

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	14,731,141	0.068%
AbbVie	4.88	11/14/48	37,285,000	48,308,161	0.224%
AbbVie	2.95	11/21/26	52,245,000	56,116,407	0.260%
AbbVie	3.2	11/21/29	15,175,000	16,467,379	0.076%
AbbVie	4.05	11/21/39	13,075,000	15,077,946	0.070%
AbbVie	4.25	11/21/49	14,325,000	17,175,876	0.080%
AbbVie	3.8	3/15/25	8,312,000	9,071,875	0.042%
AbbVie	4.7	5/14/45	28,387,000	35,456,498	0.164%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	4,085,000	4,330,774	0.020%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	30,027,000	32,693,758	0.152%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	1,385,000	1,417,840	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	9,300,000	9,671,842	0.045%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	4,515,000	5,275,484	0.024%
Aia	3.9	4/6/28	42,045,000	47,168,141	0.219%
Aib	4.26	4/10/25	21,265,000	22,937,471	0.106%
Aker BP	2.88	1/15/26	7,245,000	7,603,961	0.035%
Alexandria Real Estate Equities	3.95	1/15/27	26,345,000	29,424,625	0.137%
Alexandria Real Estate Equities	3.95	1/15/28	16,220,000	18,298,042	0.085%
Alexandria Real Estate Equities	2.75	12/15/29	17,305,000	18,017,343	0.084%
Alibaba Group Holding	3.4	12/6/27	11,715,000	12,809,209	0.059%
Altice Financing	7.5	5/15/26	12,800,000	13,328,000	0.062%
Altice France SA/France	5.5	1/15/28	10,315,000	10,701,813	0.050%
American Campus Communities Operating Partnership	3.63	11/15/27	31,990,000	34,805,504	0.161%
American Campus Communities Operating Partnership	2.85	2/1/30	37,652,000	38,654,710	0.179%
American Campus Communities Operating Partnership	3.3	7/15/26	16,895,000	18,167,886	0.084%
American International	3.9	4/1/26	587,000	653,587	0.003%
American Tower	1.6	4/15/26	9,780,000	9,865,018	0.046%
Americredit Automobile Receivables Trust 2018-3	4.04	11/18/24	7,315,000	7,705,285	0.036%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	13,295,000	13,520,930	0.063%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	12,745,000	13,009,313	0.060%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	13,100,000	13,078,693	0.061%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	13,530,000	13,490,996	0.063%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	15,133,981	15,282,222	0.071%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	12,746,732	12,919,610	0.060%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	4,743,460	4,799,594	0.022%
Anglo American Capital	4.13	9/27/22	10,475,000	10,910,647	0.051%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	37,958,163	38,904,459	0.180%
APT Pipelines	4.25	7/15/27	4,738,000	5,349,709	0.025%
Ares LVII CLO	1.5	10/25/31	27,170,000	27,186,299	0.126%
Ares LVIII CLO	1.46	1/15/33	11,035,000	11,045,629	0.051%
Ashford Hospitality Trust 2018-ASHF	1.32	4/15/35	21,605,000	21,563,572	0.100%
AstraZeneca	3	5/28/51	12,215,000	12,581,572	0.058%
AstraZeneca	1.38	8/6/30	6,108,000	5,781,155	0.027%
Astrazeneca Finance	1.75	5/28/28	15,565,000	15,556,953	0.072%
Astrazeneca Finance	2.25	5/28/31	5,035,000	5,080,577	0.024%
AT&T	2.55	12/1/33	22,254,000	21,987,063	0.102%
AT&T	2.25	2/1/32	71,930,000	70,454,860	0.327%
AT&T	4.3	2/15/30	14,030,000	16,181,346	0.075%
AT&T	2.75	6/1/31	21,840,000	22,615,888	0.105%
Ausgrid Finance Pty	3.85	5/1/23	15,280,000	15,948,210	0.074%
Ausgrid Finance Pty	4.35	8/1/28	24,055,000	27,082,057	0.126%
Austin Fairmont Hotel Trust 2019-FAIR	1.32	9/15/32	11,890,000	11,889,996	0.055%
Austin Fairmont Hotel Trust 2019-FAIR	1.87	9/15/32	4,935,000	4,916,413	0.023%
Aventura Mall Trust	4.25	7/5/40	39,170,000	44,493,700	0.206%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	13,740,000	14,318,986	0.066%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	6,500,000	6,752,948	0.031%
Avnet	4.88	12/1/22	30,360,000	32,080,805	0.149%
Avolon Holdings Funding	5.13	10/1/23	39,095,000	42,271,469	0.196%
Avolon Holdings Funding	5.5	1/15/26	13,130,000	14,836,900	0.069%
Avolon Holdings Funding	4.38	5/1/26	15,400,000	16,747,500	0.078%
Avolon Holdings Funding	3.95	7/1/24	7,215,000	7,692,994	0.036%
Baidu	4.38	3/29/28	7,975,000	9,082,960	0.042%
Baidu	4.38	5/14/24	12,910,000	14,066,078	0.065%
Baidu	2.88	7/6/22	31,475,000	32,160,387	0.149%
Baidu	3.63	7/6/27	6,360,000	7,021,602	0.033%

Baidu	3.88	9/29/23	20,211,000	21,496,774	0.100%
Ballyrock CLO 15	1.23	4/15/34	12,715,000	12,707,414	0.059%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	0.92	9/15/34	35,456,000	35,467,119	0.165%
Banco Santander	3.49	5/28/30	11,800,000	12,750,679	0.059%
Bangkok Bank PCL/Hong Kong	4.45	9/19/28	5,665,000	6,535,237	0.030%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	2,991,105	0.014%
Bank Leumi Le-Israel BM	3.28	1/29/31	23,000,000	23,771,213	0.110%
Bank of America	3.42	12/20/28	23,105,000	25,140,782	0.117%
Bank of America	2.5	2/13/31	23,560,000	24,011,763	0.111%
Bank of America	4.45	3/3/26	19,448,000	22,033,242	0.102%
Bank of America	3.56	4/23/27	11,780,000	12,901,126	0.060%
Bank of America	2.59	4/29/31	40,000,000	41,244,520	0.191%
Bank of America	1.73	7/22/27	20,695,000	20,812,817	0.097%
Bank of America	4.27	7/23/29	43,560,000	50,011,367	0.232%
Bank of America	1.9	7/23/31	76,025,000	73,862,849	0.343%
Bank of America	4.2	8/26/24	17,920,000	19,601,649	0.091%
Barclays	3.93	5/7/25	20,485,000	22,028,729	0.102%
Barclays	2.85	5/7/26	25,385,000	26,772,696	0.124%
Barclays Commercial Mortgage Trust 2019-C5	3.71	11/15/52	13,525,000	13,908,265	0.065%
Barings CLO Ltd 2013-I	0.99	1/20/28	29,918,255	29,929,235	0.139%
Barings CLO Ltd 2016-II	1.27	7/20/28	23,023,785	23,028,186	0.107%
BAT Capital	3.56	8/15/27	40,620,000	43,427,329	0.201%
BAT International Finance	1.67	3/25/26	22,345,000	22,348,285	0.104%
Bayer US Finance II	4.38	12/15/28	10,540,000	12,083,594	0.056%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	2,780,245	2,820,260	0.013%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	960,125	981,911	0.005%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	2,950,290	2,953,624	0.014%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	10,230,000	9,923,399	0.046%
BBCMS Trust 2018-CBM	1.07	7/15/37	10,463,000	10,462,834	0.049%
Becton Dickinson And	1.96	2/11/31	22,360,000	21,794,493	0.101%
Becton Dickinson And	2.82	5/20/30	13,810,000	14,448,063	0.067%
Becton Dickinson And	3.79	5/20/50	18,410,000	20,578,735	0.095%
Becton Dickinson And	3.7	6/6/27	60,690,000	67,234,567	0.312%
Becton Dickinson And	4.67	6/6/47	26,335,000	32,737,118	0.152%
Benchmark 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	16,551,773	0.077%
Benefit Street Partners CLO XI	1.68	4/15/29	16,090,000	15,960,773	0.074%
BLUEMOUNTAIN CLO 2012-2	1.21	11/20/28	15,521,222	15,523,721	0.072%
BlueMountain CLO 2015-2	1.12	7/18/27	2,051,392	2,052,400	0.010%
BlueMountain CLO 2015-2	1.69	7/18/27	5,145,967	5,145,728	0.024%
Bnp Paribas	1.32	1/13/27	11,265,000	11,092,860	0.051%
Boardwalk Pipelines	4.95	12/15/24	10,000,000	11,159,930	0.052%
Boardwalk Pipelines	3.38	2/1/23	15,250,000	15,745,991	0.073%
Boardwalk Pipelines	3.4	2/15/31	18,725,000	19,802,231	0.092%
Boardwalk Pipelines	5.95	6/1/26	11,317,000	13,402,180	0.062%
Boardwalk Pipelines	4.45	7/15/27	31,635,000	35,647,836	0.165%
Boral Finance Pty	3	11/1/22	5,705,000	5,829,774	0.027%
Boral Finance Pty	3.75	5/1/28	52,215,000	56,318,942	0.261%
Boston Properties	3.25	1/30/31	10,455,000	11,199,553	0.052%
Brambles USA	4.13	10/23/25	13,445,000	14,932,609	0.069%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	8,517,328	8,930,810	0.041%
Brixmor Operating Partnership	3.85	2/1/25	6,175,000	6,699,529	0.031%
Brixmor Operating Partnership	3.9	3/15/27	31,087,000	34,123,423	0.158%
Brixmor Operating Partnership	3.65	6/15/24	43,450,000	46,769,363	0.217%
Brixmor Operating Partnership	4.13	6/15/26	57,211,000	63,674,241	0.295%
Buckeye Partners	2.35	11/1/26	18,866,904	18,725,402	0.087%
BX Commercial Mortgage Trust 2019-IMC	2.22	4/15/34	32,870,000	32,705,104	0.152%
BX Trust 2018-GW	1.09	5/15/35	9,610,000	9,618,854	0.045%
Caesars Resort Collection	4.6	7/21/25	8,843,175	8,865,283	0.041%
Cameron LNG	3.3	1/15/35	9,505,000	10,176,899	0.047%
Cameron LNG	3.7	1/15/39	7,080,000	7,789,225	0.036%
Cameron LNG	2.9	7/15/31	8,690,000	9,232,543	0.043%
Cantor Commercial Real Estate Lending 2019-CF2	3.27	11/15/52	9,752,000	10,235,865	0.047%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	3,875,000	4,051,094	0.019%
Capital One Financial	3.75	3/9/27	20,430,000	22,699,324	0.105%
Capital One Financial	3.65	5/11/27	11,892,000	13,216,959	0.061%
Cardinal Health	4.5	11/15/44	4,825,000	5,527,588	0.026%
Cardinal Health	3.75	9/15/25	1,755,000	1,928,996	0.009%
Cardinal Health	4.9	9/15/45	5,195,000	6,217,495	0.029%
CBAM 2019-9	1.46	2/12/30	4,815,000	4,815,302	0.022%
Cedar Funding XIV CLO	1.2	7/15/33	9,385,000	9,385,000	0.044%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,810,000	22,427,353	0.104%
Centene	4.25	12/15/27	20,529,000	21,632,434	0.100%

Centene	4.63	12/15/29	32,440,000	35,602,900	0.165%
Centene	3.38	2/15/30	23,860,000	24,874,050	0.115%
Centene	2.5	3/1/31	11,800,000	11,641,809	0.054%
Centene	5.38	6/1/26	16,545,000	17,206,800	0.080%
Centene	2.45	7/15/28	8,320,000	8,403,200	0.039%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,715,000	7,905,348	0.037%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	25,015,000	24,034,487	0.111%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	5,165,000	5,912,236	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	48,765,000	49,822,225	0.231%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	1,580,000	2,008,387	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	7,920,000	9,421,244	0.044%
Cheniere Corpus Christi Holdings	3.7	11/15/29	22,400,000	24,584,694	0.114%
Cheniere Corpus Christi Holdings	7	6/30/24	14,235,000	16,299,075	0.076%
Cheniere Corpus Christi Holdings	5.13	6/30/27	6,935,000	8,076,709	0.037%
Cheniere Energy	4.63	10/15/28	22,665,000	23,854,913	0.111%
China Mengniu Dairy	2.5	6/17/30	5,955,000	5,956,475	0.028%
China Southern Power Grid International Finance BVI	3.5	5/8/27	10,000,000	10,972,951	0.051%
China Southern Power Grid International Finance BVI 2018	4.25	9/18/28	5,400,000	6,166,630	0.029%
Churchill downs	2.11	3/17/28	19,558,943	19,363,354	0.090%
CIFC Funding 2015-V	1.04	10/25/27	39,248,162	39,248,167	0.182%
CIFC Funding 2020-III	1.54	10/20/31	21,990,000	22,023,471	0.102%
CIFC Funding 2021-III	1.29	7/15/36	30,055,000	30,055,000	0.139%
Cigna	4.38	10/15/28	9,880,000	11,464,139	0.053%
Cigna	4.13	11/15/25	15,000,000	16,872,915	0.078%
Cigna	4.5	2/25/26	43,040,000	48,991,743	0.227%
Cigna	3.4	3/1/27	6,330,000	6,901,972	0.032%
Cigna	2.4	3/15/30	9,555,000	9,750,562	0.045%
Cigna	2.38	3/15/31	11,860,000	12,019,375	0.056%
Cigna	4.8	8/15/38	17,444,000	21,702,464	0.101%
CIM Trust 2019-INV3	3.5	8/25/49	6,768,151	6,881,572	0.032%
CIM Trust 2020-INV1	2.5	4/25/50	10,315,630	10,492,780	0.049%
Citigroup	3.11	4/8/26	23,895,000	25,550,087	0.119%
Citigroup	2.56	5/1/32	10,595,000	10,769,097	0.050%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	14,725,000	14,934,886	0.069%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,451,502	0.048%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,797,018	0.041%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,639,551	0.054%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	30,482,989	0.141%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	3,320,000	3,410,506	0.016%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	12,000,000	11,810,442	0.055%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	19,685,000	20,243,387	0.094%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	8,370,000	8,217,826	0.038%
Citigroup Commercial Mortgage Trust 2020-555	3.23	12/10/41	5,500,000	5,266,968	0.024%
Clear Channel Outdoor Holdings	3.69	8/21/26	7,075,985	6,902,057	0.032%
Cno Financial	5.25	5/30/25	9,710,000	11,008,713	0.051%
Cold Storage Trust 2020-ICE5	1.37	11/15/37	11,083,218	11,114,489	0.052%
Cold Storage Trust 2020-ICE5	1.72	11/15/37	23,704,816	23,779,110	0.110%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	8,450,680	8,483,352	0.039%
COLT Funding	0.91	6/25/66	22,918,005	22,865,958	0.106%
Comcast	3.25	11/1/39	23,275,000	24,719,470	0.115%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,891,641	0.032%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	8,025,745	0.037%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	6,266,895	0.029%
COMM 2015-LC21 Mortgage Trust	4.04	7/10/48	21,415,000	23,346,406	0.108%
COMM 2015-LC21 Mortgage Trust	4.48	7/10/48	28,450,000	31,131,905	0.144%
Credit Suisse	4.19	4/1/31	19,415,000	21,761,419	0.101%
Credit Suisse	3.1	5/14/32	10,320,000	10,607,536	0.049%
Crown Castle Towers	3.66	5/15/25	52,455,000	55,476,516	0.257%
Crown Castle Towers	3.22	5/15/42	4,785,000	4,781,613	0.022%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,472,908	0.025%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	5,000,000	5,347,892	0.025%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	14,473,000	15,544,377	0.072%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	16,560,000	17,441,464	0.081%
CVS Health	1.88	2/28/31	14,525,000	14,043,395	0.065%
CVS Health	5.05	3/25/48	53,171,000	68,842,886	0.319%
CVS Health	3.63	4/1/27	5,145,000	5,694,568	0.026%
CVS Health	4.25	4/1/50	15,925,000	18,847,030	0.087%
CVS Health	2.7	8/21/40	7,485,000	7,206,296	0.033%
Daimler Finance North America	1.45	3/2/26	24,200,000	24,314,127	0.113%
Daimler Finance North America	2.45	3/2/31	9,255,000	9,487,921	0.044%
Danske Bank	5.38	1/12/24	21,050,000	23,302,539	0.108%
Danske Bank	3.24	12/20/25	22,590,000	24,033,456	0.111%

Danske Bank	3.88	9/12/23	12,821,000	13,647,570	0.063%
Danske Bank	3	9/20/22	7,575,000	7,604,156	0.035%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	7,584,150	0.035%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	5,182,775	0.024%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	9,060,000	8,907,528	0.041%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	12,377,772	12,366,001	0.057%
Diamondback Energy	3.25	12/1/26	26,195,000	27,963,163	0.130%
Discover Financial Services	4.1	2/9/27	60,385,000	67,511,396	0.313%
Discover Financial Services	3.75	3/4/25	18,180,000	19,798,747	0.092%
DRIVEN BRANDS FUNDING	4.64	4/20/49	15,693,763	16,895,748	0.078%
Dryden 86 CLO	1.84	7/17/30	27,670,000	27,688,813	0.128%
Dryden 86 CLO	1.26	7/17/34	21,235,000	21,235,000	0.099%
Ecolab	4.8	3/24/30	2,040,000	2,493,292	0.012%
Edison International	4.95	4/15/25	1,450,000	1,605,484	0.007%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	930,954	931,700	0.004%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,531,339	2,603,314	0.012%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	5,271,380	5,428,719	0.025%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	23,679,000	25,658,948	0.119%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	7,432,732	7,562,584	0.035%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	5,913,323	5,984,353	0.028%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	13,567,704	13,535,723	0.063%
Enel Finance International	3.5	4/6/28	11,585,000	12,673,793	0.059%
Enel Finance International	3.63	5/25/27	41,755,000	45,878,306	0.213%
Energy Transfer	5.88	1/15/24	14,050,000	15,560,375	0.072%
Energy Transfer	4.25	4/1/24	14,265,000	15,370,538	0.071%
Energy Transfer	4.5	4/15/24	6,465,000	7,038,769	0.033%
Energy Transfer	4.2	4/15/27	2,735,000	3,025,594	0.014%
Energy Transfer	5.25	4/15/29	14,145,000	16,691,100	0.077%
Energy Transfer	6.25	4/15/49	4,100,000	5,401,750	0.025%
Energy Transfer	2.9	5/15/25	8,690,000	9,135,363	0.042%
Energy Transfer	5	5/15/50	4,295,000	4,982,200	0.023%
Energy Transfer	5.5	6/1/27	3,820,000	4,483,725	0.021%
Energy Transfer	4.95	6/15/28	19,529,000	22,604,818	0.105%
Energy Transfer	6	6/15/48	42,120,000	53,334,450	0.247%
Eni	4.75	9/12/28	30,945,000	36,274,967	0.168%
Equate Petrochemical BV	4.25	11/3/26	7,737,000	8,612,689	0.040%
Essex Portfolio	1.65	1/15/31	10,390,000	9,755,389	0.045%
Essex Portfolio	3.63	5/1/27	11,045,000	12,172,109	0.056%
Exeter Automobile Receivables Trust 2017-1	6.2	11/15/23	5,584,068	5,657,261	0.026%
Export Import Bank of Thailand	1.46	10/15/25	13,925,000	13,936,143	0.065%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	35,476,514	35,038,253	0.163%
Fannie Mae Connecticut Avenue Securities	4.54	1/25/29	9,770,990	10,230,796	0.047%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	9,723,662	9,679,927	0.045%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	29,611,336	29,611,333	0.137%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	14,489,709	14,247,275	0.066%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	31,004,595	31,205,521	0.145%
Fannie Mae Interest Strip	6.5	2/25/32	36,366	7,295	0.000%
Fannie Mae REMICS	4	6/25/44	3,415,847	3,460,358	0.016%
Federal Home Loan Mortgage	6	10/1/21	989	992	0.000%
Federal Home Loan Mortgage	6	10/1/21	331	332	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	20,862	21,194	0.000%
Federal Home Loan Mortgage	6	10/1/32	9,384	10,537	0.000%
Federal Home Loan Mortgage	2.48	10/1/36	96,661	103,075	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	1,811,840	2,108,636	0.010%
Federal Home Loan Mortgage	4.5	10/1/39	1,440,183	1,590,025	0.007%
Federal Home Loan Mortgage	4	10/1/40	306,931	337,239	0.002%
Federal Home Loan Mortgage	4	10/1/40	106,134	115,657	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	949,927	1,060,138	0.005%
Federal Home Loan Mortgage	4.5	10/1/41	6,930,357	7,697,754	0.036%
Federal Home Loan Mortgage	3.5	10/1/42	14,580,884	15,761,780	0.073%
Federal Home Loan Mortgage	5.5	11/1/21	30	30	0.000%
Federal Home Loan Mortgage	6	11/1/21	146	146	0.000%
Federal Home Loan Mortgage	5	11/1/33	72,273	82,490	0.000%
Federal Home Loan Mortgage	5	11/1/33	38,859	43,587	0.000%
Federal Home Loan Mortgage	5	11/1/33	58,469	66,667	0.000%
Federal Home Loan Mortgage	5	11/1/33	34,341	38,169	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	128,528	129,463	0.001%
Federal Home Loan Mortgage	4	11/1/40	179,391	196,096	0.001%
Federal Home Loan Mortgage	4	11/1/40	883,371	967,132	0.004%
Federal Home Loan Mortgage	3.5	11/1/42	31,211,960	33,744,414	0.157%
Federal Home Loan Mortgage	3.5	11/1/42	6,572,722	7,095,900	0.033%
Federal Home Loan Mortgage	2.21	1/1/37	154,066	154,873	0.001%

Federal Home Loan Mortgage	5.5	1/1/39	1,839,775	2,140,556	0.010%
Federal Home Loan Mortgage	5.5	1/1/39	1,052,409	1,219,743	0.006%
Federal Home Loan Mortgage	4	1/1/41	13,939	15,238	0.000%
Federal Home Loan Mortgage	4	1/1/41	3,170,523	3,465,724	0.016%
Federal Home Loan Mortgage	3.5	1/1/44	23,917,927	25,851,230	0.120%
Federal Home Loan Mortgage	7	12/1/24	468	493	0.000%
Federal Home Loan Mortgage	6	12/1/33	1,503,794	1,784,664	0.008%
Federal Home Loan Mortgage	6	12/1/33	2,570	3,051	0.000%
Federal Home Loan Mortgage	6	12/1/33	16,733	18,776	0.000%
Federal Home Loan Mortgage	5	12/1/35	556,797	637,759	0.003%
Federal Home Loan Mortgage	6	12/1/36	25,455	30,221	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	91,936	97,824	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	751,422	873,999	0.004%
Federal Home Loan Mortgage	4.5	12/1/39	1,176,033	1,296,422	0.006%
Federal Home Loan Mortgage	4	12/1/40	50,024	54,635	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,154,475	1,258,114	0.006%
Federal Home Loan Mortgage	4	12/1/41	3,440,373	3,766,489	0.017%
Federal Home Loan Mortgage	3	12/1/42	19,995,329	21,373,657	0.099%
Federal Home Loan Mortgage	7	2/1/24	2,394	2,523	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	8,219	9,206	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	210,764	242,174	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	3,718	4,165	0.000%
Federal Home Loan Mortgage	6	2/1/36	12,838	15,241	0.000%
Federal Home Loan Mortgage	2.11	2/1/37	182,027	190,473	0.001%
Federal Home Loan Mortgage	4	2/1/41	2,791,309	3,056,315	0.014%
Federal Home Loan Mortgage	7	3/1/24	242	252	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	125,488	133,010	0.001%
Federal Home Loan Mortgage	5	3/1/40	833,631	955,495	0.004%
Federal Home Loan Mortgage	3.5	3/1/44	5,476,590	5,911,523	0.027%
Federal Home Loan Mortgage	3.5	3/1/46	32,319,292	35,094,075	0.163%
Federal Home Loan Mortgage	6.5	4/1/24	359	402	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	708	793	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	980	1,097	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	6	7	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	12,270	13,658	0.000%
Federal Home Loan Mortgage	7	4/1/32	2,010	2,318	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	683,491	780,784	0.004%
Federal Home Loan Mortgage	5	4/1/40	845,928	957,119	0.004%
Federal Home Loan Mortgage	5	4/1/40	87,893	100,741	0.000%
Federal Home Loan Mortgage	3	4/1/47	2,174,405	2,282,705	0.011%
Federal Home Loan Mortgage	6.5	5/1/24	1,253	1,403	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	4,708	5,274	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	359	360	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	3,045	3,057	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	84	94	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	31,847,512	33,448,166	0.155%
Federal Home Loan Mortgage	4.5	5/1/40	581,007	646,107	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	1,663,123	1,859,399	0.009%
Federal Home Loan Mortgage	4.5	5/1/42	5,333,631	5,924,136	0.027%
Federal Home Loan Mortgage	7.5	6/1/24	753	798	0.000%
Federal Home Loan Mortgage	7	6/1/25	392	397	0.000%
Federal Home Loan Mortgage	7	6/1/32	17,343	18,003	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,500	3,659	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	1,948,321	2,166,915	0.010%
Federal Home Loan Mortgage	5	7/1/25	690	719	0.000%
Federal Home Loan Mortgage	5	7/1/33	3,425	3,907	0.000%
Federal Home Loan Mortgage	6	7/1/34	26,496	31,451	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	40,851	41,052	0.000%
Federal Home Loan Mortgage	5	7/1/40	546,191	625,978	0.003%
Federal Home Loan Mortgage	6	8/1/21	507	507	0.000%
Federal Home Loan Mortgage	6	8/1/22	26,865	27,268	0.000%
Federal Home Loan Mortgage	7	8/1/31	163	170	0.000%
Federal Home Loan Mortgage	5	8/1/35	80,043	91,610	0.000%
Federal Home Loan Mortgage	6	8/1/38	605,967	716,079	0.003%
Federal Home Loan Mortgage	6	8/1/38	951,615	1,126,457	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	950,337	1,056,292	0.005%
Federal Home Loan Mortgage	5	8/1/40	828,404	935,799	0.004%
Federal Home Loan Mortgage	4	8/1/45	1,315,734	1,428,878	0.007%
Federal Home Loan Mortgage	2.29	9/1/32	7,599	7,616	0.000%
Federal Home Loan Mortgage	5	9/1/33	1,441	1,580	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,257,047	1,440,508	0.007%
Federal Home Loan Mortgage	5	9/1/35	151,382	172,360	0.001%

Federal Home Loan Mortgage	6.5	9/1/39	368,288	418,729	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	2,383,164	2,557,411	0.012%
Federal National Mortgage Assn.	5	10/1/21	7	7	0.000%
Federal National Mortgage Assn.	6	10/1/21	77	77	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	143,929	150,983	0.001%
Federal National Mortgage Assn.	6.5	10/1/28	1,865	2,089	0.000%
Federal National Mortgage Assn.	7	10/1/29	374	376	0.000%
Federal National Mortgage Assn.	3	10/1/29	3,763,106	3,980,668	0.018%
Federal National Mortgage Assn.	3	10/1/30	2,082,960	2,203,491	0.010%
Federal National Mortgage Assn.	5	10/1/33	325,994	371,769	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	464,811	525,921	0.002%
Federal National Mortgage Assn.	5	10/1/35	1,009,599	1,155,873	0.005%
Federal National Mortgage Assn.	6.5	10/1/35	1,037,069	1,192,527	0.006%
Federal National Mortgage Assn.	5.5	10/1/36	544,151	630,165	0.003%
Federal National Mortgage Assn.	6.5	10/1/36	5,130	5,906	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	14,611	16,703	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	5,310	6,136	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	67,583	77,548	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	12,501	14,530	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	37,156	43,324	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	47,779	53,598	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,147	10,241	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	27,715	31,031	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	13,626	15,256	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	54,068	61,432	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	64,727	72,470	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	1,037,844	1,235,352	0.006%
Federal National Mortgage Assn.	6	10/1/38	782,138	928,170	0.004%
Federal National Mortgage Assn.	6	10/1/39	1,512,940	1,792,452	0.008%
Federal National Mortgage Assn.	4.5	10/1/39	63,887	71,123	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	41,759	46,578	0.000%
Federal National Mortgage Assn.	6	10/1/39	1,362,347	1,610,523	0.007%
Federal National Mortgage Assn.	6	10/1/39	18,770	22,274	0.000%
Federal National Mortgage Assn.	6	10/1/40	1,151,931	1,362,442	0.006%
Federal National Mortgage Assn.	4	10/1/41	2,185,771	2,380,731	0.011%
Federal National Mortgage Assn.	4.5	10/1/41	1,174,382	1,295,356	0.006%
Federal National Mortgage Assn.	4.5	10/1/41	499,579	557,667	0.003%
Federal National Mortgage Assn.	3	10/1/42	5,111,917	5,473,296	0.025%
Federal National Mortgage Assn.	3	10/1/42	4,106,774	4,420,315	0.021%
Federal National Mortgage Assn.	3	10/1/42	9,713,416	10,378,580	0.048%
Federal National Mortgage Assn.	3.5	10/1/42	3,445,728	3,718,396	0.017%
Federal National Mortgage Assn.	4	10/1/45	25,289,289	27,587,978	0.128%
Federal National Mortgage Assn.	3	10/1/46	3,087,601	3,231,624	0.015%
Federal National Mortgage Assn.	3	10/1/46	31,322,666	33,288,729	0.154%
Federal National Mortgage Assn.	3	10/1/46	22,064,969	23,403,926	0.109%
Federal National Mortgage Assn.	6	11/1/21	1,888	1,894	0.000%
Federal National Mortgage Assn.	3	11/1/27	3,576,727	3,784,272	0.018%
Federal National Mortgage Assn.	7	11/1/29	724	767	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	4,438	5,121	0.000%
Federal National Mortgage Assn.	6	11/1/32	243,781	288,956	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	18,842,825	20,292,944	0.094%
Federal National Mortgage Assn.	3	11/1/33	7,792,294	8,307,884	0.039%
Federal National Mortgage Assn.	3	11/1/34	4,977,761	5,302,041	0.025%
Federal National Mortgage Assn.	6	11/1/34	233,143	276,621	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	1,707,358	1,976,420	0.009%
Federal National Mortgage Assn.	6	11/1/34	24,557	29,050	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	399,853	455,518	0.002%
Federal National Mortgage Assn.	5.5	11/1/35	560	648	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	1,192,593	1,387,233	0.006%
Federal National Mortgage Assn.	5	11/1/35	993,314	1,136,378	0.005%
Federal National Mortgage Assn.	3	11/1/36	11,592,290	12,300,142	0.057%
Federal National Mortgage Assn.	3	11/1/36	15,334,417	16,313,612	0.076%
Federal National Mortgage Assn.	6	11/1/36	8,081	9,590	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	734,271	850,367	0.004%
Federal National Mortgage Assn.	5.5	11/1/36	4,121	4,773	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	18,470	21,330	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	84,061	94,116	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	17,779	20,584	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	173,819	196,143	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	130,794	149,755	0.001%
Federal National Mortgage Assn.	6	11/1/38	687,884	815,295	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	690,113	766,848	0.004%

Federal National Mortgage Assn.	4	11/1/40	23,480,085	25,556,878	0.119%
Federal National Mortgage Assn.	4.5	11/1/40	571,535	635,037	0.003%
Federal National Mortgage Assn.	4	11/1/40	11,283,632	12,291,619	0.057%
Federal National Mortgage Assn.	4	11/1/40	2,195,346	2,398,768	0.011%
Federal National Mortgage Assn.	4.5	11/1/40	4,734,426	5,262,067	0.024%
Federal National Mortgage Assn.	4	11/1/40	116,474	128,081	0.001%
Federal National Mortgage Assn.	4	11/1/41	2,006,940	2,196,538	0.010%
Federal National Mortgage Assn.	3	11/1/42	1,433,957	1,528,259	0.007%
Federal National Mortgage Assn.	3.5	11/1/43	6,247,017	6,741,380	0.031%
Federal National Mortgage Assn.	4	11/1/43	15,544,347	16,927,336	0.079%
Federal National Mortgage Assn.	5	11/1/44	1,399,583	1,580,836	0.007%
Federal National Mortgage Assn.	3.5	11/1/45	12,355,787	13,216,982	0.061%
Federal National Mortgage Assn.	4	11/1/45	1,666,573	1,806,146	0.008%
Federal National Mortgage Assn.	3	11/1/46	16,377,673	17,387,648	0.081%
Federal National Mortgage Assn.	3	11/1/46	19,667,099	20,998,072	0.097%
Federal National Mortgage Assn.	3	11/1/46	11,615,481	12,344,897	0.057%
Federal National Mortgage Assn.	3	11/1/46	4,440,337	4,726,270	0.022%
Federal National Mortgage Assn.	3	11/1/46	836,722	889,663	0.004%
Federal National Mortgage Assn.	4.5	11/1/47	3,300,930	3,652,734	0.017%
Federal National Mortgage Assn.	3	11/1/48	2,727,592	2,850,219	0.013%
Federal National Mortgage Assn.	4	11/1/49	7,752,547	8,266,173	0.038%
Federal National Mortgage Assn.	2.5	11/1/50	6,820,467	7,061,009	0.033%
Federal National Mortgage Assn.	2.5	11/1/50	21,370,470	22,124,159	0.103%
Federal National Mortgage Assn.	2.5	11/1/50	20,684,762	21,414,268	0.099%
Federal National Mortgage Assn.	5.5	1/1/22	896	900	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	2,371	2,381	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	5,122,462	5,375,230	0.025%
Federal National Mortgage Assn.	6.5	1/1/34	573,288	660,410	0.003%
Federal National Mortgage Assn.	6	1/1/35	4,014	4,499	0.000%
Federal National Mortgage Assn.	6	1/1/35	2,219	2,512	0.000%
Federal National Mortgage Assn.	1.5	1/1/36	46,895,000	47,460,121	0.220%
Federal National Mortgage Assn.	2	1/1/36	38,645,049	39,965,202	0.185%
Federal National Mortgage Assn.	5.5	1/1/36	1,476,515	1,710,636	0.008%
Federal National Mortgage Assn.	5.5	1/1/36	1,715,992	1,987,871	0.009%
Federal National Mortgage Assn.	6	1/1/36	119,575	139,337	0.001%
Federal National Mortgage Assn.	6	1/1/36	82,939	96,034	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	12,391,859	13,269,828	0.062%
Federal National Mortgage Assn.	5.5	1/1/36	819,213	948,724	0.004%
Federal National Mortgage Assn.	5.5	1/1/37	522,747	605,463	0.003%
Federal National Mortgage Assn.	6	1/1/37	13,968	16,552	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	74,437	86,119	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	639	737	0.000%
Federal National Mortgage Assn.	5.5	1/1/39	208,953	243,139	0.001%
Federal National Mortgage Assn.	4.5	1/1/40	8,581,003	9,520,817	0.044%
Federal National Mortgage Assn.	6	1/1/40	188,203	222,786	0.001%
Federal National Mortgage Assn.	4	1/1/41	3,685,897	4,034,460	0.019%
Federal National Mortgage Assn.	4	1/1/41	1,242,078	1,357,309	0.006%
Federal National Mortgage Assn.	4.5	1/1/41	5,260	5,847	0.000%
Federal National Mortgage Assn.	4	1/1/41	4,129,250	4,512,188	0.021%
Federal National Mortgage Assn.	4	1/1/41	1,487,476	1,620,349	0.008%
Federal National Mortgage Assn.	4.5	1/1/41	333,707	370,473	0.002%
Federal National Mortgage Assn.	4	1/1/42	2,840,692	3,094,089	0.014%
Federal National Mortgage Assn.	4.5	1/1/42	605,384	673,974	0.003%
Federal National Mortgage Assn.	3.5	1/1/43	1,155,283	1,246,707	0.006%
Federal National Mortgage Assn.	3.5	1/1/43	8,682,851	9,370,036	0.043%
Federal National Mortgage Assn.	3	1/1/43	9,583,101	10,187,277	0.047%
Federal National Mortgage Assn.	2.5	1/1/44	178,415,000	184,534,078	0.856%
Federal National Mortgage Assn.	3.5	1/1/44	12,777,949	13,789,212	0.064%
Federal National Mortgage Assn.	3.5	1/1/44	7,773,947	8,358,827	0.039%
Federal National Mortgage Assn.	4.5	1/1/44	344,658	382,382	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	7,955,648	8,585,147	0.040%
Federal National Mortgage Assn.	3.5	1/1/47	6,171,212	6,675,762	0.031%
Federal National Mortgage Assn.	3	1/1/47	2,089,175	2,220,312	0.010%
Federal National Mortgage Assn.	3.5	1/1/48	6,956,033	7,354,299	0.034%
Federal National Mortgage Assn.	2	1/1/50	321,455,000	324,569,099	1.506%
Federal National Mortgage Assn.	4	1/1/50	22,388,745	23,817,268	0.110%
Federal National Mortgage Assn.	3	1/1/50	4,690,503	4,955,891	0.023%
Federal National Mortgage Assn.	4.5	1/1/50	1,665,698	1,798,992	0.008%
Federal National Mortgage Assn.	6	12/1/21	153	154	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	999	1,002	0.000%
Federal National Mortgage Assn.	6	12/1/21	80	81	0.000%
Federal National Mortgage Assn.	6	12/1/21	734	738	0.000%

Federal National Mortgage Assn.	6	12/1/21	79	80	0.000%
Federal National Mortgage Assn.	7	12/1/29	4,381	4,886	0.000%
Federal National Mortgage Assn.	3	12/1/32	53,343,267	56,358,818	0.261%
Federal National Mortgage Assn.	3	12/1/34	14,933,167	15,881,209	0.074%
Federal National Mortgage Assn.	5.5	12/1/35	85,318	98,545	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	74,331	74,776	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	8,215,800	9,514,304	0.044%
Federal National Mortgage Assn.	5	12/1/35	385,755	441,598	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	165,947	192,246	0.001%
Federal National Mortgage Assn.	3	12/1/36	18,003,452	19,153,118	0.089%
Federal National Mortgage Assn.	5	12/1/36	344,650	394,565	0.002%
Federal National Mortgage Assn.	5	12/1/36	896,361	1,026,145	0.005%
Federal National Mortgage Assn.	6.5	12/1/36	60,152	68,317	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	8,873	10,088	0.000%
Federal National Mortgage Assn.	6	12/1/36	126,559	141,917	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	22,660	25,370	0.000%
Federal National Mortgage Assn.	6	12/1/38	208,954	247,969	0.001%
Federal National Mortgage Assn.	4	12/1/40	2,706,888	2,976,241	0.014%
Federal National Mortgage Assn.	4.5	12/1/40	2,710,348	2,989,585	0.014%
Federal National Mortgage Assn.	4	12/1/40	5,133,754	5,592,327	0.026%
Federal National Mortgage Assn.	4.5	12/1/40	3,817,675	4,239,848	0.020%
Federal National Mortgage Assn.	3.5	12/1/41	929,354	1,014,569	0.005%
Federal National Mortgage Assn.	4	12/1/41	6,640,759	7,263,291	0.034%
Federal National Mortgage Assn.	4.5	12/1/41	3,165,541	3,489,713	0.016%
Federal National Mortgage Assn.	3.5	12/1/45	5,989,721	6,425,498	0.030%
Federal National Mortgage Assn.	3	12/1/46	4,340,826	4,567,234	0.021%
Federal National Mortgage Assn.	3	12/1/46	25,192,624	26,774,584	0.124%
Federal National Mortgage Assn.	3	12/1/46	22,936,379	24,376,707	0.113%
Federal National Mortgage Assn.	3	12/1/46	22,609,777	23,993,957	0.111%
Federal National Mortgage Assn.	3	12/1/46	7,156,231	7,626,353	0.035%
Federal National Mortgage Assn.	3	12/1/46	9,320,594	9,891,202	0.046%
Federal National Mortgage Assn.	3	12/1/46	7,163,293	7,613,115	0.035%
Federal National Mortgage Assn.	5	12/1/47	4,053,436	4,585,681	0.021%
Federal National Mortgage Assn.	3.5	12/1/47	677,266	716,335	0.003%
Federal National Mortgage Assn.	4	12/1/49	1,338,467	1,425,300	0.007%
Federal National Mortgage Assn.	3	12/1/50	6,291,248	6,698,554	0.031%
Federal National Mortgage Assn.	2.5	12/1/50	938,981	972,097	0.005%
Federal National Mortgage Assn.	2.5	12/1/50	58,235,238	60,289,067	0.280%
Federal National Mortgage Assn.	5.5	2/1/23	5,261	5,379	0.000%
Federal National Mortgage Assn.	7	2/1/30	734	741	0.000%
Federal National Mortgage Assn.	6	2/1/34	2,697,929	3,101,266	0.014%
Federal National Mortgage Assn.	6	2/1/34	78,785	92,834	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	1,392,062	1,499,135	0.007%
Federal National Mortgage Assn.	5.5	2/1/35	604,138	698,259	0.003%
Federal National Mortgage Assn.	5.5	2/1/35	277,893	321,867	0.001%
Federal National Mortgage Assn.	5	2/1/36	302,647	346,592	0.002%
Federal National Mortgage Assn.	6	2/1/36	56,740	66,746	0.000%
Federal National Mortgage Assn.	6	2/1/36	11,548	13,694	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	11,388	12,750	0.000%
Federal National Mortgage Assn.	5	2/1/36	63,049	72,126	0.000%
Federal National Mortgage Assn.	6	2/1/37	506,504	601,044	0.003%
Federal National Mortgage Assn.	6	2/1/37	437,000	515,034	0.002%
Federal National Mortgage Assn.	5	2/1/38	221,763	253,467	0.001%
Federal National Mortgage Assn.	6.5	2/1/38	82,945	92,867	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	1,364,386	1,580,731	0.007%
Federal National Mortgage Assn.	4.5	2/1/40	8,798,930	9,777,332	0.045%
Federal National Mortgage Assn.	4.5	2/1/40	34,611	38,598	0.000%
Federal National Mortgage Assn.	4	2/1/41	476,739	519,331	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	4,172,448	4,652,834	0.022%
Federal National Mortgage Assn.	4	2/1/41	4,373,193	4,786,777	0.022%
Federal National Mortgage Assn.	4	2/1/41	2,295,088	2,509,002	0.012%
Federal National Mortgage Assn.	4.5	2/1/41	292,180	322,096	0.001%
Federal National Mortgage Assn.	4	2/1/41	26,617,481	29,068,991	0.135%
Federal National Mortgage Assn.	4.5	2/1/41	36,899	40,702	0.000%
Federal National Mortgage Assn.	3	2/1/43	15,047,090	15,993,651	0.074%
Federal National Mortgage Assn.	3	2/1/44	1,305,116	1,399,471	0.006%
Federal National Mortgage Assn.	4.5	2/1/45	549,047	611,648	0.003%
Federal National Mortgage Assn.	3.5	2/1/46	6,486,963	6,936,814	0.032%
Federal National Mortgage Assn.	3.5	2/1/48	33,544,105	35,447,792	0.164%
Federal National Mortgage Assn.	3	2/1/49	10,045,826	10,598,106	0.049%
Federal National Mortgage Assn.	4	2/1/50	16,901,350	18,050,853	0.084%
Federal National Mortgage Assn.	6	3/1/22	693	695	0.000%

Federal National Mortgage Assn.	5	3/1/23	11,744	12,234	0.000%
Federal National Mortgage Assn.	5	3/1/25	1,007,834	1,050,693	0.005%
Federal National Mortgage Assn.	6	3/1/33	259,976	300,676	0.001%
Federal National Mortgage Assn.	3	3/1/35	9,579,060	10,167,743	0.047%
Federal National Mortgage Assn.	5	3/1/36	107,439	122,897	0.001%
Federal National Mortgage Assn.	5	3/1/36	907,020	1,037,943	0.005%
Federal National Mortgage Assn.	5	3/1/36	499,118	571,356	0.003%
Federal National Mortgage Assn.	6.5	3/1/36	260,075	312,139	0.001%
Federal National Mortgage Assn.	6	3/1/36	2,398	2,842	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	52,635	60,672	0.000%
Federal National Mortgage Assn.	6	3/1/37	426,934	506,618	0.002%
Federal National Mortgage Assn.	6.5	3/1/37	14,794	16,796	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	12,375	13,856	0.000%
Federal National Mortgage Assn.	6	3/1/37	780,793	926,521	0.004%
Federal National Mortgage Assn.	4.5	3/1/40	73,926	82,137	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	46,915	51,780	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	21,663	24,169	0.000%
Federal National Mortgage Assn.	5	3/1/42	1,738,824	1,989,440	0.009%
Federal National Mortgage Assn.	3	3/1/43	22,637,863	24,238,623	0.112%
Federal National Mortgage Assn.	3.5	3/1/44	4,619,973	5,053,265	0.023%
Federal National Mortgage Assn.	4.5	3/1/46	10,932,393	12,123,444	0.056%
Federal National Mortgage Assn.	4.5	3/1/49	12,939,490	13,883,719	0.064%
Federal National Mortgage Assn.	3	3/1/50	7,754,559	8,100,247	0.038%
Federal National Mortgage Assn.	3	3/1/50	26,256,715	27,760,822	0.129%
Federal National Mortgage Assn.	6	4/1/22	286	290	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	1,920,453	2,024,470	0.009%
Federal National Mortgage Assn.	4.5	4/1/26	1,566,941	1,658,290	0.008%
Federal National Mortgage Assn.	6	4/1/33	181,778	215,617	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	28,290	31,706	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	685,672	794,367	0.004%
Federal National Mortgage Assn.	5	4/1/35	1,145,259	1,309,291	0.006%
Federal National Mortgage Assn.	5	4/1/35	90,864	103,803	0.000%
Federal National Mortgage Assn.	6	4/1/35	220,118	254,642	0.001%
Federal National Mortgage Assn.	5	4/1/35	276,342	314,893	0.001%
Federal National Mortgage Assn.	5.5	4/1/36	216,869	251,240	0.001%
Federal National Mortgage Assn.	6	4/1/36	4,162	4,939	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	177,783	205,108	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	33,085	38,062	0.000%
Federal National Mortgage Assn.	7	4/1/37	102,212	111,644	0.001%
Federal National Mortgage Assn.	6	4/1/39	1,938,519	2,291,815	0.011%
Federal National Mortgage Assn.	6	4/1/39	748,245	887,212	0.004%
Federal National Mortgage Assn.	6	4/1/40	1,405,923	1,664,181	0.008%
Federal National Mortgage Assn.	4.5	4/1/41	12,278	13,774	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	94,311	104,092	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	2,950,739	3,287,854	0.015%
Federal National Mortgage Assn.	3.5	4/1/43	2,209,201	2,398,370	0.011%
Federal National Mortgage Assn.	3.5	4/1/43	1,260,898	1,352,468	0.006%
Federal National Mortgage Assn.	4	4/1/44	8,095,926	8,857,851	0.041%
Federal National Mortgage Assn.	4.5	4/1/44	5,058,704	5,578,812	0.026%
Federal National Mortgage Assn.	3	4/1/47	10,499,369	11,013,516	0.051%
Federal National Mortgage Assn.	3	4/1/47	8,028,401	8,460,315	0.039%
Federal National Mortgage Assn.	4.5	4/1/48	3,100,149	3,326,376	0.015%
Federal National Mortgage Assn.	3	4/1/50	574,779	610,110	0.003%
Federal National Mortgage Assn.	6	5/1/22	1,938	1,963	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	14,257	14,438	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	4,269,844	4,498,466	0.021%
Federal National Mortgage Assn.	5.5	5/1/34	334,033	385,572	0.002%
Federal National Mortgage Assn.	6	5/1/35	1,932	2,291	0.000%
Federal National Mortgage Assn.	5	5/1/36	684,988	783,897	0.004%
Federal National Mortgage Assn.	5.5	5/1/36	31,748	36,768	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	12,844	14,608	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	16,956	19,987	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	150,005	173,784	0.001%
Federal National Mortgage Assn.	6	5/1/37	25,427	30,173	0.000%
Federal National Mortgage Assn.	6	5/1/37	111,302	132,079	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	25,260	28,651	0.000%
Federal National Mortgage Assn.	6	5/1/37	1,458,334	1,730,558	0.008%
Federal National Mortgage Assn.	6	5/1/38	2,697,637	3,198,660	0.015%
Federal National Mortgage Assn.	6.5	5/1/38	118,621	132,876	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	1,012,116	1,170,943	0.005%
Federal National Mortgage Assn.	5	5/1/40	1,314,260	1,505,157	0.007%
Federal National Mortgage Assn.	4.5	5/1/41	6,338,015	7,038,191	0.033%

Federal National Mortgage Assn.	6	5/1/42	1,654,514	1,956,043	0.009%
Federal National Mortgage Assn.	4	5/1/42	5,360,306	5,860,423	0.027%
Federal National Mortgage Assn.	3	5/1/43	4,193,660	4,443,139	0.021%
Federal National Mortgage Assn.	3	5/1/43	38,283	40,511	0.000%
Federal National Mortgage Assn.	3.5	5/1/46	2,479,202	2,675,114	0.012%
Federal National Mortgage Assn.	4.5	5/1/48	10,343,141	11,445,005	0.053%
Federal National Mortgage Assn.	4.5	5/1/49	1,962,880	2,133,111	0.010%
Federal National Mortgage Assn.	4.5	5/1/50	5,539,473	5,991,519	0.028%
Federal National Mortgage Assn.	4.5	5/1/50	10,342,511	11,198,992	0.052%
Federal National Mortgage Assn.	6	6/1/22	2,856	2,872	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	1,999	2,021	0.000%
Federal National Mortgage Assn.	3	6/1/27	1,929,734	2,041,817	0.009%
Federal National Mortgage Assn.	3	6/1/33	146,262	151,609	0.001%
Federal National Mortgage Assn.	5	6/1/35	563,810	644,884	0.003%
Federal National Mortgage Assn.	5	6/1/35	591,585	675,807	0.003%
Federal National Mortgage Assn.	5	6/1/35	1,504,897	1,718,955	0.008%
Federal National Mortgage Assn.	5	6/1/35	443,463	506,516	0.002%
Federal National Mortgage Assn.	6	6/1/36	1,671,663	1,983,659	0.009%
Federal National Mortgage Assn.	6	6/1/37	692	811	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	1,224	1,399	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,140,461	1,306,047	0.006%
Federal National Mortgage Assn.	5	6/1/40	7,762,050	8,892,546	0.041%
Federal National Mortgage Assn.	4.5	6/1/41	1,289,268	1,433,314	0.007%
Federal National Mortgage Assn.	3.5	6/1/42	1,800,093	1,930,888	0.009%
Federal National Mortgage Assn.	3.5	6/1/42	3,549,214	3,830,089	0.018%
Federal National Mortgage Assn.	3.5	6/1/43	2,966,672	3,234,668	0.015%
Federal National Mortgage Assn.	3.5	6/1/43	1,891,503	2,053,467	0.010%
Federal National Mortgage Assn.	4	6/1/45	8,989,293	9,768,246	0.045%
Federal National Mortgage Assn.	3.5	6/1/46	16,730,347	18,155,573	0.084%
Federal National Mortgage Assn.	3	6/1/47	6,911,245	7,384,087	0.034%
Federal National Mortgage Assn.	2.5	6/1/51	2,733,763	2,835,855	0.013%
Federal National Mortgage Assn.	2.5	6/1/51	3,119,268	3,235,758	0.015%
Federal National Mortgage Assn.	2.5	6/1/51	21,972,366	22,792,924	0.106%
Federal National Mortgage Assn.	6	7/1/22	87	88	0.000%
Federal National Mortgage Assn.	6	7/1/22	1,730	1,755	0.000%
Federal National Mortgage Assn.	3	7/1/30	9,126,096	9,658,197	0.045%
Federal National Mortgage Assn.	6.5	7/1/32	783,496	923,318	0.004%
Federal National Mortgage Assn.	6.5	7/1/32	47,179	53,687	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	115,767	132,628	0.001%
Federal National Mortgage Assn.	5	7/1/33	561,722	639,446	0.003%
Federal National Mortgage Assn.	5	7/1/34	204,584	233,908	0.001%
Federal National Mortgage Assn.	5	7/1/34	134,208	153,375	0.001%
Federal National Mortgage Assn.	5	7/1/35	331,816	378,312	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	64,393	75,182	0.000%
Federal National Mortgage Assn.	5	7/1/36	360,980	412,953	0.002%
Federal National Mortgage Assn.	2.07	7/1/36	368,959	389,397	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	8,286	9,277	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	4,061	4,705	0.000%
Federal National Mortgage Assn.	6	7/1/37	1,968	2,336	0.000%
Federal National Mortgage Assn.	5	7/1/37	47,033	53,463	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	30,718	34,392	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	24,512	28,491	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	553,067	610,234	0.003%
Federal National Mortgage Assn.	4.5	7/1/42	1,565,851	1,746,204	0.008%
Federal National Mortgage Assn.	4	7/1/42	4,939,427	5,405,758	0.025%
Federal National Mortgage Assn.	3.5	7/1/42	5,134,584	5,500,982	0.026%
Federal National Mortgage Assn.	3.5	7/1/42	2,124,422	2,278,780	0.011%
Federal National Mortgage Assn.	3.5	7/1/43	6,133,600	6,687,629	0.031%
Federal National Mortgage Assn.	3.5	7/1/43	2,082,149	2,240,571	0.010%
Federal National Mortgage Assn.	3	7/1/43	1,160,655	1,237,652	0.006%
Federal National Mortgage Assn.	6.5	7/1/44	4,803,672	5,576,023	0.026%
Federal National Mortgage Assn.	3.5	7/1/44	3,553,341	3,825,110	0.018%
Federal National Mortgage Assn.	5	7/1/45	774,291	885,695	0.004%
Federal National Mortgage Assn.	3	7/1/50	7,802,502	8,148,502	0.038%
Federal National Mortgage Assn.	3	7/1/50	13,491,198	14,301,719	0.066%
Federal National Mortgage Assn.	2.5	7/1/51	25,395,187	26,343,566	0.122%
Federal National Mortgage Assn.	6	8/1/21	184	184	0.000%
Federal National Mortgage Assn.	6	8/1/21	19	19	0.000%
Federal National Mortgage Assn.	6	8/1/21	24	24	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	31	31	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	42	42	0.000%
Federal National Mortgage Assn.	6	8/1/21	58	58	0.000%

Federal National Mortgage Assn.	6	8/1/21	67	67	0.000%
Federal National Mortgage Assn.	6	8/1/22	657	661	0.000%
Federal National Mortgage Assn.	6	8/1/22	12,600	12,698	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	37,622	42,127	0.000%
Federal National Mortgage Assn.	6	8/1/34	320,416	368,783	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	17,602	20,286	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	38,954	44,221	0.000%
Federal National Mortgage Assn.	2.34	8/1/36	168,669	172,418	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	10,021	11,525	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	28,025	31,861	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	7,926	8,948	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	4,985	5,727	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	4,012	4,491	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,008,487	1,168,387	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	212,929	246,685	0.001%
Federal National Mortgage Assn.	6	8/1/37	1,665,335	1,976,195	0.009%
Federal National Mortgage Assn.	6.5	8/1/37	11,308	13,031	0.000%
Federal National Mortgage Assn.	6	8/1/37	716	802	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,182	10,399	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	14,552	16,292	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	107,859	126,112	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,091,398	1,264,439	0.006%
Federal National Mortgage Assn.	5.5	8/1/37	1,440,556	1,668,914	0.008%
Federal National Mortgage Assn.	6.5	8/1/38	2,388,289	2,788,093	0.013%
Federal National Mortgage Assn.	6	8/1/38	669,284	786,208	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	933,577	1,037,247	0.005%
Federal National Mortgage Assn.	4.5	8/1/40	856,468	951,925	0.004%
Federal National Mortgage Assn.	3.5	8/1/42	5,233,172	5,626,951	0.026%
Federal National Mortgage Assn.	3	8/1/43	4,364,816	4,680,921	0.022%
Federal National Mortgage Assn.	3.5	8/1/43	1,962,034	2,099,928	0.010%
Federal National Mortgage Assn.	5	8/1/45	1,076,908	1,230,915	0.006%
Federal National Mortgage Assn.	3.5	8/1/47	9,057,289	9,771,989	0.045%
Federal National Mortgage Assn.	4.5	8/1/48	4,131,677	4,433,177	0.021%
Federal National Mortgage Assn.	4.5	8/1/48	2,836,305	3,056,898	0.014%
Federal National Mortgage Assn.	3.5	8/1/49	1,019,076	1,072,609	0.005%
Federal National Mortgage Assn.	3	8/1/49	7,987,857	8,520,824	0.040%
Federal National Mortgage Assn.	5.5	9/1/23	55,034	56,749	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	26,432	30,595	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	57,444	65,212	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	8,819	9,874	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	10,879	12,372	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	16,318	18,270	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	327,456	379,209	0.002%
Federal National Mortgage Assn.	6	9/1/37	99,053	117,549	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	14,679	17,372	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	29,941	34,574	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	8,466	9,479	0.000%
Federal National Mortgage Assn.	1.97	9/1/37	106,194	107,452	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	39,815	44,577	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,446	3,870	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	54,750	61,597	0.000%
Federal National Mortgage Assn.	6	9/1/38	1,580,584	1,872,439	0.009%
Federal National Mortgage Assn.	6	9/1/38	427,511	505,226	0.002%
Federal National Mortgage Assn.	5	9/1/39	1,177,759	1,344,333	0.006%
Federal National Mortgage Assn.	4.5	9/1/39	1,326,050	1,473,489	0.007%
Federal National Mortgage Assn.	4.5	9/1/39	84,770	94,197	0.000%
Federal National Mortgage Assn.	6	9/1/39	874,183	1,032,539	0.005%
Federal National Mortgage Assn.	6	9/1/39	1,369,459	1,617,672	0.008%
Federal National Mortgage Assn.	4.5	9/1/40	3,224	3,584	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	243,197	265,100	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	17,079,498	18,848,652	0.087%
Federal National Mortgage Assn.	4	9/1/41	8,052,895	8,790,156	0.041%
Federal National Mortgage Assn.	5.5	9/1/41	329,437	381,088	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	2,297,637	2,554,055	0.012%
Federal National Mortgage Assn.	4	9/1/42	3,474,971	3,820,498	0.018%
Federal National Mortgage Assn.	3.5	9/1/42	3,502,750	3,779,948	0.018%
Federal National Mortgage Assn.	3	9/1/43	5,259,779	5,631,766	0.026%
Federal National Mortgage Assn.	4	9/1/43	13,181,558	14,359,201	0.067%
Federal National Mortgage Assn.	3.5	9/1/45	8,006,914	8,612,640	0.040%
Federal National Mortgage Assn.	4	9/1/46	1,132,980	1,227,361	0.006%
Federal National Mortgage Assn.	3	9/1/46	22,587,508	24,004,007	0.111%
Federal National Mortgage Assn.	3	9/1/49	9,068,260	9,673,295	0.045%

Federal National Mortgage Assn.	3.5	9/1/49	13,776,956	14,501,097	0.067%
FirstEnergy Transmission	4.35	1/15/25	61,885,000	67,594,263	0.314%
Flagstar Mortgage Trust	2.5	5/25/33	12,215,000	12,316,156	0.057%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	4,181,743	4,244,941	0.020%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	5,832,348	5,923,251	0.027%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	7,223,920	7,224,176	0.034%
FNMA 15YR	6	7/1/21	18	18	0.000%
FNMA 30 YR TBA JUL	4.5	1/1/35	38,550,000	41,471,367	0.192%
FNMA 30 YR TBA JUL	4	1/1/41	39,465,000	42,024,059	0.195%
FNMA 30 YR TBA JUL	3	1/1/43	56,715,000	59,117,633	0.274%
Freddie Mac REMICS	4.5	5/25/50	18,141,864	2,951,670	0.014%
Freddie Mac STACR Remic Trust 2020-DNA2	0.84	2/25/50	1,689,834	1,689,834	0.008%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	14,000,000	14,209,430	0.066%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	6,936,594	6,936,594	0.032%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	3,641,588	3,641,587	0.017%
Freddie Mac Strips	0	8/15/28	10,742	10,352	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	5,694,304	5,696,107	0.026%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	12/25/29	16,939,182	16,989,252	0.079%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	949,320	949,320	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	3/25/30	30,119,000	30,245,298	0.140%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	22,248,207	22,160,711	0.103%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	16,028,445	16,047,777	0.074%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	8,375,000	9,076,334	0.042%
FREMF 2019-K103 Mortgage Trust	3.57	12/25/51	9,280,000	10,006,411	0.046%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	11,400,000	12,950,077	0.060%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	6,610,000	7,380,294	0.034%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	8,000,000	8,631,861	0.040%
FREMF 2019-K97 Mortgage Trust	3.89	9/25/51	9,820,000	10,861,958	0.050%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	15,125,000	16,644,855	0.077%
FREMF K-100 Mortgage Trust	3.61	11/25/52	11,325,000	12,218,465	0.057%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	3,047,464	3,064,450	0.014%
Galaxy XXIX CLO	1.56	11/15/26	13,100,000	13,096,825	0.061%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	2,978,575	3,022,591	0.014%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	9,348,580	9,537,724	0.044%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	4,598,289	4,704,328	0.022%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,745,267	2,783,418	0.013%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	147,824	147,728	0.001%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	1,509,567	1,511,230	0.007%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	7,715,033	7,849,324	0.036%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	11,920,803	12,135,204	0.056%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	53,835,000	58,739,476	0.272%
General Electric	5.55	1/5/26	20,985,000	24,838,434	0.115%
General Motors Financial	4	10/6/26	21,470,000	23,698,908	0.110%
General Motors Financial	5.1	1/17/24	28,255,000	31,111,835	0.144%
General Motors Financial	4.35	4/9/25	21,119,000	23,310,582	0.108%
General Motors Financial	4.3	7/13/25	9,101,000	10,059,244	0.047%
GLP Capital LP / GLP Financing II	3.35	9/1/24	6,340,000	6,717,319	0.031%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	11,310,000	11,394,284	0.053%
GM Financial Leasing Trust	1.01	7/21/25	6,650,000	6,639,274	0.031%
Goldman Sachs	3.5	11/16/26	11,970,000	12,963,474	0.060%
Goldman Sachs	2.62	4/22/32	46,860,000	47,986,374	0.223%
Goldman Sachs	0.54	9/10/27	32,165,000	32,070,692	0.149%
Golub Capital Partners CLO 39B	1.34	10/20/28	23,923,357	23,928,708	0.111%
Government National Mortgage Assn.	8	10/15/27	12,559	12,618	0.000%
Government National Mortgage Assn.	8	10/15/27	89,480	99,644	0.000%
Government National Mortgage Assn.	5.5	10/15/38	21,849	25,441	0.000%
Government National Mortgage Assn.	5	10/15/39	1,612,363	1,847,547	0.009%
Government National Mortgage Assn.	5.5	10/20/32	65,526	74,842	0.000%
Government National Mortgage Assn.	5	10/20/39	295,196	335,854	0.002%
Government National Mortgage Assn.	4.5	10/20/40	883,350	976,924	0.005%
Government National Mortgage Assn.	5	10/20/40	2,103,003	2,381,604	0.011%
Government National Mortgage Assn.	4	10/20/41	4,489,115	4,921,008	0.023%
Government National Mortgage Assn.	3.5	10/20/44	1,103,581	1,185,684	0.006%
Government National Mortgage Assn.	3.5	10/20/45	2,662,096	2,844,574	0.013%
Government National Mortgage Assn.	3.5	10/20/45	4,155,937	4,449,107	0.021%
Government National Mortgage Assn.	5	10/20/47	2,066,824	2,258,450	0.010%
Government National Mortgage Assn.	5.5	10/20/48	710,480	783,210	0.004%
Government National Mortgage Assn.	3	10/20/49	7,792,058	8,007,126	0.037%
Government National Mortgage Assn.	4	10/20/50	31,121,918	32,950,845	0.153%
Government National Mortgage Assn.	7	11/20/28	12,580	14,330	0.000%
Government National Mortgage Assn.	4.5	11/20/39	802,392	887,374	0.004%
Government National Mortgage Assn.	5	11/20/39	1,971,763	2,232,749	0.010%

Government National Mortgage Assn.	4.5	11/20/40	10,077,552	11,145,113	0.052%
Government National Mortgage Assn.	3.5	11/20/42	114,493	121,898	0.001%
Government National Mortgage Assn.	4	11/20/42	329,587	359,623	0.002%
Government National Mortgage Assn.	4	11/20/47	7,423,201	7,928,773	0.037%
Government National Mortgage Assn.	5	11/20/47	4,117,267	4,506,498	0.021%
Government National Mortgage Assn.	5.5	11/20/48	3,101,024	3,418,468	0.016%
Government National Mortgage Assn.	3.5	1/1/42	46,515,000	48,828,939	0.227%
Government National Mortgage Assn.	2.5	1/1/43	198,752,000	205,677,267	0.954%
Government National Mortgage Assn.	3	1/1/43	69,000,000	71,993,145	0.334%
Government National Mortgage Assn.	8.5	1/15/23	228	229	0.000%
Government National Mortgage Assn.	6.5	1/15/26	1,728	1,926	0.000%
Government National Mortgage Assn.	6	1/20/34	18,467	21,615	0.000%
Government National Mortgage Assn.	5.5	1/20/36	7,277,182	8,534,925	0.040%
Government National Mortgage Assn.	4	1/20/46	282,063	305,067	0.001%
Government National Mortgage Assn.	4.5	1/20/46	2,699,649	2,984,555	0.014%
Government National Mortgage Assn.	3.5	1/20/46	637,513	684,939	0.003%
Government National Mortgage Assn.	4.5	1/20/47	3,733,656	4,088,860	0.019%
Government National Mortgage Assn.	5	1/20/48	4,400,115	4,805,852	0.022%
Government National Mortgage Assn.	4	1/20/48	17,662,633	19,171,198	0.089%
Government National Mortgage Assn.	5.5	1/20/49	3,357,167	3,697,813	0.017%
Government National Mortgage Assn.	3	1/20/50	11,006,107	11,309,890	0.052%
Government National Mortgage Assn.	8	12/15/21	73	74	0.000%
Government National Mortgage Assn.	8	12/15/21	70	70	0.000%
Government National Mortgage Assn.	8	12/15/21	38	39	0.000%
Government National Mortgage Assn.	7.5	12/15/22	51	51	0.000%
Government National Mortgage Assn.	6.5	12/15/31	41,469	47,724	0.000%
Government National Mortgage Assn.	5	12/15/39	4,287,925	4,960,837	0.023%
Government National Mortgage Assn.	7	12/20/23	1,297	1,354	0.000%
Government National Mortgage Assn.	6.5	12/20/33	24,244	28,882	0.000%
Government National Mortgage Assn.	6	12/20/38	255,146	298,510	0.001%
Government National Mortgage Assn.	6	12/20/38	2,266,692	2,651,655	0.012%
Government National Mortgage Assn.	5.5	12/20/39	71,183	82,976	0.000%
Government National Mortgage Assn.	3.5	12/20/45	9,054,240	9,685,715	0.045%
Government National Mortgage Assn.	3.5	12/20/47	17,058,228	18,040,378	0.084%
Government National Mortgage Assn.	5.5	12/20/48	13,083,306	14,422,612	0.067%
Government National Mortgage Assn.	8.5	2/15/23	1,916	1,925	0.000%
Government National Mortgage Assn.	6.5	2/15/26	7,161	7,979	0.000%
Government National Mortgage Assn.	5	2/15/40	4,106,488	4,753,031	0.022%
Government National Mortgage Assn.	5	2/15/40	4,110,426	4,757,589	0.022%
Government National Mortgage Assn.	3.5	2/15/45	1,185,279	1,268,934	0.006%
Government National Mortgage Assn.	5.5	2/20/35	75,503	86,358	0.000%
Government National Mortgage Assn.	5.5	2/20/36	113,762	133,422	0.001%
Government National Mortgage Assn.	4	2/20/41	470,188	515,363	0.002%
Government National Mortgage Assn.	3.5	2/20/43	12,810,548	13,741,128	0.064%
Government National Mortgage Assn.	4	2/20/44	13,844,637	15,036,873	0.070%
Government National Mortgage Assn.	3.5	2/20/45	4,429,530	4,759,027	0.022%
Government National Mortgage Assn.	3.5	2/20/46	2,361,062	2,536,408	0.012%
Government National Mortgage Assn.	3.5	2/20/46	11,766,849	12,595,949	0.058%
Government National Mortgage Assn.	3.5	2/20/48	9,545,369	10,218,166	0.047%
Government National Mortgage Assn.	6.5	3/15/26	479	533	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,598	1,781	0.000%
Government National Mortgage Assn.	5.5	3/20/34	59,116	69,176	0.000%
Government National Mortgage Assn.	5	3/20/40	720,139	815,460	0.004%
Government National Mortgage Assn.	4.5	3/20/41	884,096	977,758	0.005%
Government National Mortgage Assn.	5	3/20/41	3,335,770	3,777,413	0.018%
Government National Mortgage Assn.	3.5	3/20/43	9,287,293	9,959,644	0.046%
Government National Mortgage Assn.	5.5	3/20/48	2,972,253	3,281,541	0.015%
Government National Mortgage Assn.	5.5	3/20/49	4,215,522	4,655,126	0.022%
Government National Mortgage Assn.	3	3/20/50	9,105,104	9,356,357	0.043%
Government National Mortgage Assn.	8	4/15/22	116	117	0.000%
Government National Mortgage Assn.	6	4/15/36	95,945	114,065	0.001%
Government National Mortgage Assn.	5	4/20/39	1,924,630	2,150,622	0.010%
Government National Mortgage Assn.	5	4/20/40	484,686	548,844	0.003%
Government National Mortgage Assn.	3.5	4/20/45	751,493	807,384	0.004%
Government National Mortgage Assn.	3.5	4/20/46	13,753,290	14,601,742	0.068%
Government National Mortgage Assn.	3.5	4/20/47	897,129	944,733	0.004%
Government National Mortgage Assn.	5.5	4/20/48	2,098,127	2,312,907	0.011%
Government National Mortgage Assn.	5	4/20/48	424,080	461,286	0.002%
Government National Mortgage Assn.	5	4/20/48	453,661	493,107	0.002%
Government National Mortgage Assn.	3.5	4/20/48	4,500,876	4,830,496	0.022%
Government National Mortgage Assn.	3	4/20/51	70,312,282	73,692,285	0.342%
Government National Mortgage Assn.	6.5	5/15/26	3,107	3,461	0.000%

Government National Mortgage Assn.	6.5	5/15/26	1,564	1,742	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,270	2,582	0.000%
Government National Mortgage Assn.	8	5/15/32	4,217	4,236	0.000%
Government National Mortgage Assn.	7	5/20/28	8,107	9,168	0.000%
Government National Mortgage Assn.	5	5/20/40	1,188,474	1,345,800	0.006%
Government National Mortgage Assn.	5.5	5/20/43	3,277,599	3,845,319	0.018%
Government National Mortgage Assn.	3.5	5/20/45	771,088	828,609	0.004%
Government National Mortgage Assn.	3.5	5/20/45	1,874,843	1,998,373	0.009%
Government National Mortgage Assn.	3.5	5/20/45	539,268	578,088	0.003%
Government National Mortgage Assn.	3	5/20/46	8,361,484	8,839,239	0.041%
Government National Mortgage Assn.	3.5	5/20/46	10,876,477	11,592,378	0.054%
Government National Mortgage Assn.	4	5/20/46	18,353,942	19,748,019	0.092%
Government National Mortgage Assn.	3.5	5/20/46	1,937,639	2,082,158	0.010%
Government National Mortgage Assn.	3.5	5/20/46	2,407,010	2,565,454	0.012%
Government National Mortgage Assn.	3	5/20/46	1,033,956	1,106,885	0.005%
Government National Mortgage Assn.	3.5	5/20/46	207,939	218,393	0.001%
Government National Mortgage Assn.	5.5	5/20/48	9,374,202	10,333,816	0.048%
Government National Mortgage Assn.	5	5/20/48	892,277	972,018	0.005%
Government National Mortgage Assn.	3	5/20/50	2,773,310	2,849,995	0.013%
Government National Mortgage Assn.	8	6/15/22	26	26	0.000%
Government National Mortgage Assn.	5	6/15/40	2,055,325	2,371,577	0.011%
Government National Mortgage Assn.	5	6/20/40	2,244,168	2,541,248	0.012%
Government National Mortgage Assn.	3.5	6/20/43	15,059,790	16,168,980	0.075%
Government National Mortgage Assn.	3.5	6/20/43	7,383,458	7,932,200	0.037%
Government National Mortgage Assn.	5.5	6/20/44	3,306,499	3,878,144	0.018%
Government National Mortgage Assn.	3	6/20/45	21,976,586	23,294,128	0.108%
Government National Mortgage Assn.	3.5	6/20/46	5,167,360	5,498,440	0.026%
Government National Mortgage Assn.	3.5	6/20/46	2,644,962	2,831,912	0.013%
Government National Mortgage Assn.	3	6/20/46	4,992,858	5,301,181	0.025%
Government National Mortgage Assn.	4	6/20/47	6,120,147	6,555,969	0.030%
Government National Mortgage Assn.	5	6/20/47	5,083,819	5,575,844	0.026%
Government National Mortgage Assn.	4.5	7/15/26	802,597	840,724	0.004%
Government National Mortgage Assn.	7.5	7/15/28	41,403	45,852	0.000%
Government National Mortgage Assn.	6.5	7/15/31	3,280	3,655	0.000%
Government National Mortgage Assn.	5	7/20/39	455,337	506,881	0.002%
Government National Mortgage Assn.	4	7/20/42	7,495,424	8,214,273	0.038%
Government National Mortgage Assn.	3	7/20/46	4,905,961	5,177,365	0.024%
Government National Mortgage Assn.	3.5	7/20/46	2,194,567	2,335,564	0.011%
Government National Mortgage Assn.	3	7/20/46	6,667,948	7,105,713	0.033%
Government National Mortgage Assn.	5	7/20/47	3,069,191	3,365,898	0.016%
Government National Mortgage Assn.	3.5	7/20/47	3,462,972	3,669,998	0.017%
Government National Mortgage Assn.	4.5	7/20/47	3,199,602	3,462,964	0.016%
Government National Mortgage Assn.	5	7/20/48	1,317,814	1,447,384	0.007%
Government National Mortgage Assn.	7.5	8/15/28	13,917	13,977	0.000%
Government National Mortgage Assn.	5	8/20/40	270,194	305,963	0.001%
Government National Mortgage Assn.	3	8/20/45	3,575,608	3,789,022	0.018%
Government National Mortgage Assn.	3	8/20/46	2,189,103	2,339,362	0.011%
Government National Mortgage Assn.	3	8/20/46	3,042,993	3,258,757	0.015%
Government National Mortgage Assn.	5	8/20/47	5,324,258	5,843,634	0.027%
Government National Mortgage Assn.	5	8/20/48	627,330	686,422	0.003%
Government National Mortgage Assn.	3	8/20/49	443,744	455,964	0.002%
Government National Mortgage Assn.	8.5	9/15/22	118	120	0.000%
Government National Mortgage Assn.	8	9/15/22	95	96	0.000%
Government National Mortgage Assn.	8	9/15/27	76,496	84,603	0.000%
Government National Mortgage Assn.	5	9/15/33	847,571	955,581	0.004%
Government National Mortgage Assn.	5	9/15/39	2,039,277	2,353,421	0.011%
Government National Mortgage Assn.	3.5	9/15/41	5,031,266	5,396,939	0.025%
Government National Mortgage Assn.	3	9/15/42	3,541,300	3,760,575	0.017%
Government National Mortgage Assn.	3	9/15/42	21,845,080	23,281,637	0.108%
Government National Mortgage Assn.	4.5	9/15/45	2,837,776	3,198,721	0.015%
Government National Mortgage Assn.	8.5	9/20/26	59	63	0.000%
Government National Mortgage Assn.	5.5	9/20/34	24,748	29,022	0.000%
Government National Mortgage Assn.	6	9/20/34	16,593	19,450	0.000%
Government National Mortgage Assn.	6	9/20/38	450,985	514,249	0.002%
Government National Mortgage Assn.	4.5	9/20/40	4,200,936	4,646,785	0.022%
Government National Mortgage Assn.	4	9/20/42	396,046	434,003	0.002%
Government National Mortgage Assn.	3	9/20/46	1,543,074	1,648,864	0.008%
Government National Mortgage Assn.	3	9/20/46	1,749,373	1,873,671	0.009%
Government National Mortgage Assn.	3.5	9/20/47	1,243,146	1,315,463	0.006%
Government National Mortgage Assn.	4	9/20/47	381,766	407,116	0.002%
Government National Mortgage Assn.	5.5	9/20/48	29,117	32,289	0.000%
Government National Mortgage Assn.	3	9/20/49	2,014,860	2,070,466	0.010%

Government National Mortgage Association	3	11/20/47	4,955,307	5,146,138	0.024%
Government National Mortgage Association	4.5	12/20/39	250,858	4,262	0.000%
Government National Mortgage Association	4.5	12/20/39	338,848	8,014	0.000%
Government National Mortgage Association	3	12/20/47	3,761,137	3,852,412	0.018%
Government National Mortgage Association	4	2/20/43	3,280,044	474,619	0.002%
Government National Mortgage Association	3.5	4/20/39	579,975	5,192	0.000%
Government National Mortgage Association	4	5/20/37	6,225,552	187,666	0.001%
Government National Mortgage Association	3.5	5/20/43	4,419,649	698,688	0.003%
Gray Oak Pipeline	2.6	10/15/25	6,745,000	6,928,026	0.032%
Gray Oak Pipeline	3.45	10/15/27	2,820,000	2,965,520	0.014%
Gray Oak Pipeline	2	9/15/23	2,160,000	2,203,101	0.010%
Great Wolf Trust 2019-WOLF	2.01	12/15/36	18,025,000	17,912,686	0.083%
GS Mortgage-Backed Securities Trust	2.5	11/25/51	12,450,000	12,520,031	0.058%
GS Mortgage-Backed Securities Trust	2.5	11/25/51	21,550,000	22,071,915	0.102%
GS Mortgage-Backed Securities Trust	1.67	7/25/44	861,206	868,446	0.004%
GS Mortgage-Backed Securities Trust 2020-INV1	2.99	10/25/50	28,596,412	29,042,831	0.135%
GS Mortgage Securities Corp Trust 2019-SOHO	1.67	6/15/36	36,850,000	36,779,941	0.171%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	13,741,073	0.064%
Hardee s Funding	4.96	6/20/48	28,090,663	29,785,372	0.138%
Hasbro	3.55	11/19/26	12,060,000	13,204,892	0.061%
HCA	1.84	6/30/28	5,205,000	5,214,109	0.024%
Healthpeak Properties	2.88	1/15/31	3,585,000	3,756,729	0.017%
Healthpeak Properties	3.25	7/15/26	3,455,000	3,738,258	0.017%
Healthpeak Properties	3.5	7/15/29	3,910,000	4,315,928	0.020%
Heathrow Funding	4.88	7/15/21	26,640,000	26,677,509	0.124%
Highwoods Realty	4.13	3/15/28	17,905,000	20,057,897	0.093%
Highwoods Realty	4.2	4/15/29	12,180,000	13,691,550	0.064%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	2,475,599	2,534,532	0.012%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	1,052,315	1,073,861	0.005%
Hilton Orlando Trust 2018-ORL	1.27	12/15/34	5,540,000	5,543,301	0.026%
HKT Capital No 2	3.63	4/2/25	2,714,000	2,904,523	0.013%
HKT Capital No 4	3	7/14/26	22,686,000	23,940,082	0.111%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	8,218,553	8,267,500	0.038%
HPS Loan Management 11-2017	1.73	5/6/30	12,070,000	11,963,240	0.055%
HSBC Holdings	1.65	4/18/26	10,880,000	11,016,598	0.051%
HSBC Holdings	3.9	5/25/26	9,845,000	10,930,815	0.051%
HSBC Holdings	2.1	6/4/26	21,365,000	21,931,813	0.102%
HSBC Holdings	4.29	9/12/26	2,375,000	2,640,691	0.012%
Humana	3.95	3/15/27	6,250,000	7,001,981	0.032%
Humana	4.88	4/1/30	18,429,000	22,173,349	0.103%
Hyundai Capital America	1.8	10/15/25	11,505,000	11,647,156	0.054%
Hyundai Capital America	2.38	2/10/23	23,640,000	24,257,666	0.113%
Independence Plaza Trust 2018-INDP	3.91	7/10/35	12,220,000	12,876,985	0.060%
Ing Groep	1.75	4/1/27	9,400,000	9,481,987	0.044%
Intercontinental Exchange	2.1	6/15/30	10,000,000	9,910,090	0.046%
Intercontinental Exchange	1.85	9/15/32	51,255,000	48,506,041	0.225%
InTown Hotel Portfolio Trust 2018-STAY	1.37	1/15/33	3,510,000	3,520,687	0.016%
Jack in the Box Funding	3.98	8/25/49	28,107,600	28,759,696	0.133%
JMH	2.5	4/9/31	20,558,000	20,796,267	0.096%
JPMD Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	17,225,586	0.080%
JPMorgan Chase	2.74	10/15/30	20,470,000	21,365,419	0.099%
JPMorgan Chase	1.76	11/19/31	42,490,000	40,622,437	0.188%
JPMorgan Chase	1.58	4/22/27	36,320,000	36,385,812	0.169%
JPMorgan Chase	2.96	5/13/31	61,233,000	64,138,138	0.298%
JPMorgan Chase	2.18	6/1/28	33,125,000	33,904,398	0.157%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	9/6/38	11,320,000	11,896,679	0.055%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	10,350,463	0.048%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	8,018,821	0.037%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	11,989,428	0.056%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	6,430,249	6,557,721	0.030%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	11,401,721	11,622,603	0.054%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	9,329,908	9,537,565	0.044%
JP Morgan Mortgage Trust 2020-INV1	0.92	8/25/50	5,517,385	5,558,960	0.026%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	10,985,780	11,228,865	0.052%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	4,440,602	4,525,862	0.021%
Keysight Technologies	4.6	4/6/27	1,933,000	2,245,783	0.010%
Kfc Holding	1.83	3/15/28	27,112,258	27,102,498	0.126%
KKR CLO 13	0.98	1/16/28	29,774,956	29,731,884	0.138%
KKR CLO 13	1.33	1/16/28	11,320,000	11,295,096	0.052%
Kookmin Bank	2.5	11/4/30	21,350,000	21,276,772	0.099%
Kookmin Bank	2.5	11/4/30	6,800,000	6,776,677	0.031%
Korea Electric Power	7	2/1/27	4,505,000	5,760,988	0.027%

Korea National Oil	1.63	10/5/30	18,020,000	17,250,978	0.080%
Korea South-East Power	1	2/3/26	5,765,000	5,697,679	0.026%
Lamar Media	1.58	2/5/27	14,435,000	14,182,388	0.066%
Las Vegas Sands	3.5	8/18/26	10,985,000	11,663,873	0.054%
Las Vegas Sands	3.2	8/8/24	6,682,000	7,012,980	0.033%
L Brands	6.63	10/1/30	17,135,000	19,812,344	0.092%
LSEGA Financing	2	4/6/28	42,185,000	42,675,654	0.198%
LSEGA Financing	2.5	4/6/31	15,430,000	15,810,442	0.073%
LSEGA Financing	3.2	4/6/41	6,905,000	7,230,239	0.034%
Madison Park Funding XXXVII	1.48	7/15/32	5,795,000	5,796,764	0.027%
Magnetite XXIII	1.48	10/25/32	9,735,000	9,748,938	0.045%
Magnetite XXV	1.8	1/25/32	10,705,000	10,723,262	0.050%
Marriott International Inc/MD	3.75	10/1/25	3,131,000	3,378,531	0.016%
Marriott International Inc/MD	3.75	3/15/25	11,371,000	12,218,594	0.057%
Marriott International Inc/MD	5.75	5/1/25	43,324,000	49,864,191	0.231%
Marsh & McLennan	2.25	11/15/30	9,175,000	9,273,420	0.043%
Martin Marietta Materials	2.4	7/15/31	21,675,000	21,663,187	0.100%
Methanex	5.13	10/15/27	18,855,000	20,316,263	0.094%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	18,349,375	19,122,860	0.089%
Micron Technology	4.19	2/15/27	30,185,000	33,958,125	0.158%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	36,880,000	40,614,100	0.188%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	1,761,219	1,770,486	0.008%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	10,721,795	10,999,654	0.051%
Mission Broadcasting	2.59	6/3/28	6,305,000	6,265,594	0.029%
Mondelez International	2.75	4/13/30	10,000,000	10,510,810	0.049%
Morgan Stanley	3.22	4/22/42	5,890,000	6,240,738	0.029%
Morgan Stanley	1.93	4/28/32	7,260,000	7,050,128	0.033%
Morgan Stanley	1.59	5/4/27	14,090,000	14,133,144	0.066%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	22,045,934	0.102%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	3,355,000	3,657,908	0.017%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	22,049,874	0.102%
MVW Owner Trust 2017-1	2.75	12/20/34	1,232,862	1,256,232	0.006%
MVW Owner Trust 2019-1	2.89	11/20/36	8,844,841	9,089,813	0.042%
N/A	1.2	7/15/34	33,910,000	33,910,000	0.157%
Natwest	3.88	9/12/23	13,898,000	14,840,479	0.069%
Navient Private Education Loan Trust 2017	2.88	12/16/58	2,516,868	2,553,239	0.012%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,692,567	0.040%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	17,684,763	18,025,532	0.084%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	17,153,842	17,503,856	0.081%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	20,755,000	21,065,632	0.098%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	23,117,462	23,460,870	0.109%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	12,325,593	12,407,547	0.058%
NBN	2.63	5/5/31	17,470,000	17,895,604	0.083%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	12,035,795	12,004,925	0.056%
Netflix	4.63	5/15/29	19,830,000	29,352,746	0.136%
Neuberger Berman CLO XVII	1.68	4/22/29	16,785,000	16,748,595	0.078%
Neuberger Berman CLO XVII	2.18	4/22/29	12,440,000	12,349,184	0.057%
Neuberger Berman CLO XVI-S	1.24	4/15/34	26,325,000	26,261,270	0.122%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	49,995,000	49,980,569	0.232%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	27,735,000	27,791,219	0.129%
Neuberger Berman Loan Advisers Clo 43	1.28	6/18/35	15,105,000	15,105,000	0.070%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	11,838,516	11,976,796	0.056%
NiSource	1.7	2/15/31	15,390,000	14,524,605	0.067%
NiSource	3.6	5/1/30	25,110,000	27,797,473	0.129%
NRG Energy	4.45	6/15/29	13,315,000	14,679,788	0.068%
NTT Finance	1.59	4/3/28	26,890,000	26,730,946	0.124%
NTT Finance	2.07	4/3/31	3,850,000	3,896,181	0.018%
NXP BV / NXP Funding	5.35	3/1/26	10,345,000	12,018,500	0.056%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	2,345,000	2,474,062	0.011%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	4,765,000	5,104,549	0.024%
OBX 2019-EXP2 Trust	0.99	6/25/59	2,606,631	2,616,441	0.012%
OBX 2019-EXP2 Trust	4	6/25/59	10,374,288	10,762,720	0.050%
OBX 2019-EXP3 Trust	3.5	10/25/59	7,294,631	7,433,296	0.034%
OBX 2019-INV1 Trust	4	11/25/48	2,737,086	2,740,333	0.013%
OBX 2019-INV2 Trust	4	5/27/49	7,240,817	7,352,543	0.034%
OBX 2019-INV2 Trust	4	5/27/49	2,675,257	2,704,872	0.013%
OBX 2020-EXP1 Trust	3.5	2/25/60	13,051,043	13,421,693	0.062%
OBX 2020-EXP1 Trust	0.84	2/25/60	3,313,050	3,315,738	0.015%
OBX 2020-EXP2 Trust	3	5/25/60	26,727,698	27,253,395	0.126%
OBX 2020-INV1 Trust	3.5	12/25/49	4,519,072	4,584,084	0.021%
OBX 2021-NQM1 Trust	1.07	2/25/66	18,297,906	18,252,240	0.085%
Occidental Petroleum	8	7/15/25	14,410,000	17,201,938	0.080%

Occidental Petroleum	8.5	7/15/27	9,330,000	11,720,813	0.054%
Occidental Petroleum	8.88	7/15/30	3,500,000	4,668,125	0.022%
Occidental Petroleum	2.9	8/15/24	23,015,000	23,532,838	0.109%
OCP CLO 2020-19	1.94	7/20/31	26,060,000	26,072,322	0.121%
OHA Credit Funding 3	1.32	7/2/35	17,405,000	17,405,000	0.081%
Ooredoo International Finance	2.63	4/8/31	21,040,000	21,342,387	0.099%
Oracle	2.3	3/25/28	12,420,000	12,734,723	0.059%
OZLM VII	1.2	7/17/29	39,618,104	39,620,624	0.184%
OZLM VIII	1.36	10/17/29	21,346,991	21,347,307	0.099%
OZLM VIII	1.99	10/17/29	21,030,000	21,026,032	0.098%
Pacific Gas & Electric	3.95	12/1/47	15,405,000	14,313,756	0.066%
Pacific Gas & Electric	2.5	2/1/31	27,580,000	25,729,520	0.119%
Pacific Gas & Electric	4.55	7/1/30	46,885,000	50,073,555	0.232%
Pacific Gas & Electric	2.1	8/1/27	18,695,000	18,151,331	0.084%
Pacific Gas & Electric	3.3	8/1/40	22,880,000	20,733,261	0.096%
Palmer Square CLO	1.26	7/15/34	23,820,000	23,812,530	0.110%
Palmer Square CLO 2020-2	1.88	7/15/31	6,490,000	6,492,099	0.030%
PerkinElmer	3.3	9/15/29	10,272,000	11,108,911	0.052%
Perrigo Finance Unlimited	3.9	12/15/24	6,275,000	6,746,365	0.031%
Perrigo Finance Unlimited	4.38	3/15/26	26,485,000	29,137,526	0.135%
Perrigo Finance Unlimited	3.15	6/15/30	3,640,000	3,711,089	0.017%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.45	5/21/28	60,500,000	70,671,563	0.328%
Planet Fitness Master Issuer	4.26	9/5/48	16,114,325	16,173,948	0.075%
Planet Fitness Master Issuer	4.67	9/5/48	25,085,638	26,168,334	0.121%
PTTEP Treasury Center	2.59	6/10/27	18,300,000	19,003,260	0.088%
QNB Finance	2.75	2/12/27	21,028,000	22,057,152	0.102%
QNB Finance	2.63	5/12/25	10,572,000	11,079,181	0.051%
QVC	4.38	3/15/23	41,030,000	43,132,788	0.200%
REESE PARK CLO	1.5	10/15/32	25,490,000	25,506,264	0.118%
Regency Centers	4.13	3/15/28	10,100,000	11,314,505	0.052%
Regency Centers	3.7	6/15/30	12,500,000	13,862,438	0.064%
REI - SECURITY LENDING COLLATERAL			55,270,053	552,700,525	2.564%
Reliance Industries	3.67	11/30/27	18,280,000	20,005,434	0.093%
Reliance Industries	4.13	1/28/25	6,120,000	6,693,156	0.031%
Reynolds American	4.45	6/12/25	36,825,000	40,770,688	0.189%
Ross Stores	1.88	4/15/31	18,400,000	17,808,937	0.083%
Sabine Pass Liquefaction	5	3/15/27	73,603,000	85,011,465	0.394%
Sabine Pass Liquefaction	5.75	5/15/24	7,013,000	7,862,976	0.036%
Sabine Pass Liquefaction	4.5	5/15/30	4,625,000	5,324,531	0.025%
Sabine Pass Liquefaction	5.88	6/30/26	15,135,000	17,897,138	0.083%
Santander Drive Auto Receivables Trust 2019-2	3.22	7/15/25	6,785,000	7,008,733	0.033%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	9,460,000	9,576,973	0.044%
Santander Retail Auto Lease Trust 2020	1.18	12/20/24	9,500,000	9,552,755	0.044%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	23,480,000	23,436,921	0.109%
Santander UK Group Holdings	1.53	8/21/26	49,520,000	49,620,625	0.230%
SBA Tower Trust	3.87	10/8/24	50,250,000	52,535,419	0.244%
SBA Tower Trust	1.63	11/15/26	11,030,000	11,027,336	0.051%
SBA Tower Trust	2.84	1/15/25	12,265,000	12,930,281	0.060%
Sempra Energy	3.8	2/1/38	8,480,000	9,394,076	0.044%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	2,639,847	2,661,912	0.012%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	10,761,717	10,921,050	0.051%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	7,784,129	7,940,991	0.037%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	7,735,915	7,813,077	0.036%
SF Holding Investment	2.88	2/20/30	19,700,000	20,128,573	0.093%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	6,824,793	6,854,696	0.032%
Shanghai Port Group BVI development	3.38	6/18/29	3,890,000	4,217,404	0.020%
Shanghai Port Group BVI development	2.85	9/11/29	14,625,000	15,315,957	0.071%
Shanghai Port Group BVI development 2	2.38	7/13/30	21,110,000	21,246,800	0.099%
Shinhan Bank	3.88	3/24/26	5,830,000	6,414,376	0.030%
Siemens Financieringsmaatschappij	1.7	3/11/28	8,325,000	8,358,491	0.039%
Siemens Financieringsmaatschappij	2.15	3/11/31	27,845,000	28,024,322	0.130%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	4,942,454	5,058,870	0.023%
Sierra Timeshare 2020-2 Receivables Funding	2.32	7/20/37	7,035,712	7,149,706	0.033%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	1,494,518	1,511,924	0.007%
Simon Property	3.3	1/15/26	7,155,000	7,751,133	0.036%
Simon Property	2.65	7/15/30	18,417,000	19,062,995	0.088%
SLIde 2018-FUN	1.57	6/15/31	9,054,115	9,048,421	0.042%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	15,190,000	16,120,676	0.075%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,951,000	6,325,615	0.029%
Smb Private Education Loan Trust 2015	2.98	7/15/27	4,142,415	4,188,848	0.019%
Smb Private Education Loan Trust 2016	2.43	2/17/32	11,501,692	11,784,220	0.055%
Smb Private Education Loan Trust 2016	2.7	5/15/31	4,534,228	4,648,261	0.022%

Smb Private Education Loan Trust 2016	2.34	9/15/34	9,482,919	9,692,595	0.045%
Smb Private Education Loan Trust 2018	3.63	11/15/35	23,255,954	24,487,526	0.114%
Smb Private Education Loan Trust 2018	3.6	1/15/37	10,631,051	11,253,806	0.052%
Smb Private Education Loan Trust 2018	0.82	1/15/37	15,696,971	15,742,841	0.073%
Smb Private Education Loan Trust 2021	1.07	1/15/53	39,261,074	38,670,344	0.179%
STACR Trust 2018-DNA3	0.84	9/25/48	25,533	25,533	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	14,343,816	14,343,813	0.067%
Standard Chartered	2.82	1/30/26	17,188,000	18,016,943	0.084%
Standard Chartered	4.64	4/1/31	37,280,000	43,602,203	0.202%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	5,315,925	5,386,514	0.025%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	16,725,086	16,816,338	0.078%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	9,845,124	9,913,397	0.046%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	13,308,046	13,473,581	0.063%
State Grid Overseas Investment 2016	3.5	5/4/27	24,000,000	26,471,868	0.123%
Sun Hung Kai Properties Capital Market	2.88	1/21/30	14,100,000	14,674,575	0.068%
Symphony CLO XVII	1.06	4/15/28	35,249,468	35,249,820	0.164%
Symphony CLO XXIII	1.5	1/15/34	9,560,000	9,584,849	0.044%
Symphony CLO XXVI	1.19	4/20/33	14,640,000	14,625,360	0.068%
Synchrony Financial	4.25	8/15/24	5,540,000	6,059,192	0.028%
Taconic Park CLO	2.09	1/20/29	11,645,000	11,621,712	0.054%
Targa Resources			8,570	9,279,182	0.043%
Tencent Holdings	1.81	1/26/26	25,688,000	26,124,655	0.121%
Tencent Holdings	3.58	4/11/26	19,482,000	21,296,050	0.099%
Tengizchevroil Finance Co International	4	8/15/26	39,000,000	42,431,805	0.197%
Thaioil Treasury Center	4.63	11/20/28	4,595,000	5,249,649	0.024%
TJX	1.6	5/15/31	9,565,000	9,192,988	0.043%
T-Mobile USA	2.05	2/15/28	12,505,000	12,673,317	0.059%
T-Mobile USA	3.75	4/15/27	81,370,000	89,835,816	0.417%
TNB Global Ventures Capital	3.24	10/19/26	13,470,000	14,428,391	0.067%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	15,114,791	0.070%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	392,366	392,341	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	1,146,862	1,148,742	0.005%
Towd Point Mortgage Trust 2016-1	3	2/25/55	4,183,755	4,217,416	0.020%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	2,873,758	2,899,010	0.013%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,601,808	1,607,647	0.007%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	4,373,088	4,405,873	0.020%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	5,646,230	5,732,634	0.027%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	2,286,274	2,318,121	0.011%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	6,059,881	6,060,179	0.028%
Towd Point Mortgage Trust 2018-1	3	1/25/58	10,288,230	10,560,167	0.049%
Transcontinental Gas Pipe Line	4	3/15/28	10,905,000	12,313,130	0.057%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,965,000	18,178,824	0.084%
Transcontinental Gas Pipe Line	3.25	5/15/30	7,520,000	8,055,040	0.037%
Transurban Finance Co Pty	4.13	2/2/26	7,105,000	7,905,876	0.037%
Transurban Finance Co Pty	2.45	3/16/31	12,535,000	12,560,496	0.058%
Transurban Finance Co Pty	3.38	3/22/27	10,525,000	11,382,893	0.053%
TRP Government Reserve	0.03		1,967,450,933	1,967,450,933	9.127%
TRP Institutional Floating Rate - Z			62,690,518	612,486,357	2.841%
TRP Institutional High Yield - Z			11,920,515	106,092,581	0.492%
TSMC Global	1	9/28/27	23,860,000	22,986,882	0.107%
Ubs	1.36	1/30/27	15,055,000	14,947,086	0.069%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	13,972,939	0.065%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	4,930,470	4,928,301	0.023%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	7,922,615	7,881,331	0.037%
U.S. Treasury Bonds	1.88	2/15/41	112,100,000	109,752,906	0.509%
U.S. Treasury Bonds	1.88	2/15/51	32,525,000	31,025,801	0.144%
U.S. Treasury Bonds	2.25	5/15/41	375,965,000	391,238,578	1.815%
U.S. Treasury Bonds	2.38	5/15/51	183,670,000	196,096,423	0.910%
U.S. Treasury Notes	0.13	1/15/24	626,940,000	623,217,544	2.891%
U.S. Treasury Notes	0.13	1/31/23	417,345,000	416,953,739	1.934%
U.S. Treasury Notes	0.13	2/15/24	709,630,000	705,083,933	3.271%
U.S. Treasury Notes	0.25	3/15/24	428,560,000	426,885,938	1.980%
U.S. Treasury Notes	0.75	3/31/26	652,030,000	649,075,489	3.011%
U.S. Treasury Notes	0.75	4/30/26	376,170,000	374,230,373	1.736%
U.S. Treasury Notes	0.13	5/15/23	225,080,000	224,622,806	1.042%
U.S. Treasury Notes	0.25	5/15/24	537,735,000	534,878,283	2.481%
U.S. Treasury Notes	0.75	5/31/26	529,030,000	525,971,545	2.440%
U.S. Treasury Notes	0.13	6/30/23	186,500,000	186,033,750	0.863%
Valero Energy	2.15	9/15/27	8,270,000	8,389,915	0.039%
Ventas Realty	3.25	10/15/26	51,880,000	56,135,768	0.260%
Vereit Operating Partnership	3.4	1/15/28	10,350,000	11,247,376	0.052%
Vereit Operating Partnership	2.85	12/15/32	21,132,000	22,009,570	0.102%

Vereit Operating Partnership	4.6	2/6/24	42,230,000	45,978,504	0.213%
Vereit Operating Partnership	4.88	6/1/26	47,755,000	54,989,739	0.255%
Vereit Operating Partnership	2.2	6/15/28	4,380,000	4,436,857	0.021%
Vereit Operating Partnership	3.95	8/15/27	29,214,000	32,771,038	0.152%
Verizon Communications	2.99	10/30/56	41,925,000	39,448,029	0.183%
Verizon Communications	4.75	11/1/41	10,225,000	12,800,524	0.059%
Verizon Communications	2.65	11/20/40	38,295,000	36,580,035	0.170%
Verizon Communications	2.88	11/20/50	43,625,000	41,576,763	0.193%
Verizon Communications	2.55	3/21/31	19,695,000	20,076,197	0.093%
Verizon Communications	2.1	3/22/28	12,740,000	12,959,255	0.060%
Verizon Communications	4.52	9/15/48	9,550,000	11,728,890	0.054%
Verizon Communications	4.33	9/21/28	30,670,000	35,595,694	0.165%
Verus Securitization Trust 2019-3	3.04	7/25/59	12,762,657	12,903,976	0.060%
Verus Securitization Trust 2019-4	2.64	11/25/59	10,428,047	10,602,387	0.049%
Verus Securitization Trust 2019-4	3.21	11/25/59	5,200,000	5,298,370	0.025%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	11,313,176	11,505,526	0.053%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	11,777,884	11,995,190	0.056%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	11,106,471	11,309,293	0.052%
Verus Securitization Trust 2020-1	2.42	1/25/60	12,218,995	12,377,581	0.057%
Verus Securitization Trust 2020-2	4	5/25/60	7,815,000	8,190,751	0.038%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	4,497,192	4,553,939	0.021%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	10,267,674	10,364,079	0.048%
Vista Point Securitization Trust 2020-1	3.2	3/25/65	17,346,000	17,808,689	0.083%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	6,686,592	6,722,487	0.031%
Vistra Operations	4.38	5/1/29	6,775,000	6,808,875	0.032%
Vistra Operations	3.55	7/15/24	45,346,000	47,840,030	0.222%
VNdo Trust 2016-350P	4.03	1/10/35	10,909,000	11,202,267	0.052%
Vodafone	4.38	5/30/28	28,755,000	33,461,072	0.155%
Vodafone	5	5/30/38	17,710,000	22,256,830	0.103%
Vodafone	5.25	5/30/48	12,050,000	15,850,847	0.074%
Vodafone	4.88	6/19/49	25,250,000	31,793,209	0.147%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	26,352,582	0.122%
Volkswagen Group of America Finance	4.75	11/13/28	21,662,000	25,687,579	0.119%
Volkswagen Group of America Finance	1.63	11/24/27	6,920,000	6,833,258	0.032%
Volkswagen Group of America Finance	2.85	9/26/24	14,545,000	15,358,982	0.071%
Volkswagen Group of America Finance	3.2	9/26/26	16,325,000	17,634,494	0.082%
Wells Fargo	2.88	10/30/30	55,105,000	58,332,775	0.271%
Wells Fargo	2.57	2/11/31	54,100,000	55,843,048	0.259%
Wells Fargo	2.19	4/30/26	16,835,000	17,474,208	0.081%
Wells Fargo	4.48	4/4/31	16,395,000	19,368,561	0.090%
Wells Fargo	2.39	6/2/28	32,145,000	33,241,884	0.154%
Wells Fargo	4.3	7/22/27	11,980,000	13,635,169	0.063%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	6,295,457	0.029%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,804,596	0.032%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,799,373	0.032%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	4,900,000	5,229,377	0.024%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	6,304,447	0.029%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	16,391,751	0.076%
Wells Fargo Commercial Mortgage Trust 2019-C50	3	5/15/52	12,000,000	10,841,323	0.050%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	13,765,000	14,679,876	0.068%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	36,095,000	36,698,902	0.170%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	18,920,000	19,174,238	0.089%
Western Digital	1.84	4/29/23	11,739,397	11,722,610	0.054%
Westlake Chemical	1.63	7/17/29	11,421,000	14,152,674	0.066%
Williams	3.9	1/15/25	22,215,000	24,257,492	0.113%
Williams	2.6	3/15/31	30,000,000	30,369,840	0.141%
Williams	3.75	6/15/27	7,300,000	8,070,544	0.037%
Williams	4	9/15/25	6,920,000	7,663,900	0.036%
Wind River 2016-1 CLO	1.83	7/15/28	12,980,000	12,980,000	0.060%
Woodside Finance	3.7	3/15/28	35,816,000	38,457,430	0.178%
Woodside Finance	3.65	3/5/25	13,200,000	14,076,150	0.065%
Woodside Finance	3.7	9/15/26	43,137,000	46,541,545	0.216%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	36,221,491	0.168%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	6,005,000	6,253,486	0.029%
WPP Finance 2010	3.75	9/19/24	18,332,000	19,961,037	0.093%
Yili Holding Investment	1.63	11/19/25	21,007,000	20,972,096	0.097%

Total Investments in Securities **23,097,143,156**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	30,617,313	AUD	(39,470,000)	07/23/2021	1,013,273	0.005%
Barclays Bank PLC - Wholesale (SING)	USD	10,833,581	AUD	(14,320,000)	07/23/2021	93,022	0.000%

Barclays Bank PLC - Wholesale (SING)	USD	21,690,002	EUR	(18,120,000)	08/20/2021	182,026	0.001%
JP MORGAN CHASE BANK	USD	53,070,737	CAD	(65,855,000)	07/23/2021	(54,635)	0.000%
JP MORGAN CHASE BANK	GBP	59,950,000	USD	(84,467,752)	08/20/2021	(1,528,802)	-0.007%
JP MORGAN CHASE BANK	USD	70,150,714	GBP	(49,505,000)	08/20/2021	1,662,095	0.008%
JP MORGAN CHASE BANK	USD	12,816,240	GBP	(9,240,000)	08/20/2021	32,989	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	36,515,000	USD	(30,193,282)	07/23/2021	(736,551)	-0.003%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	21,697,669	CAD	(26,655,000)	07/23/2021	195,022	0.001%
CITIBANK N A	AUD	67,180,000	USD	(52,250,011)	07/23/2021	(1,862,389)	-0.009%
CITIBANK N A	AUD	67,895,000	USD	(53,024,413)	07/23/2021	(2,100,513)	-0.010%
CITIBANK N A	USD	37,827,702	AUD	(48,885,000)	07/23/2021	1,162,044	0.005%
CITIBANK N A	USD	12,814,825	AUD	(17,030,000)	07/23/2021	41,660	0.000%
CITIBANK N A	EUR	9,091,977	USD	(11,057,890)	08/20/2021	(265,946)	-0.001%
CITIBANK N A	EUR	26,800,000	USD	(32,563,493)	08/20/2021	(752,578)	-0.003%
CITIBANK N A	USD	22,073,428	GBP	(15,785,000)	08/20/2021	235,375	0.001%
CITIBANK N A	USD	32,272,205	GBP	(23,205,000)	08/20/2021	168,814	0.001%
Credit Suisse First Boston Inc (PAS)	USD	11,666,599	AUD	(15,370,000)	07/23/2021	138,499	0.001%
Credit Suisse First Boston Inc (PAS)	USD	10,863,910	NOK	(92,585,000)	07/23/2021	109,662	0.001%
DEUTSCHE BANK	USD	9,596,804	NOK	(81,560,000)	07/23/2021	123,169	0.001%
HSBC SECURITIES INC	CAD	48,972,500	USD	(39,090,125)	07/23/2021	416,097	0.002%
HSBC SECURITIES INC	USD	69,517,363	CAD	(84,015,000)	07/23/2021	1,742,278	0.008%
HSBC SECURITIES INC	USD	32,436,409	CAD	(39,995,000)	07/23/2021	172,355	0.001%
HSBC SECURITIES INC	USD	12,839,424	CAD	(15,885,000)	07/23/2021	24,960	0.000%
MORGAN STANLEY & COMPANY LLC	CAD	146,917,500	USD	(117,216,110)	07/23/2021	1,302,558	0.006%
MORGAN STANLEY & COMPANY LLC	EUR	9,091,977	USD	(11,055,253)	08/20/2021	(263,309)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	32,197,360	EUR	(26,975,000)	08/20/2021	178,725	0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	8,956,276	USD	(10,892,937)	08/20/2021	(262,066)	-0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	37,785,000	USD	(53,266,459)	08/20/2021	(992,094)	-0.005%
UBS SECURITIES LLC	NOK	434,855,000	USD	(52,460,658)	07/23/2021	(1,949,899)	-0.009%
UBS SECURITIES LLC	NOK	436,575,000	USD	(52,970,922)	07/23/2021	(2,260,375)	-0.010%
UBS SECURITIES LLC	USD	30,651,879	NOK	(252,990,000)	07/23/2021	1,265,722	0.006%
UBS SECURITIES LLC	USD	37,847,043	NOK	(316,525,000)	07/23/2021	1,080,953	0.005%
UBS SECURITIES LLC	USD	14,757,927	NOK	(127,770,000)	07/23/2021	(83,249)	0.000%
UBS SECURITIES LLC	USD	70,307,820	EUR	(57,610,000)	08/20/2021	1,926,224	0.009%
UBS SECURITIES LLC	USD	12,852,110	EUR	(10,780,000)	08/20/2021	56,526	0.000%

Total Forward Currency Exchange Contracts

211,641

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	5,777,500	145,766	0.001%
CHILE CDS 06/20/2026	86,490,000	1,754,363	0.008%
CHILE CDS 06/20/2026	48,315,000	980,021	0.005%
REPUBLIC OF INDONESIA CDS 06/20/2026	107,162,000	1,327,309	0.006%
UNITED MEXICAN STATES CDS 06/20/2026	52,830,000	160,392	0.001%
UNITED MEXICAN STATES CDS 06/20/2026	54,982,000	166,925	0.001%
CDX HY CDSI S36 5Y PRC 06/20/2026	82,569,000	8,454,405	0.039%
INDONESIA CDS 06/20/2026	47,951,000	593,921	0.003%
MEXICO CDS 06/20/2026	314,427,000	954,600	0.004%
CDX IG CDSI S36 5Y 06/20/2026	529,812,000	13,500,140	0.063%

Total Swap Contracts

28,037,842

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(1,387)	9/30/2021	(171,196,980)	309,224	(0.794%)
TYU1 UST 10YR FUT SEP 21	(3,462)	9/21/2021	(458,715,000)	(2,655,492)	(2.128%)
USU1 US LONG BOND FUT SEP 21	6,499	9/21/2021	1,044,714,250	14,843,065	4.847%
UXYU1 UST 10YR ULTRA FUT SEP 21	(1,467)	9/21/2021	(215,946,992)	(2,925,682)	(1.002%)
WNU1 ULTRA US BOND FUT SEP 21	9,928	9/21/2021	1,913,001,500	81,019,953	8.875%

Total Futures Contracts

90,591,068

NET ASSETS

21,556,029,022

NET ASSET VALUE PER SHARE

New Income Fund Shares

9.77

(\$2,929,321,307 / 299,770,843 Shares Outstanding)

New Income Fund - Advisor Class Shares

9.75

(\$18,236,836 / 1,870,111 Shares Outstanding)

New Income Fund - I Class Shares

9.77

(\$2,594,825,211 / 265,647,360 Shares Outstanding)

New Income Fund - R Class Shares

9.77

(\$2,054,836 / 210,298 Shares Outstanding)

New Income Fund - Z Class Shares

9.77

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

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

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.