

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	14,625,377	0.069%
AbbVie	4.88	11/14/48	36,241,000	46,478,720	0.221%
AbbVie	2.95	11/21/26	50,782,000	54,425,761	0.258%
AbbVie	3.2	11/21/29	14,750,000	15,898,878	0.075%
AbbVie	4.05	11/21/39	12,709,000	14,527,200	0.069%
AbbVie	4.25	11/21/49	13,924,000	16,689,348	0.079%
AbbVie	4.7	5/14/45	27,592,000	34,082,659	0.162%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	3,935,000	4,143,626	0.020%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	29,186,000	31,492,219	0.149%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	1,235,000	1,255,087	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	4,365,000	5,066,285	0.024%
Aia	3.9	4/6/28	40,868,000	45,468,470	0.216%
Aib	4.26	4/10/25	20,670,000	22,153,238	0.105%
Aker BP	2.88	1/15/26	7,042,000	7,427,282	0.035%
Alexandria Real Estate Equities	3.95	1/15/27	25,607,000	28,504,099	0.135%
Alexandria Real Estate Equities	3.95	1/15/28	15,766,000	17,646,159	0.084%
Alexandria Real Estate Equities	2.75	12/15/29	16,820,000	17,502,976	0.083%
Alibaba Group Holding	3.4	12/6/27	11,715,000	12,558,388	0.060%
Altice France SA/France	5.5	1/15/28	10,315,000	10,379,469	0.049%
American Campus Communities Operating Partnership	3.63	11/15/27	31,094,000	33,864,040	0.161%
American Campus Communities Operating Partnership	2.85	2/1/30	36,598,000	37,473,717	0.178%
American Campus Communities Operating Partnership	3.3	7/15/26	16,422,000	17,533,293	0.083%
American Tower	2.3	9/15/31	10,785,000	10,613,831	0.050%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	13,100,000	13,124,014	0.062%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	13,530,000	13,466,680	0.064%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	14,962,787	14,960,643	0.071%
Angel Oak Mortgage Trust 2021-4	1.45	1/20/65	9,058,742	9,057,571	0.043%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	9,141,204	9,228,947	0.044%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	3,402,320	3,431,891	0.016%
Anglo American Capital	4.13	9/27/22	10,182,000	10,540,054	0.050%
Anheuser-Busch InBev Worldwide	4.44	10/6/48	4,370,000	5,127,059	0.024%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	49,277,000	58,941,255	0.280%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	37,862,550	38,526,281	0.183%
APT Pipelines	4.25	7/15/27	4,605,000	5,221,246	0.025%
Ares LVII CLO	1.45	10/25/31	27,170,000	27,172,941	0.129%
Ares LVIII CLO	1.35	1/15/33	11,035,000	11,040,651	0.052%
AstraZeneca	1.38	8/6/30	5,937,000	5,636,113	0.027%
Astrazeneca Finance	1.75	5/28/28	15,129,000	15,219,623	0.072%
Astrazeneca Finance	2.25	5/28/31	4,894,000	4,974,252	0.024%
AT&T	2.55	12/1/33	21,631,000	21,276,965	0.101%
AT&T	2.25	2/1/32	69,916,000	67,858,302	0.322%
AT&T	4.3	2/15/30	13,637,000	15,615,210	0.074%
AT&T	2.75	6/1/31	21,228,000	21,738,555	0.103%
Ausgrid Finance Pty	3.85	5/1/23	14,852,000	15,409,826	0.073%
Ausgrid Finance Pty	4.35	8/1/28	23,381,000	26,292,355	0.125%
Austin Fairmont Hotel Trust 2019-FAIR	1.33	9/15/32	11,890,000	11,852,964	0.056%
Austin Fairmont Hotel Trust 2019-FAIR	1.88	9/15/32	4,935,000	4,910,305	0.023%
Aventura Mall Trust	4.11	7/5/40	39,170,000	44,221,575	0.210%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	6,500,000	6,762,955	0.032%
Avnet	4.88	12/1/22	29,510,000	30,896,822	0.147%
Avolon Holdings Funding	2.53	11/18/27	41,202,000	40,657,722	0.193%
Avolon Holdings Funding	5.5	1/15/26	12,762,000	14,325,345	0.068%
Avolon Holdings Funding	4.38	5/1/26	14,969,000	16,166,520	0.077%
Avolon Holdings Funding	3.95	7/1/24	7,013,000	7,442,546	0.035%
Baidu	4.38	3/29/28	7,975,000	8,941,603	0.042%
Baidu	4.38	5/14/24	974,000	1,053,830	0.005%
Baidu	2.88	7/6/22	30,594,000	31,074,326	0.147%
Baidu	3.63	7/6/27	6,160,000	6,723,569	0.032%
Ballyrock CLO 15	1.23	4/15/34	12,715,000	12,707,773	0.060%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	0.93	9/15/34	35,456,000	35,434,056	0.168%
Banco Santander	3.49	5/28/30	11,400,000	12,205,558	0.058%
Banco Santander	1.72	9/14/27	12,400,000	12,334,466	0.059%
Bangkok Bank PCL/Hong Kong	4.45	9/19/28	5,665,000	6,509,807	0.031%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	2,966,450	0.014%
Bank Leumi Le-Israel BM	3.28	1/29/31	23,000,000	23,597,448	0.112%

Bank of America	3.42	12/20/28	22,458,000	24,310,920	0.115%
Bank of America	2.5	2/13/31	22,900,000	23,199,028	0.110%
Bank of America	4.45	3/3/26	18,903,000	21,144,763	0.100%
Bank of America	3.56	4/23/27	11,450,000	12,454,497	0.059%
Bank of America	2.59	4/29/31	38,880,000	39,585,050	0.188%
Bank of America	2.3	7/21/32	32,003,000	31,530,956	0.150%
Bank of America	1.73	7/22/27	20,116,000	20,170,534	0.096%
Bank of America	4.27	7/23/29	42,340,000	48,005,600	0.228%
Bank of America	1.9	7/23/31	73,896,000	71,062,532	0.337%
Barclays	3.93	5/7/25	19,911,000	21,309,927	0.101%
Barclays	2.85	5/7/26	24,674,000	25,908,465	0.123%
Barings CLO Ltd 2016-II	1.21	7/20/28	22,823,373	22,821,829	0.108%
BAT Capital	3.56	8/15/27	39,483,000	42,437,592	0.201%
Bath & Body Works	6.63	10/1/30	17,135,000	19,448,225	0.092%
BAT International Finance	1.67	3/25/26	21,719,000	21,622,025	0.103%
Bayer US Finance II	4.38	12/15/28	10,245,000	11,631,620	0.055%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	2,448,399	2,477,017	0.012%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	856,934	875,053	0.004%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	2,674,315	2,668,045	0.013%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	10,230,000	10,024,679	0.048%
Becton Dickinson And	1.96	2/11/31	21,734,000	21,167,655	0.100%
Becton Dickinson And	2.82	5/20/30	13,423,000	14,059,975	0.067%
Becton Dickinson And	3.79	5/20/50	17,895,000	19,872,290	0.094%
Becton Dickinson And	3.7	6/6/27	58,991,000	65,257,673	0.310%
Becton Dickinson And	4.67	6/6/47	25,598,000	31,841,173	0.151%
Benchmark 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	16,401,372	0.078%
Benefit Street Partners CLO XI	1.63	4/15/29	16,090,000	16,093,218	0.076%
Benefit Street Partners CLO XX	1.31	7/15/34	15,245,000	15,244,994	0.072%
BLUEMOUNTAIN CLO 2012-2	1.18	11/20/28	13,265,226	13,263,818	0.063%
BlueMountain CLO 2015-2	1.06	7/18/27	1,785,792	1,785,792	0.008%
BlueMountain CLO 2015-2	1.63	7/18/27	5,145,967	5,145,770	0.024%
Bnp Paribas	1.32	1/13/27	10,950,000	10,769,621	0.051%
Bnp Paribas	2.16	9/15/29	11,915,000	11,814,485	0.056%
Boardwalk Pipelines	4.95	12/15/24	9,720,000	10,745,207	0.051%
Boardwalk Pipelines	3.4	2/15/31	18,201,000	19,104,953	0.091%
Boardwalk Pipelines	5.95	6/1/26	11,000,000	12,833,810	0.061%
Boardwalk Pipelines	4.45	7/15/27	30,749,000	34,476,824	0.164%
Boral Finance Pty	3	11/1/22	5,545,000	5,646,640	0.027%
Boral Finance Pty	3.75	5/1/28	50,753,000	53,961,097	0.256%
Boston Properties	3.25	1/30/31	10,162,000	10,779,453	0.051%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	7,960,581	8,302,729	0.039%
Brixmor Operating Partnership	3.9	3/15/27	30,217,000	33,175,335	0.157%
Brixmor Operating Partnership	4.13	6/15/26	55,609,000	61,395,116	0.291%
Buckeye Partners	2.33	11/1/26	18,819,500	18,718,627	0.089%
Caesars Resort Collection	3.58	7/21/25	8,925,636	8,928,849	0.042%
Cameron LNG	3.3	1/15/35	9,239,000	9,807,660	0.047%
Cameron LNG	3.7	1/15/39	6,882,000	7,579,677	0.036%
Cameron LNG	2.9	7/15/31	8,447,000	8,945,610	0.042%
Cantor Commercial Real Estate Lending 2019-CF2	3.27	11/15/52	9,752,000	10,178,416	0.048%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	3,875,000	4,025,500	0.019%
Capital One Financial	3.75	3/9/27	19,858,000	21,966,681	0.104%
Capital One Financial	3.65	5/11/27	11,559,000	12,773,666	0.061%
Cardinal Health	4.5	11/15/44	4,690,000	5,305,295	0.025%
Cardinal Health	4.9	9/15/45	5,050,000	6,028,448	0.029%
Catalent Pharma Solutions	2.5	2/22/28	3,380,000	3,379,155	0.016%
CBAM 2019-9	1.41	2/12/30	4,815,000	4,815,256	0.023%
Cedar Funding XIV CLO	1.19	7/15/33	9,385,000	9,374,105	0.044%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,227,000	21,733,608	0.103%
Centene	4.25	12/15/27	19,954,000	20,901,815	0.099%
Centene	4.63	12/15/29	31,532,000	34,330,465	0.163%
Centene	3.38	2/15/30	23,192,000	24,003,720	0.114%
Centene	2.5	3/1/31	11,800,000	11,589,535	0.055%
Centene	2.45	7/15/28	8,320,000	8,361,600	0.040%
Centene	2.63	8/1/31	10,805,000	10,683,444	0.051%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,555,000	7,561,955	0.036%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.25	1/15/29	12,175,000	12,145,902	0.058%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	24,315,000	23,108,271	0.110%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	5,020,000	5,652,585	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	47,400,000	47,626,619	0.226%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	1,536,000	1,939,424	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	7,698,000	9,059,953	0.043%
Cheniere Corpus Christi Holdings	3.7	11/15/29	21,773,000	23,569,273	0.112%

Cheniere Corpus Christi Holdings	7	6/30/24	13,836,000	15,626,378	0.074%
Cheniere Corpus Christi Holdings	5.13	6/30/27	6,741,000	7,785,855	0.037%
Cheniere Energy	4.63	10/15/28	22,665,000	23,826,581	0.113%
China Mengniu Dairy	2.5	6/17/30	5,955,000	5,913,584	0.028%
China Southern Power Grid International Finance BVI	3.5	5/8/27	10,000,000	10,894,161	0.052%
China Southern Power Grid International Finance BVI 2018	4.25	9/18/28	5,400,000	6,139,225	0.029%
Churchill downs	2.09	3/17/28	19,509,923	19,314,824	0.092%
CIFC Funding 2020-III	1.48	10/20/31	21,990,000	21,995,443	0.104%
CIFC Funding 2021-III	1.29	7/15/36	30,055,000	30,059,714	0.143%
Cigna	4.38	10/15/28	9,603,000	11,066,612	0.053%
Cigna	3.4	3/1/27	6,153,000	6,704,155	0.032%
Cigna	2.4	3/15/30	9,287,000	9,412,337	0.045%
Cigna	2.38	3/15/31	11,528,000	11,623,775	0.055%
Cigna	4.8	8/15/38	16,956,000	20,770,422	0.099%
CIM Trust 2019-INV3	3.5	8/25/49	5,470,546	5,558,227	0.026%
CIM Trust 2020-INV1	2.5	4/25/50	8,909,496	9,032,919	0.043%
CIM Trust 2021-INV1	2.5	7/1/51	13,849,349	14,143,648	0.067%
Citigroup	3.11	4/8/26	23,226,000	24,651,031	0.117%
Citigroup	2.56	5/1/32	10,298,000	10,431,266	0.049%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	14,725,000	14,958,966	0.071%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,439,856	0.050%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,736,791	0.041%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,785,511	0.056%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	30,352,233	0.144%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	3,320,000	3,582,778	0.017%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	12,000,000	11,699,675	0.056%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	19,685,000	20,360,536	0.097%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	8,370,000	8,292,001	0.039%
Citigroup Commercial Mortgage Trust 2020-555	3.23	12/10/41	5,500,000	5,336,137	0.025%
Clear Channel Outdoor Holdings	3.63	8/21/26	7,057,980	6,905,598	0.033%
Cno Financial	5.25	5/30/25	9,438,000	10,605,953	0.050%
Cold Storage Trust 2020-ICE5	1.38	11/15/37	11,083,218	11,092,143	0.053%
Cold Storage Trust 2020-ICE5	1.73	11/15/37	23,704,816	23,727,080	0.113%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	5,921,281	5,934,013	0.028%
COLT 2021-1 Mortgage Loan Trust	0.91	6/25/66	21,777,060	21,755,869	0.103%
Comcast	3.25	11/1/39	22,623,000	23,839,801	0.113%
Comcast	2.89	11/1/51	23,670,000	22,618,082	0.107%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,872,680	0.033%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	7,965,634	0.038%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	6,236,334	0.030%
COMM 2015-LC21 Mortgage Trust	4.04	7/10/48	21,415,000	23,232,397	0.110%
Credit Suisse	4.19	4/1/31	18,871,000	21,136,388	0.100%
Credit Suisse	3.1	5/14/32	10,031,000	10,281,033	0.049%
Crown Castle Towers	3.66	5/15/25	50,986,000	53,653,736	0.255%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,434,092	0.026%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	5,000,000	5,322,379	0.025%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	14,473,000	15,491,369	0.074%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	16,560,000	17,271,944	0.082%
CVS Health	1.88	2/28/31	14,118,000	13,649,424	0.065%
CVS Health	5.05	3/25/48	51,682,000	66,597,167	0.316%
CVS Health	3.63	4/1/27	5,001,000	5,513,993	0.026%
CVS Health	4.25	4/1/50	17,394,000	20,636,363	0.098%
CVS Health	2.7	8/21/40	4,570,000	4,352,253	0.021%
Daimler Finance North America	2.45	3/2/31	8,996,000	9,170,037	0.044%
Danske Bank	5.38	1/12/24	20,461,000	22,411,649	0.106%
Danske Bank	3.24	12/20/25	21,957,000	23,267,943	0.110%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	7,543,375	0.036%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	5,646,100	0.027%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	11,730,612	11,727,660	0.056%
Diamondback Energy	3.25	12/1/26	25,462,000	27,212,513	0.129%
Discover Financial Services	4.1	2/9/27	58,694,000	65,449,679	0.311%
DRIVEN BRANDS FUNDING	2.79	10/20/51	14,380,000	14,380,000	0.068%
DRIVEN BRANDS FUNDING	4.64	4/20/49	15,653,625	16,745,825	0.079%
Dryden 86 CLO	1.23	7/17/34	21,235,000	21,234,973	0.101%
Ecolab	4.8	3/24/30	1,983,000	2,403,795	0.011%
Edison International	4.95	4/15/25	1,409,000	1,548,270	0.007%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,320,635	2,378,582	0.011%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	4,828,929	4,921,179	0.023%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	23,679,000	25,565,305	0.121%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	5,774,921	5,857,660	0.028%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	4,698,620	4,729,505	0.022%
Enel Finance International	3.5	4/6/28	11,261,000	12,293,825	0.058%

Enel Finance International	3.63	5/25/27	40,586,000	44,746,065	0.212%
Enel Finance International	1.88	7/12/28	18,162,000	18,007,351	0.085%
Enel Finance International	2.25	7/12/31	23,114,000	22,775,010	0.108%
Energy Transfer	5.88	1/15/24	13,657,000	14,954,415	0.071%
Energy Transfer	4.25	4/1/24	13,866,000	14,836,620	0.070%
Energy Transfer	4.5	4/15/24	6,284,000	6,794,575	0.032%
Energy Transfer	4.2	4/15/27	2,658,000	2,937,090	0.014%
Energy Transfer	5.25	4/15/29	13,749,000	16,103,516	0.076%
Energy Transfer	6.25	4/15/49	3,985,000	5,204,530	0.025%
Energy Transfer	2.9	5/15/25	8,447,000	8,848,233	0.042%
Energy Transfer	5	5/15/50	4,175,000	4,811,688	0.023%
Energy Transfer	5.5	6/1/27	3,713,000	4,358,134	0.021%
Energy Transfer	4.95	6/15/28	18,982,000	21,781,845	0.103%
Energy Transfer	6	6/15/48	40,941,000	51,663,448	0.245%
Eni	4.75	9/12/28	30,079,000	35,177,992	0.167%
Equate Petrochemical BV	4.25	11/3/26	7,737,000	8,534,453	0.040%
Essex Portfolio	1.65	1/15/31	10,099,000	9,462,763	0.045%
Essex Portfolio	3.63	5/1/27	10,736,000	11,762,286	0.056%
Export Import Bank of Thailand	1.46	10/15/25	13,925,000	13,908,558	0.066%
Extra Space Storage	2.35	3/15/32	23,805,000	23,289,336	0.111%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	34,971,419	34,545,957	0.164%
Fannie Mae Connecticut Avenue Securities	4.54	1/25/29	9,656,947	10,015,410	0.048%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	9,550,876	9,513,123	0.045%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	29,119,048	29,119,045	0.138%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	14,265,161	14,056,206	0.067%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	30,481,564	30,668,002	0.146%
Fannie Mae Interest Strip	6.5	2/25/32	33,997	6,742	0.000%
Fannie Mae REMICS	4	6/25/44	1,398,620	1,405,565	0.007%
Federal Home Loan Mortgage	6.5	10/1/25	15,997	16,231	0.000%
Federal Home Loan Mortgage	6	10/1/32	9,228	10,368	0.000%
Federal Home Loan Mortgage	2.33	10/1/36	76,508	81,685	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	1,690,300	1,973,157	0.009%
Federal Home Loan Mortgage	4.5	10/1/39	1,345,077	1,508,159	0.007%
Federal Home Loan Mortgage	4	10/1/40	230,100	248,821	0.001%
Federal Home Loan Mortgage	4	10/1/40	105,092	115,180	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	841,562	940,464	0.004%
Federal Home Loan Mortgage	4.5	10/1/41	6,125,610	6,837,225	0.032%
Federal Home Loan Mortgage	3.5	10/1/42	13,423,396	14,580,622	0.069%
Federal Home Loan Mortgage	5.5	11/1/21	3	3	0.000%
Federal Home Loan Mortgage	6	11/1/21	37	37	0.000%
Federal Home Loan Mortgage	5	11/1/33	68,745	78,671	0.000%
Federal Home Loan Mortgage	5	11/1/33	37,848	42,519	0.000%
Federal Home Loan Mortgage	5	11/1/33	51,788	58,575	0.000%
Federal Home Loan Mortgage	5	11/1/33	30,227	33,652	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	126,747	127,594	0.001%
Federal Home Loan Mortgage	4	11/1/40	165,944	183,567	0.001%
Federal Home Loan Mortgage	4	11/1/40	792,874	874,356	0.004%
Federal Home Loan Mortgage	3.5	11/1/42	28,412,696	30,865,165	0.146%
Federal Home Loan Mortgage	3.5	11/1/42	6,065,393	6,557,713	0.031%
Federal Home Loan Mortgage	2.22	1/1/37	138,490	139,055	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	1,525,133	1,764,994	0.008%
Federal Home Loan Mortgage	5.5	1/1/39	982,256	1,137,892	0.005%
Federal Home Loan Mortgage	4	1/1/41	12,489	13,773	0.000%
Federal Home Loan Mortgage	4	1/1/41	2,826,968	3,117,491	0.015%
Federal Home Loan Mortgage	3.5	1/1/44	21,957,186	23,912,603	0.113%
Federal Home Loan Mortgage	7	12/1/24	413	433	0.000%
Federal Home Loan Mortgage	6	12/1/33	1,408,732	1,650,655	0.008%
Federal Home Loan Mortgage	6	12/1/33	2,451	2,878	0.000%
Federal Home Loan Mortgage	6	12/1/33	16,512	18,543	0.000%
Federal Home Loan Mortgage	5	12/1/35	528,315	602,831	0.003%
Federal Home Loan Mortgage	6	12/1/36	23,822	28,158	0.000%
Federal Home Loan Mortgage	2.31	12/1/36	90,479	96,299	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	699,677	816,775	0.004%
Federal Home Loan Mortgage	4.5	12/1/39	1,101,297	1,235,151	0.006%
Federal Home Loan Mortgage	4	12/1/40	45,729	50,385	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,038,806	1,143,920	0.005%
Federal Home Loan Mortgage	4	12/1/41	3,121,805	3,442,602	0.016%
Federal Home Loan Mortgage	3	12/1/42	19,164,812	20,686,937	0.098%
Federal Home Loan Mortgage	7	2/1/24	2,131	2,234	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	7,422	8,339	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	172,756	194,473	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	3,680	4,135	0.000%

Federal Home Loan Mortgage	6	2/1/36	12,225	14,449	0.000%
Federal Home Loan Mortgage	2.2	2/1/37	118,435	124,011	0.001%
Federal Home Loan Mortgage	4	2/1/41	2,503,855	2,748,493	0.013%
Federal Home Loan Mortgage	7	3/1/24	211	219	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	123,532	130,866	0.001%
Federal Home Loan Mortgage	5	3/1/40	772,857	879,204	0.004%
Federal Home Loan Mortgage	3.5	3/1/44	5,020,771	5,427,273	0.026%
Federal Home Loan Mortgage	3.5	3/1/46	29,752,697	32,483,661	0.154%
Federal Home Loan Mortgage	6.5	4/1/24	298	335	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	648	729	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	896	1,006	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	11,273	12,588	0.000%
Federal Home Loan Mortgage	7	4/1/32	1,866	2,147	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	637,290	726,251	0.003%
Federal Home Loan Mortgage	5	4/1/40	838,426	959,394	0.005%
Federal Home Loan Mortgage	5	4/1/40	79,990	90,996	0.000%
Federal Home Loan Mortgage	3	4/1/47	1,958,978	2,064,738	0.010%
Federal Home Loan Mortgage	6.5	5/1/24	933	1,049	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	3,514	3,949	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	331	333	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	2,637	2,647	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	77	86	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	8,370,426	8,781,799	0.042%
Federal Home Loan Mortgage	4.5	5/1/40	530,831	593,189	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	1,574,242	1,768,546	0.008%
Federal Home Loan Mortgage	4.5	5/1/42	4,806,162	5,364,338	0.025%
Federal Home Loan Mortgage	7.5	6/1/24	687	725	0.000%
Federal Home Loan Mortgage	7	6/1/25	333	336	0.000%
Federal Home Loan Mortgage	7	6/1/32	17,079	17,710	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,445	3,596	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	1,762,864	1,970,161	0.009%
Federal Home Loan Mortgage	5	7/1/25	572	597	0.000%
Federal Home Loan Mortgage	5	7/1/33	3,189	3,632	0.000%
Federal Home Loan Mortgage	6	7/1/34	25,008	29,431	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	40,350	40,521	0.000%
Federal Home Loan Mortgage	5	7/1/40	461,345	524,783	0.002%
Federal Home Loan Mortgage	6	8/1/22	16,148	16,354	0.000%
Federal Home Loan Mortgage	7	8/1/31	161	167	0.000%
Federal Home Loan Mortgage	5	8/1/35	77,284	88,196	0.000%
Federal Home Loan Mortgage	6	8/1/38	591,798	699,584	0.003%
Federal Home Loan Mortgage	6	8/1/38	816,054	957,423	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	862,208	963,038	0.005%
Federal Home Loan Mortgage	5	8/1/40	763,444	867,156	0.004%
Federal Home Loan Mortgage	4	8/1/45	1,142,891	1,250,563	0.006%
Federal Home Loan Mortgage	2.29	9/1/32	7,389	7,401	0.000%
Federal Home Loan Mortgage	5	9/1/33	1,407	1,547	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,163,204	1,327,893	0.006%
Federal Home Loan Mortgage	5	9/1/35	136,476	154,483	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	345,721	392,542	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	2,139,716	2,301,502	0.011%
Federal National Mortgage Assn.	4.5	10/1/26	124,276	130,316	0.001%
Federal National Mortgage Assn.	6.5	10/1/28	1,692	1,900	0.000%
Federal National Mortgage Assn.	7	10/1/29	362	363	0.000%
Federal National Mortgage Assn.	3	10/1/29	3,425,383	3,614,380	0.017%
Federal National Mortgage Assn.	3	10/1/30	2,026,601	2,143,414	0.010%
Federal National Mortgage Assn.	5	10/1/33	306,133	348,470	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	456,486	520,735	0.002%
Federal National Mortgage Assn.	5	10/1/35	936,151	1,067,832	0.005%
Federal National Mortgage Assn.	6.5	10/1/35	980,134	1,123,196	0.005%
Federal National Mortgage Assn.	5.5	10/1/36	502,760	584,107	0.003%
Federal National Mortgage Assn.	6.5	10/1/36	4,818	5,539	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	14,467	16,490	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	5,257	6,055	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	66,760	76,401	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	12,333	14,144	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	36,864	42,820	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	47,406	53,246	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,072	10,190	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	27,452	30,878	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	13,463	15,122	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	53,603	62,322	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	63,885	71,756	0.000%

Federal National Mortgage Assn.	6.5	10/1/37	996,140	1,180,381	0.006%
Federal National Mortgage Assn.	6	10/1/38	728,429	860,773	0.004%
Federal National Mortgage Assn.	6	10/1/39	1,425,223	1,681,442	0.008%
Federal National Mortgage Assn.	4.5	10/1/39	58,664	65,752	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	37,482	42,017	0.000%
Federal National Mortgage Assn.	6	10/1/39	1,299,759	1,536,009	0.007%
Federal National Mortgage Assn.	6	10/1/39	17,418	20,583	0.000%
Federal National Mortgage Assn.	6	10/1/40	1,085,093	1,280,202	0.006%
Federal National Mortgage Assn.	4	10/1/41	1,937,777	2,136,472	0.010%
Federal National Mortgage Assn.	4.5	10/1/41	1,089,640	1,216,450	0.006%
Federal National Mortgage Assn.	4.5	10/1/41	469,910	527,218	0.003%
Federal National Mortgage Assn.	3	10/1/42	4,911,286	5,308,546	0.025%
Federal National Mortgage Assn.	3	10/1/42	3,906,394	4,222,374	0.020%
Federal National Mortgage Assn.	3	10/1/42	9,194,429	9,920,901	0.047%
Federal National Mortgage Assn.	3.5	10/1/42	3,068,763	3,316,753	0.016%
Federal National Mortgage Assn.	4	10/1/45	22,273,993	24,491,869	0.116%
Federal National Mortgage Assn.	3	10/1/46	2,902,118	3,051,773	0.014%
Federal National Mortgage Assn.	3	10/1/46	28,610,602	30,640,678	0.145%
Federal National Mortgage Assn.	3	10/1/46	20,685,147	22,152,719	0.105%
Federal National Mortgage Assn.	2.5	10/1/51	76,216,543	78,684,017	0.373%
Federal National Mortgage Assn.	6	11/1/21	389	388	0.000%
Federal National Mortgage Assn.	3	11/1/27	3,252,847	3,450,641	0.016%
Federal National Mortgage Assn.	7	11/1/29	709	750	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	4,272	4,900	0.000%
Federal National Mortgage Assn.	6	11/1/32	221,484	258,699	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	17,250,819	18,541,976	0.088%
Federal National Mortgage Assn.	3	11/1/33	7,159,989	7,655,161	0.036%
Federal National Mortgage Assn.	3	11/1/34	4,508,376	4,821,471	0.023%
Federal National Mortgage Assn.	6	11/1/34	223,972	263,513	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	1,595,874	1,845,437	0.009%
Federal National Mortgage Assn.	6	11/1/34	24,247	28,569	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	318,438	358,573	0.002%
Federal National Mortgage Assn.	5.5	11/1/35	525	610	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	1,110,475	1,294,492	0.006%
Federal National Mortgage Assn.	5	11/1/35	926,515	1,056,044	0.005%
Federal National Mortgage Assn.	3	11/1/36	10,696,074	11,419,852	0.054%
Federal National Mortgage Assn.	3	11/1/36	14,167,092	15,152,901	0.072%
Federal National Mortgage Assn.	6	11/1/36	7,425	8,774	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	670,385	778,845	0.004%
Federal National Mortgage Assn.	5.5	11/1/36	3,815	4,433	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	18,178	20,936	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	83,321	93,586	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	17,602	20,299	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	172,329	194,066	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	77,603	88,363	0.000%
Federal National Mortgage Assn.	6	11/1/38	651,013	769,325	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	619,665	692,023	0.003%
Federal National Mortgage Assn.	4	11/1/40	21,147,918	23,152,507	0.110%
Federal National Mortgage Assn.	4.5	11/1/40	507,512	563,758	0.003%
Federal National Mortgage Assn.	4	11/1/40	10,508,698	11,586,641	0.055%
Federal National Mortgage Assn.	4	11/1/40	1,968,758	2,170,599	0.010%
Federal National Mortgage Assn.	4.5	11/1/40	4,260,835	4,759,491	0.023%
Federal National Mortgage Assn.	4	11/1/40	107,443	118,834	0.001%
Federal National Mortgage Assn.	4	11/1/41	1,832,094	2,023,264	0.010%
Federal National Mortgage Assn.	3	11/1/42	1,329,881	1,429,012	0.007%
Federal National Mortgage Assn.	3.5	11/1/43	5,689,734	6,149,551	0.029%
Federal National Mortgage Assn.	4	11/1/43	13,828,789	15,170,587	0.072%
Federal National Mortgage Assn.	5	11/1/44	1,232,929	1,400,394	0.007%
Federal National Mortgage Assn.	3.5	11/1/45	11,065,031	11,894,925	0.056%
Federal National Mortgage Assn.	4	11/1/45	1,516,101	1,654,805	0.008%
Federal National Mortgage Assn.	3	11/1/46	15,461,507	16,550,314	0.079%
Federal National Mortgage Assn.	3	11/1/46	11,015,997	11,817,915	0.056%
Federal National Mortgage Assn.	3	11/1/46	4,219,119	4,532,325	0.022%
Federal National Mortgage Assn.	3	11/1/46	787,770	845,977	0.004%
Federal National Mortgage Assn.	3.5	11/1/47	8,282,830	9,013,982	0.043%
Federal National Mortgage Assn.	4.5	11/1/47	3,005,930	3,346,869	0.016%
Federal National Mortgage Assn.	3	11/1/48	2,417,175	2,534,483	0.012%
Federal National Mortgage Assn.	4	11/1/49	6,138,611	6,571,697	0.031%
Federal National Mortgage Assn.	3.5	11/1/50	5,319,667	5,705,202	0.027%
Federal National Mortgage Assn.	5.5	1/1/22	258	259	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	933	935	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	4,588,225	4,809,671	0.023%

Federal National Mortgage Assn.	6.5	1/1/34	535,253	614,278	0.003%
Federal National Mortgage Assn.	6	1/1/35	1,530	1,722	0.000%
Federal National Mortgage Assn.	2	1/1/36	36,941,261	38,262,107	0.182%
Federal National Mortgage Assn.	5.5	1/1/36	1,294,748	1,496,306	0.007%
Federal National Mortgage Assn.	5.5	1/1/36	1,595,436	1,854,020	0.009%
Federal National Mortgage Assn.	6	1/1/36	105,448	122,577	0.001%
Federal National Mortgage Assn.	6	1/1/36	79,677	92,084	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	11,165,536	12,013,393	0.057%
Federal National Mortgage Assn.	5.5	1/1/36	739,653	856,869	0.004%
Federal National Mortgage Assn.	5.5	1/1/37	493,152	572,975	0.003%
Federal National Mortgage Assn.	6	1/1/37	12,442	14,682	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	73,706	84,946	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	450	514	0.000%
Federal National Mortgage Assn.	5.5	1/1/39	195,357	228,052	0.001%
Federal National Mortgage Assn.	4	1/1/40	39,465,000	42,282,277	0.201%
Federal National Mortgage Assn.	4.5	1/1/40	7,811,292	8,709,528	0.041%
Federal National Mortgage Assn.	6	1/1/40	179,710	212,022	0.001%
Federal National Mortgage Assn.	4	1/1/41	3,366,557	3,723,720	0.018%
Federal National Mortgage Assn.	4	1/1/41	1,144,570	1,261,976	0.006%
Federal National Mortgage Assn.	4.5	1/1/41	4,768	5,326	0.000%
Federal National Mortgage Assn.	4	1/1/41	3,720,349	4,102,012	0.019%
Federal National Mortgage Assn.	4	1/1/41	1,349,191	1,485,261	0.007%
Federal National Mortgage Assn.	4.5	1/1/41	301,976	336,911	0.002%
Federal National Mortgage Assn.	3	1/1/42	86,885,000	90,913,613	0.431%
Federal National Mortgage Assn.	4	1/1/42	2,456,386	2,695,378	0.013%
Federal National Mortgage Assn.	4.5	1/1/42	545,773	608,515	0.003%
Federal National Mortgage Assn.	3.5	1/1/43	1,041,901	1,126,102	0.005%
Federal National Mortgage Assn.	3.5	1/1/43	8,124,694	8,781,351	0.042%
Federal National Mortgage Assn.	3	1/1/43	8,861,092	9,452,828	0.045%
Federal National Mortgage Assn.	2.5	1/1/44	518,110,000	534,199,745	2.535%
Federal National Mortgage Assn.	3.5	1/1/44	11,605,675	12,543,656	0.060%
Federal National Mortgage Assn.	3.5	1/1/44	7,193,450	7,774,676	0.037%
Federal National Mortgage Assn.	4.5	1/1/44	311,630	345,815	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	7,181,026	7,761,299	0.037%
Federal National Mortgage Assn.	3.5	1/1/47	5,585,566	6,048,831	0.029%
Federal National Mortgage Assn.	3	1/1/47	1,989,378	2,133,134	0.010%
Federal National Mortgage Assn.	3.5	1/1/48	6,049,835	6,420,000	0.030%
Federal National Mortgage Assn.	2	1/1/50	734,390,000	735,049,805	3.488%
Federal National Mortgage Assn.	4	1/1/50	18,700,755	20,007,050	0.095%
Federal National Mortgage Assn.	3	1/1/50	4,423,155	4,693,270	0.022%
Federal National Mortgage Assn.	4.5	1/1/50	1,564,477	1,699,092	0.008%
Federal National Mortgage Assn.	6	12/1/21	48	48	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	296	297	0.000%
Federal National Mortgage Assn.	6	12/1/21	24	24	0.000%
Federal National Mortgage Assn.	6	12/1/21	273	273	0.000%
Federal National Mortgage Assn.	6	12/1/21	32	32	0.000%
Federal National Mortgage Assn.	7	12/1/29	4,286	4,765	0.000%
Federal National Mortgage Assn.	3	12/1/32	48,858,598	51,605,125	0.245%
Federal National Mortgage Assn.	3	12/1/34	13,703,386	14,634,516	0.069%
Federal National Mortgage Assn.	5.5	12/1/35	80,181	92,345	0.000%
Federal National Mortgage Assn.	1.72	12/1/35	73,273	73,666	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	7,766,816	8,985,203	0.043%
Federal National Mortgage Assn.	5	12/1/35	361,820	412,682	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	152,974	177,162	0.001%
Federal National Mortgage Assn.	3	12/1/36	17,122,732	18,314,248	0.087%
Federal National Mortgage Assn.	5	12/1/36	316,985	361,569	0.002%
Federal National Mortgage Assn.	5	12/1/36	833,443	950,613	0.005%
Federal National Mortgage Assn.	6.5	12/1/36	39,745	44,642	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	8,790	9,965	0.000%
Federal National Mortgage Assn.	6	12/1/36	125,336	140,691	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	22,472	25,240	0.000%
Federal National Mortgage Assn.	6	12/1/38	193,680	228,870	0.001%
Federal National Mortgage Assn.	4	12/1/40	2,396,775	2,642,319	0.013%
Federal National Mortgage Assn.	4.5	12/1/40	2,346,867	2,601,689	0.012%
Federal National Mortgage Assn.	4	12/1/40	4,645,093	5,113,538	0.024%
Federal National Mortgage Assn.	4.5	12/1/40	3,590,264	4,021,130	0.019%
Federal National Mortgage Assn.	3.5	12/1/41	855,931	940,627	0.004%
Federal National Mortgage Assn.	4	12/1/41	6,111,346	6,754,157	0.032%
Federal National Mortgage Assn.	4.5	12/1/41	2,811,790	3,136,841	0.015%
Federal National Mortgage Assn.	3.5	12/1/45	5,345,713	5,723,578	0.027%
Federal National Mortgage Assn.	3	12/1/46	3,874,306	4,093,046	0.019%
Federal National Mortgage Assn.	3	12/1/46	23,521,858	25,234,300	0.120%

Federal National Mortgage Assn.	3	12/1/46	20,947,713	22,472,790	0.107%
Federal National Mortgage Assn.	3	12/1/46	21,162,059	22,634,251	0.107%
Federal National Mortgage Assn.	3	12/1/46	6,805,640	7,334,141	0.035%
Federal National Mortgage Assn.	3	12/1/46	8,723,194	9,338,202	0.044%
Federal National Mortgage Assn.	3	12/1/46	6,784,932	7,279,207	0.035%
Federal National Mortgage Assn.	5	12/1/47	3,732,889	4,207,712	0.020%
Federal National Mortgage Assn.	3.5	12/1/47	584,229	622,147	0.003%
Federal National Mortgage Assn.	3.5	12/1/48	36,576,092	39,033,867	0.185%
Federal National Mortgage Assn.	4	12/1/49	1,119,743	1,199,180	0.006%
Federal National Mortgage Assn.	3	12/1/50	5,896,332	6,314,574	0.030%
Federal National Mortgage Assn.	5.5	2/1/23	4,103	4,179	0.000%
Federal National Mortgage Assn.	7	2/1/30	718	725	0.000%
Federal National Mortgage Assn.	6	2/1/34	2,538,244	2,907,903	0.014%
Federal National Mortgage Assn.	6	2/1/34	67,725	78,217	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	1,241,946	1,344,050	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	567,549	655,263	0.003%
Federal National Mortgage Assn.	5.5	2/1/35	256,494	297,184	0.001%
Federal National Mortgage Assn.	3	2/1/35	9,378,821	9,882,036	0.047%
Federal National Mortgage Assn.	5	2/1/36	281,381	321,049	0.002%
Federal National Mortgage Assn.	6	2/1/36	49,507	57,601	0.000%
Federal National Mortgage Assn.	6	2/1/36	11,077	13,080	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	11,261	12,648	0.000%
Federal National Mortgage Assn.	5	2/1/36	58,828	67,053	0.000%
Federal National Mortgage Assn.	6	2/1/37	484,897	572,967	0.003%
Federal National Mortgage Assn.	6	2/1/37	401,556	471,265	0.002%
Federal National Mortgage Assn.	5	2/1/38	205,906	234,510	0.001%
Federal National Mortgage Assn.	6.5	2/1/38	82,278	92,415	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	1,268,690	1,474,600	0.007%
Federal National Mortgage Assn.	4.5	2/1/40	7,982,487	8,914,826	0.042%
Federal National Mortgage Assn.	4.5	2/1/40	31,118	34,877	0.000%
Federal National Mortgage Assn.	4	2/1/41	455,915	504,256	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	3,501,466	3,889,855	0.018%
Federal National Mortgage Assn.	4	2/1/41	3,892,149	4,291,697	0.020%
Federal National Mortgage Assn.	4	2/1/41	2,099,177	2,311,651	0.011%
Federal National Mortgage Assn.	4.5	2/1/41	269,091	301,266	0.001%
Federal National Mortgage Assn.	4	2/1/41	24,083,546	26,535,541	0.126%
Federal National Mortgage Assn.	4.5	2/1/41	33,016	36,859	0.000%
Federal National Mortgage Assn.	3	2/1/43	13,967,092	14,899,194	0.071%
Federal National Mortgage Assn.	3	2/1/44	1,034,540	1,104,273	0.005%
Federal National Mortgage Assn.	4.5	2/1/45	503,288	561,543	0.003%
Federal National Mortgage Assn.	3.5	2/1/46	5,679,845	6,103,750	0.029%
Federal National Mortgage Assn.	3.5	2/1/48	5,520,973	5,870,019	0.028%
Federal National Mortgage Assn.	3	2/1/49	8,892,284	9,400,605	0.045%
Federal National Mortgage Assn.	4	2/1/50	14,681,280	15,828,175	0.075%
Federal National Mortgage Assn.	6	3/1/22	62	62	0.000%
Federal National Mortgage Assn.	5	3/1/23	10,045	10,465	0.000%
Federal National Mortgage Assn.	5	3/1/25	851,379	887,934	0.004%
Federal National Mortgage Assn.	6	3/1/33	243,398	281,783	0.001%
Federal National Mortgage Assn.	3	3/1/35	8,871,066	9,457,640	0.045%
Federal National Mortgage Assn.	5	3/1/36	99,407	113,296	0.001%
Federal National Mortgage Assn.	5	3/1/36	847,549	966,298	0.005%
Federal National Mortgage Assn.	5	3/1/36	467,252	532,909	0.003%
Federal National Mortgage Assn.	6.5	3/1/36	255,593	305,413	0.001%
Federal National Mortgage Assn.	6	3/1/36	2,370	2,798	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	49,425	56,833	0.000%
Federal National Mortgage Assn.	6	3/1/37	401,511	474,432	0.002%
Federal National Mortgage Assn.	6.5	3/1/37	14,649	16,586	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	12,263	13,774	0.000%
Federal National Mortgage Assn.	6	3/1/37	747,556	883,324	0.004%
Federal National Mortgage Assn.	4.5	3/1/40	66,476	74,231	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	42,529	47,260	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	19,735	22,049	0.000%
Federal National Mortgage Assn.	5	3/1/42	1,639,405	1,872,876	0.009%
Federal National Mortgage Assn.	3	3/1/43	21,518,929	23,259,769	0.110%
Federal National Mortgage Assn.	3.5	3/1/44	4,276,316	4,697,812	0.022%
Federal National Mortgage Assn.	4.5	3/1/46	9,795,391	10,920,033	0.052%
Federal National Mortgage Assn.	4	3/1/49	44,060,476	47,194,469	0.224%
Federal National Mortgage Assn.	4.5	3/1/49	10,964,503	11,869,812	0.056%
Federal National Mortgage Assn.	3	3/1/50	24,206,860	25,569,111	0.121%
Federal National Mortgage Assn.	6	4/1/22	155	156	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	1,673,127	1,759,754	0.008%
Federal National Mortgage Assn.	4.5	4/1/26	1,365,753	1,447,107	0.007%

Federal National Mortgage Assn.	6	4/1/33	170,080	199,292	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	27,785	31,233	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	621,697	721,552	0.003%
Federal National Mortgage Assn.	5	4/1/35	1,040,693	1,185,467	0.006%
Federal National Mortgage Assn.	5	4/1/35	83,532	95,084	0.000%
Federal National Mortgage Assn.	6	4/1/35	207,053	239,778	0.001%
Federal National Mortgage Assn.	5	4/1/35	257,213	292,323	0.001%
Federal National Mortgage Assn.	5.5	4/1/36	200,493	233,004	0.001%
Federal National Mortgage Assn.	6	4/1/36	3,930	4,644	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	175,733	202,021	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	32,776	37,598	0.000%
Federal National Mortgage Assn.	7	4/1/37	101,335	110,562	0.001%
Federal National Mortgage Assn.	6	4/1/39	1,821,636	2,149,194	0.010%
Federal National Mortgage Assn.	6	4/1/39	689,705	815,038	0.004%
Federal National Mortgage Assn.	6	4/1/40	1,311,039	1,549,309	0.007%
Federal National Mortgage Assn.	4.5	4/1/41	11,597	13,074	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	86,891	96,559	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	2,710,878	3,035,585	0.014%
Federal National Mortgage Assn.	3.5	4/1/43	2,113,476	2,307,295	0.011%
Federal National Mortgage Assn.	3.5	4/1/43	1,250,882	1,357,985	0.006%
Federal National Mortgage Assn.	4	4/1/44	7,298,049	8,043,680	0.038%
Federal National Mortgage Assn.	4.5	4/1/44	4,508,306	4,998,157	0.024%
Federal National Mortgage Assn.	3	4/1/47	9,380,276	9,892,264	0.047%
Federal National Mortgage Assn.	3	4/1/47	7,238,316	7,673,666	0.036%
Federal National Mortgage Assn.	4.5	4/1/48	2,453,516	2,646,195	0.013%
Federal National Mortgage Assn.	3	4/1/50	533,973	569,771	0.003%
Federal National Mortgage Assn.	3	4/1/51	29,079,058	31,053,486	0.147%
Federal National Mortgage Assn.	6	5/1/22	1,169	1,178	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	10,013	10,096	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	3,968,307	4,173,963	0.020%
Federal National Mortgage Assn.	5.5	5/1/34	312,996	360,918	0.002%
Federal National Mortgage Assn.	6	5/1/35	1,904	2,248	0.000%
Federal National Mortgage Assn.	5	5/1/36	632,829	721,544	0.003%
Federal National Mortgage Assn.	5.5	5/1/36	29,404	34,161	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	12,721	14,430	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	16,721	19,642	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	137,257	159,516	0.001%
Federal National Mortgage Assn.	6	5/1/37	23,813	28,138	0.000%
Federal National Mortgage Assn.	6	5/1/37	102,086	120,630	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	24,970	28,249	0.000%
Federal National Mortgage Assn.	6	5/1/37	1,373,152	1,622,575	0.008%
Federal National Mortgage Assn.	6	5/1/38	2,504,898	2,960,108	0.014%
Federal National Mortgage Assn.	6.5	5/1/38	117,448	131,917	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	973,420	1,129,785	0.005%
Federal National Mortgage Assn.	5	5/1/40	1,222,365	1,397,878	0.007%
Federal National Mortgage Assn.	4.5	5/1/41	5,785,725	6,446,232	0.031%
Federal National Mortgage Assn.	6	5/1/42	1,554,379	1,833,881	0.009%
Federal National Mortgage Assn.	4	5/1/42	4,863,202	5,355,917	0.025%
Federal National Mortgage Assn.	3	5/1/43	3,801,917	4,042,086	0.019%
Federal National Mortgage Assn.	3	5/1/43	34,874	37,075	0.000%
Federal National Mortgage Assn.	3.5	5/1/46	2,266,115	2,448,997	0.012%
Federal National Mortgage Assn.	4.5	5/1/48	9,371,343	10,432,128	0.050%
Federal National Mortgage Assn.	4.5	5/1/49	1,662,840	1,817,657	0.009%
Federal National Mortgage Assn.	4.5	5/1/50	4,637,358	5,040,347	0.024%
Federal National Mortgage Assn.	4.5	5/1/50	8,502,335	9,251,763	0.044%
Federal National Mortgage Assn.	2.5	5/1/51	718,121	743,476	0.004%
Federal National Mortgage Assn.	6	6/1/22	1,603	1,610	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	967	972	0.000%
Federal National Mortgage Assn.	3	6/1/27	1,722,239	1,823,834	0.009%
Federal National Mortgage Assn.	3	6/1/33	140,751	146,645	0.001%
Federal National Mortgage Assn.	5	6/1/35	523,116	596,198	0.003%
Federal National Mortgage Assn.	5	6/1/35	549,246	625,204	0.003%
Federal National Mortgage Assn.	5	6/1/35	1,384,049	1,575,482	0.007%
Federal National Mortgage Assn.	5	6/1/35	410,059	466,695	0.002%
Federal National Mortgage Assn.	6	6/1/36	1,542,537	1,822,681	0.009%
Federal National Mortgage Assn.	6	6/1/37	655	767	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	1,213	1,383	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,051,914	1,198,291	0.006%
Federal National Mortgage Assn.	5	6/1/40	7,092,413	8,113,003	0.038%
Federal National Mortgage Assn.	4.5	6/1/41	1,110,370	1,231,853	0.006%
Federal National Mortgage Assn.	3.5	6/1/42	1,631,428	1,757,839	0.008%
Federal National Mortgage Assn.	3.5	6/1/42	3,437,893	3,715,952	0.018%

Federal National Mortgage Assn.	3.5	6/1/43	2,806,451	3,070,730	0.015%
Federal National Mortgage Assn.	3.5	6/1/43	1,788,752	1,952,785	0.009%
Federal National Mortgage Assn.	4	6/1/45	8,214,852	9,032,408	0.043%
Federal National Mortgage Assn.	3.5	6/1/46	15,228,131	16,583,442	0.079%
Federal National Mortgage Assn.	3	6/1/47	6,485,597	7,005,291	0.033%
Federal National Mortgage Assn.	2.5	6/1/51	2,720,397	2,819,024	0.013%
Federal National Mortgage Assn.	2.5	6/1/51	3,065,082	3,176,210	0.015%
Federal National Mortgage Assn.	2.5	6/1/51	21,858,890	22,652,203	0.107%
Federal National Mortgage Assn.	6	7/1/22	65	65	0.000%
Federal National Mortgage Assn.	6	7/1/22	998	1,007	0.000%
Federal National Mortgage Assn.	3	7/1/30	8,390,643	8,903,302	0.042%
Federal National Mortgage Assn.	6.5	7/1/32	733,057	850,091	0.004%
Federal National Mortgage Assn.	6.5	7/1/32	44,027	49,905	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	113,895	130,051	0.001%
Federal National Mortgage Assn.	5	7/1/33	519,538	590,771	0.003%
Federal National Mortgage Assn.	5	7/1/34	189,691	216,099	0.001%
Federal National Mortgage Assn.	5	7/1/34	124,482	141,798	0.001%
Federal National Mortgage Assn.	5	7/1/35	310,366	352,912	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	58,950	68,538	0.000%
Federal National Mortgage Assn.	5	7/1/36	336,256	383,273	0.002%
Federal National Mortgage Assn.	1.92	7/1/36	330,020	347,924	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	8,163	9,169	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	3,786	4,387	0.000%
Federal National Mortgage Assn.	6	7/1/37	1,822	2,154	0.000%
Federal National Mortgage Assn.	5	7/1/37	44,227	50,220	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	30,326	34,062	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	473,136	524,605	0.002%
Federal National Mortgage Assn.	4.5	7/1/42	1,443,148	1,617,382	0.008%
Federal National Mortgage Assn.	4	7/1/42	4,558,073	5,025,539	0.024%
Federal National Mortgage Assn.	3.5	7/1/42	4,958,529	5,332,349	0.025%
Federal National Mortgage Assn.	3.5	7/1/42	1,964,356	2,123,104	0.010%
Federal National Mortgage Assn.	3.5	7/1/43	5,675,775	6,210,195	0.029%
Federal National Mortgage Assn.	3.5	7/1/43	2,066,337	2,246,640	0.011%
Federal National Mortgage Assn.	3	7/1/43	1,039,626	1,112,626	0.005%
Federal National Mortgage Assn.	6.5	7/1/44	4,439,750	5,144,580	0.024%
Federal National Mortgage Assn.	3.5	7/1/44	3,083,303	3,353,728	0.016%
Federal National Mortgage Assn.	5	7/1/45	721,857	822,715	0.004%
Federal National Mortgage Assn.	3	7/1/50	12,287,552	12,971,241	0.062%
Federal National Mortgage Assn.	2.5	7/1/51	878,591	910,336	0.004%
Federal National Mortgage Assn.	2.5	7/1/51	5,421,914	5,621,992	0.027%
Federal National Mortgage Assn.	2.5	7/1/51	25,136,752	26,049,768	0.124%
Federal National Mortgage Assn.	6	8/1/22	433	435	0.000%
Federal National Mortgage Assn.	6	8/1/22	9,978	10,048	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	35,615	40,002	0.000%
Federal National Mortgage Assn.	6	8/1/34	299,472	345,049	0.002%
Federal National Mortgage Assn.	2	8/1/36	10,139,500	10,505,806	0.050%
Federal National Mortgage Assn.	6.5	8/1/36	15,509	17,848	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	36,926	41,795	0.000%
Federal National Mortgage Assn.	2.12	8/1/36	165,920	169,435	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	6,255	7,140	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	27,729	31,448	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	7,834	8,811	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	4,881	5,589	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	3,974	4,463	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	907,050	1,054,259	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	193,424	224,573	0.001%
Federal National Mortgage Assn.	6	8/1/37	1,534,139	1,812,790	0.009%
Federal National Mortgage Assn.	6.5	8/1/37	11,181	12,796	0.000%
Federal National Mortgage Assn.	6	8/1/37	710	796	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,089	10,270	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	14,384	16,156	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	106,807	124,344	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,011,771	1,175,972	0.006%
Federal National Mortgage Assn.	5.5	8/1/37	1,337,111	1,551,881	0.007%
Federal National Mortgage Assn.	6.5	8/1/38	2,224,840	2,588,339	0.012%
Federal National Mortgage Assn.	6	8/1/38	662,432	779,469	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	848,686	947,659	0.004%
Federal National Mortgage Assn.	4.5	8/1/40	769,104	859,113	0.004%
Federal National Mortgage Assn.	3.5	8/1/42	4,421,184	4,763,742	0.023%
Federal National Mortgage Assn.	3	8/1/43	4,142,695	4,459,070	0.021%
Federal National Mortgage Assn.	3.5	8/1/43	1,945,262	2,110,491	0.010%
Federal National Mortgage Assn.	5	8/1/45	1,004,256	1,143,819	0.005%

Federal National Mortgage Assn.	3.5	8/1/47	8,151,389	8,824,305	0.042%
Federal National Mortgage Assn.	4.5	8/1/48	3,155,461	3,404,047	0.016%
Federal National Mortgage Assn.	4.5	8/1/48	2,304,513	2,497,291	0.012%
Federal National Mortgage Assn.	3.5	8/1/49	5,702,440	6,126,103	0.029%
Federal National Mortgage Assn.	3	8/1/49	7,426,591	7,988,507	0.038%
Federal National Mortgage Assn.	2.5	8/1/51	7,250,901	7,518,481	0.036%
Federal National Mortgage Assn.	2.5	8/1/51	2,445,338	2,533,648	0.012%
Federal National Mortgage Assn.	2.5	8/1/51	2,995,958	3,104,080	0.015%
Federal National Mortgage Assn.	2.5	8/1/51	28,525,962	29,456,145	0.140%
Federal National Mortgage Assn.	2.5	8/1/51	3,143,768	3,269,738	0.016%
Federal National Mortgage Assn.	5.5	9/1/23	41,494	42,596	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	24,670	28,525	0.000%
Federal National Mortgage Assn.	3.5	9/1/35	13,418,888	14,338,258	0.068%
Federal National Mortgage Assn.	2	9/1/36	34,082,059	35,316,277	0.168%
Federal National Mortgage Assn.	2	9/1/36	37,248,439	38,549,838	0.183%
Federal National Mortgage Assn.	6.5	9/1/36	53,762	61,319	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	8,738	9,815	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	10,744	12,183	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	16,166	18,158	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	302,513	349,968	0.002%
Federal National Mortgage Assn.	6	9/1/37	90,926	107,448	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	14,421	16,988	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	29,521	33,982	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	8,382	9,414	0.000%
Federal National Mortgage Assn.	1.91	9/1/37	104,643	105,854	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	27,050	30,383	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,412	3,832	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	53,871	60,507	0.000%
Federal National Mortgage Assn.	6	9/1/38	1,491,699	1,759,729	0.008%
Federal National Mortgage Assn.	6	9/1/38	410,675	484,580	0.002%
Federal National Mortgage Assn.	5	9/1/39	1,093,223	1,244,293	0.006%
Federal National Mortgage Assn.	4.5	9/1/39	1,189,559	1,328,525	0.006%
Federal National Mortgage Assn.	4.5	9/1/39	73,655	81,826	0.000%
Federal National Mortgage Assn.	6	9/1/39	845,146	998,765	0.005%
Federal National Mortgage Assn.	6	9/1/39	1,270,864	1,499,402	0.007%
Federal National Mortgage Assn.	4.5	9/1/40	2,892	3,231	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	213,999	234,457	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	15,273,296	17,060,759	0.081%
Federal National Mortgage Assn.	4	9/1/41	7,422,721	8,174,116	0.039%
Federal National Mortgage Assn.	5.5	9/1/41	307,126	354,921	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	1,940,219	2,155,918	0.010%
Federal National Mortgage Assn.	4	9/1/42	3,241,495	3,586,322	0.017%
Federal National Mortgage Assn.	3.5	9/1/42	3,203,908	3,462,837	0.016%
Federal National Mortgage Assn.	3	9/1/43	4,890,734	5,286,456	0.025%
Federal National Mortgage Assn.	4	9/1/43	11,759,411	12,945,629	0.061%
Federal National Mortgage Assn.	3.5	9/1/45	7,004,314	7,532,739	0.036%
Federal National Mortgage Assn.	4	9/1/46	1,005,240	1,096,649	0.005%
Federal National Mortgage Assn.	3	9/1/46	20,883,185	22,282,417	0.106%
Federal National Mortgage Assn.	3	9/1/49	9,760,260	10,442,255	0.050%
Federal National Mortgage Assn.	4.5	9/1/49	18,687,156	20,503,586	0.097%
FHLMC 15YR GOLD	6	10/1/21	29	29	0.000%
FirstEnergy Transmission	4.35	1/15/25	60,152,000	65,484,896	0.311%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	3,593,262	3,640,447	0.017%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	4,931,096	5,034,511	0.024%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	6,243,534	6,238,853	0.030%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	11,946,515	12,029,579	0.057%
Flagstar Mortgage Trust 2021-8INV	2.5	9/25/51	10,629,659	10,743,428	0.051%
FNMA 15YR	6	10/1/21	9	9	0.000%
FNMA 30 YR TBA OCT	4.5	1/1/35	38,550,000	41,691,246	0.198%
Freddie Mac REMICS	4.5	5/25/50	16,746,295	2,773,540	0.013%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.85	10/25/50	13,061,746	13,221,921	0.063%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.9	9/25/41	12,500,000	12,500,000	0.059%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	6,936,594	6,943,553	0.033%
Freddie Mac Stacr Trust 2018-HQA2	0.84	10/25/48	3,641,588	3,644,146	0.017%
Freddie Mac Strips	0	8/15/28	9,821	9,460	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	2,070,596	2,071,311	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	12/25/29	16,580,141	16,663,123	0.079%
Freddie Mac Structured Agency Credit Risk debt Notes	0.84	3/25/30	795,586	796,480	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	3/25/30	30,119,000	30,231,570	0.143%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	21,777,604	21,692,192	0.103%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	15,641,561	15,660,527	0.074%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	8,375,000	9,016,283	0.043%

FREMF 2019-K103 Mortgage Trust	3.57	12/25/51	9,280,000	9,872,681	0.047%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	11,400,000	12,786,628	0.061%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	6,610,000	7,313,917	0.035%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	8,000,000	8,561,925	0.041%
FREMF 2019-K97 Mortgage Trust	3.89	9/25/51	9,820,000	10,765,958	0.051%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	15,125,000	16,498,244	0.078%
FREMF K-100 Mortgage Trust	3.61	11/25/52	11,325,000	12,115,331	0.057%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	2,592,683	2,602,210	0.012%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	2,119,488	2,143,701	0.010%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	6,751,405	6,853,371	0.033%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	3,320,816	3,378,193	0.016%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,864,439	1,882,744	0.009%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	240,162	240,050	0.001%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	3,729,267	3,782,873	0.018%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	6,847,582	6,954,620	0.033%
General Motors Financial	4	10/6/26	20,869,000	22,935,866	0.109%
General Motors Financial	5.1	1/17/24	27,464,000	29,970,282	0.142%
General Motors Financial	4.35	4/9/25	20,528,000	22,479,186	0.107%
General Motors Financial	4.3	7/13/25	8,846,000	9,672,066	0.046%
GLP Capital LP / GLP Financing II	3.35	9/1/24	6,162,000	6,498,636	0.031%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	11,310,000	11,390,502	0.054%
GM Financial Leasing Trust	1.01	7/21/25	6,650,000	6,647,091	0.032%
Goldman Sachs	3.5	11/16/26	11,635,000	12,561,065	0.060%
Goldman Sachs	2.62	4/22/32	45,548,000	46,137,118	0.219%
Goldman Sachs	2.38	7/21/32	17,287,000	17,146,094	0.081%
Goldman Sachs	1.54	9/10/27	31,264,000	31,098,238	0.148%
Golub Capital Partners CLO 39B	1.28	10/20/28	22,479,298	22,483,770	0.107%
Government National Mortgage Assn.	8	10/15/27	12,111	12,164	0.000%
Government National Mortgage Assn.	8	10/15/27	86,410	95,864	0.000%
Government National Mortgage Assn.	5.5	10/15/38	20,967	24,279	0.000%
Government National Mortgage Assn.	5	10/15/39	1,419,805	1,630,452	0.008%
Government National Mortgage Assn.	5.5	10/20/32	60,596	69,327	0.000%
Government National Mortgage Assn.	5	10/20/39	271,256	309,104	0.001%
Government National Mortgage Assn.	4.5	10/20/40	809,025	897,427	0.004%
Government National Mortgage Assn.	5	10/20/40	1,957,426	2,232,045	0.011%
Government National Mortgage Assn.	4	10/20/41	4,081,610	4,475,056	0.021%
Government National Mortgage Assn.	3.5	10/20/44	1,017,009	1,098,791	0.005%
Government National Mortgage Assn.	3.5	10/20/45	2,551,763	2,732,396	0.013%
Government National Mortgage Assn.	3.5	10/20/45	3,927,357	4,205,530	0.020%
Government National Mortgage Assn.	5	10/20/47	1,798,081	1,970,598	0.009%
Government National Mortgage Assn.	5.5	10/20/48	598,185	660,014	0.003%
Government National Mortgage Assn.	3	10/20/49	6,262,518	6,430,362	0.031%
Government National Mortgage Assn.	4	10/20/50	25,204,406	26,840,977	0.127%
Government National Mortgage Assn.	2.5	10/20/51	119,085,000	122,715,697	0.582%
Government National Mortgage Assn.	7	11/20/28	11,956	13,555	0.000%
Government National Mortgage Assn.	4.5	11/20/39	727,093	804,526	0.004%
Government National Mortgage Assn.	5	11/20/39	1,799,930	2,052,432	0.010%
Government National Mortgage Assn.	4.5	11/20/40	9,192,300	10,205,194	0.048%
Government National Mortgage Assn.	3.5	11/20/42	102,042	108,774	0.001%
Government National Mortgage Assn.	4	11/20/42	303,581	332,708	0.002%
Government National Mortgage Assn.	4	11/20/47	6,280,012	6,727,325	0.032%
Government National Mortgage Assn.	5	11/20/47	3,525,108	3,858,500	0.018%
Government National Mortgage Assn.	5.5	11/20/48	2,672,283	2,947,207	0.014%
Government National Mortgage Assn.	3.5	1/1/41	43,444,000	45,695,112	0.217%
Government National Mortgage Assn.	2	1/1/50	190,040,000	192,779,250	0.915%
Government National Mortgage Assn.	8.5	1/15/23	194	195	0.000%
Government National Mortgage Assn.	6.5	1/15/26	1,626	1,817	0.000%
Government National Mortgage Assn.	6	1/20/34	17,434	20,431	0.000%
Government National Mortgage Assn.	5.5	1/20/36	6,863,163	8,066,133	0.038%
Government National Mortgage Assn.	4	1/20/46	248,219	269,892	0.001%
Government National Mortgage Assn.	4.5	1/20/46	2,469,039	2,740,349	0.013%
Government National Mortgage Assn.	3.5	1/20/46	632,827	683,732	0.003%
Government National Mortgage Assn.	4.5	1/20/47	3,307,121	3,635,346	0.017%
Government National Mortgage Assn.	5	1/20/48	3,769,233	4,139,103	0.020%
Government National Mortgage Assn.	4	1/20/48	15,416,589	16,800,436	0.080%
Government National Mortgage Assn.	5.5	1/20/49	2,868,410	3,164,920	0.015%
Government National Mortgage Assn.	3	1/20/50	8,561,071	8,808,561	0.042%
Government National Mortgage Assn.	8	12/15/21	27	27	0.000%
Government National Mortgage Assn.	8	12/15/21	6	6	0.000%
Government National Mortgage Assn.	7.5	12/15/22	41	42	0.000%
Government National Mortgage Assn.	6.5	12/15/31	40,618	46,520	0.000%
Government National Mortgage Assn.	5	12/15/39	4,038,766	4,687,866	0.022%

Government National Mortgage Assn.	7	12/20/23	1,137	1,182	0.000%
Government National Mortgage Assn.	6.5	12/20/33	22,373	26,524	0.000%
Government National Mortgage Assn.	6	12/20/38	240,060	281,292	0.001%
Government National Mortgage Assn.	6	12/20/38	2,121,153	2,484,813	0.012%
Government National Mortgage Assn.	5.5	12/20/39	66,848	78,037	0.000%
Government National Mortgage Assn.	3.5	12/20/45	7,914,426	8,443,810	0.040%
Government National Mortgage Assn.	3.5	12/20/47	14,324,988	15,187,835	0.072%
Government National Mortgage Assn.	5.5	12/20/48	11,005,479	12,137,424	0.058%
Government National Mortgage Assn.	8.5	2/15/23	1,624	1,631	0.000%
Government National Mortgage Assn.	6.5	2/15/26	6,686	7,470	0.000%
Government National Mortgage Assn.	5	2/15/40	3,856,393	4,475,573	0.021%
Government National Mortgage Assn.	5	2/15/40	3,860,091	4,479,865	0.021%
Government National Mortgage Assn.	3.5	2/15/45	1,069,340	1,150,996	0.005%
Government National Mortgage Assn.	5.5	2/20/35	70,474	80,742	0.000%
Government National Mortgage Assn.	5.5	2/20/36	109,237	128,499	0.001%
Government National Mortgage Assn.	4	2/20/41	428,521	469,755	0.002%
Government National Mortgage Assn.	3.5	2/20/43	11,676,791	12,623,878	0.060%
Government National Mortgage Assn.	4	2/20/44	12,408,213	13,559,629	0.064%
Government National Mortgage Assn.	3	2/20/45	2,963,342	3,135,792	0.015%
Government National Mortgage Assn.	3.5	2/20/45	3,863,481	4,157,801	0.020%
Government National Mortgage Assn.	3.5	2/20/46	2,247,138	2,427,711	0.012%
Government National Mortgage Assn.	3.5	2/20/46	10,665,686	11,420,003	0.054%
Government National Mortgage Assn.	3.5	2/20/48	8,513,412	9,115,725	0.043%
Government National Mortgage Assn.	3.5	2/20/48	17,332,436	18,376,284	0.087%
Government National Mortgage Assn.	6.5	3/15/26	450	503	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,455	1,626	0.000%
Government National Mortgage Assn.	5.5	3/20/34	54,696	64,087	0.000%
Government National Mortgage Assn.	5	3/20/40	662,792	755,775	0.004%
Government National Mortgage Assn.	4.5	3/20/41	809,495	900,926	0.004%
Government National Mortgage Assn.	5	3/20/41	3,122,714	3,560,901	0.017%
Government National Mortgage Assn.	3.5	3/20/43	8,547,893	9,181,347	0.044%
Government National Mortgage Assn.	5.5	3/20/48	2,542,133	2,840,868	0.013%
Government National Mortgage Assn.	5.5	3/20/49	3,842,992	4,248,524	0.020%
Government National Mortgage Assn.	3	3/20/50	6,656,898	6,849,248	0.033%
Government National Mortgage Assn.	8	4/15/22	78	78	0.000%
Government National Mortgage Assn.	6	4/15/36	90,792	107,257	0.001%
Government National Mortgage Assn.	5	4/20/39	1,757,366	2,003,348	0.010%
Government National Mortgage Assn.	5	4/20/40	441,520	503,463	0.002%
Government National Mortgage Assn.	3.5	4/20/45	673,684	729,267	0.003%
Government National Mortgage Assn.	3.5	4/20/46	11,962,468	12,685,769	0.060%
Government National Mortgage Assn.	3.5	4/20/47	765,465	805,470	0.004%
Government National Mortgage Assn.	5.5	4/20/48	1,866,635	2,082,022	0.010%
Government National Mortgage Assn.	5	4/20/48	224,294	241,545	0.001%
Government National Mortgage Assn.	5	4/20/48	451,514	486,829	0.002%
Government National Mortgage Assn.	3.5	4/20/48	4,153,782	4,465,096	0.021%
Government National Mortgage Assn.	3.5	4/20/48	8,685,135	9,421,530	0.045%
Government National Mortgage Assn.	3	4/20/51	57,888,073	60,553,121	0.287%
Government National Mortgage Assn.	6.5	5/15/26	2,970	3,318	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,115	2,389	0.000%
Government National Mortgage Assn.	8	5/15/32	3,927	3,944	0.000%
Government National Mortgage Assn.	7	5/20/28	7,581	8,536	0.000%
Government National Mortgage Assn.	5	5/20/40	1,088,672	1,241,410	0.006%
Government National Mortgage Assn.	5.5	5/20/43	3,117,490	3,665,472	0.017%
Government National Mortgage Assn.	3	5/20/45	6,367,196	6,710,092	0.032%
Government National Mortgage Assn.	3.5	5/20/45	692,809	748,668	0.004%
Government National Mortgage Assn.	3.5	5/20/45	1,862,154	2,011,661	0.010%
Government National Mortgage Assn.	3.5	5/20/45	535,119	576,643	0.003%
Government National Mortgage Assn.	3	5/20/46	7,270,706	7,652,984	0.036%
Government National Mortgage Assn.	3.5	5/20/46	9,406,514	9,995,582	0.047%
Government National Mortgage Assn.	4	5/20/46	16,140,738	17,547,973	0.083%
Government National Mortgage Assn.	3.5	5/20/46	1,925,985	2,081,346	0.010%
Government National Mortgage Assn.	3.5	5/20/46	2,058,338	2,214,643	0.011%
Government National Mortgage Assn.	3	5/20/46	926,291	993,329	0.005%
Government National Mortgage Assn.	3.5	5/20/46	107,400	112,942	0.001%
Government National Mortgage Assn.	5.5	5/20/48	7,940,623	8,788,269	0.042%
Government National Mortgage Assn.	5	5/20/48	656,664	708,934	0.003%
Government National Mortgage Assn.	3	5/20/50	2,406,791	2,459,699	0.012%
Government National Mortgage Assn.	8	6/15/22	15	15	0.000%
Government National Mortgage Assn.	5	6/15/40	1,919,373	2,221,379	0.011%
Government National Mortgage Assn.	5	6/20/40	2,036,841	2,322,610	0.011%
Government National Mortgage Assn.	3.5	6/20/43	13,760,836	14,879,772	0.071%
Government National Mortgage Assn.	3.5	6/20/43	6,786,199	7,300,513	0.035%

Government National Mortgage Assn.	5.5	6/20/44	3,074,908	3,612,407	0.017%
Government National Mortgage Assn.	3	6/20/45	27,920,882	29,426,074	0.140%
Government National Mortgage Assn.	3.5	6/20/46	4,448,612	4,730,889	0.022%
Government National Mortgage Assn.	3.5	6/20/46	2,571,091	2,777,706	0.013%
Government National Mortgage Assn.	3	6/20/46	4,663,590	4,967,140	0.024%
Government National Mortgage Assn.	4	6/20/47	5,176,983	5,551,216	0.026%
Government National Mortgage Assn.	5	6/20/47	4,392,586	4,831,070	0.023%
Government National Mortgage Assn.	4.5	7/15/26	704,385	741,032	0.004%
Government National Mortgage Assn.	7.5	7/15/28	40,089	44,244	0.000%
Government National Mortgage Assn.	6.5	7/15/31	3,182	3,555	0.000%
Government National Mortgage Assn.	5	7/20/39	419,374	477,944	0.002%
Government National Mortgage Assn.	4	7/20/42	6,813,793	7,468,178	0.035%
Government National Mortgage Assn.	3	7/20/46	4,253,031	4,476,651	0.021%
Government National Mortgage Assn.	3.5	7/20/46	1,880,503	1,996,099	0.009%
Government National Mortgage Assn.	3	7/20/46	6,473,707	6,873,496	0.033%
Government National Mortgage Assn.	5	7/20/47	2,637,161	2,887,433	0.014%
Government National Mortgage Assn.	3.5	7/20/47	2,917,359	3,089,881	0.015%
Government National Mortgage Assn.	4.5	7/20/47	2,718,985	2,945,421	0.014%
Government National Mortgage Assn.	5	7/20/48	413,692	445,559	0.002%
Government National Mortgage Assn.	3	7/20/51	64,307,027	67,267,591	0.319%
Government National Mortgage Assn.	7.5	8/15/28	13,535	13,593	0.000%
Government National Mortgage Assn.	5	8/20/40	249,020	283,959	0.001%
Government National Mortgage Assn.	3	8/20/45	3,170,874	3,341,730	0.016%
Government National Mortgage Assn.	3	8/20/46	1,991,697	2,137,707	0.010%
Government National Mortgage Assn.	3	8/20/46	2,728,072	2,934,766	0.014%
Government National Mortgage Assn.	5	8/20/47	4,566,340	5,021,254	0.024%
Government National Mortgage Assn.	5	8/20/48	208,002	224,027	0.001%
Government National Mortgage Assn.	3	8/20/49	308,473	317,369	0.002%
Government National Mortgage Assn.	2.5	8/20/51	152,039,101	156,963,003	0.745%
Government National Mortgage Assn.	3.5	8/20/51	33,419,356	35,449,772	0.168%
Government National Mortgage Assn.	8.5	9/15/22	95	96	0.000%
Government National Mortgage Assn.	8	9/15/22	73	74	0.000%
Government National Mortgage Assn.	8	9/15/27	53,614	58,638	0.000%
Government National Mortgage Assn.	5	9/15/33	802,517	908,076	0.004%
Government National Mortgage Assn.	5	9/15/39	1,866,117	2,160,093	0.010%
Government National Mortgage Assn.	3.5	9/15/41	4,534,537	4,872,022	0.023%
Government National Mortgage Assn.	3	9/15/42	3,250,627	3,474,476	0.016%
Government National Mortgage Assn.	3	9/15/42	19,880,461	21,277,131	0.101%
Government National Mortgage Assn.	4.5	9/15/45	2,716,274	3,068,062	0.015%
Government National Mortgage Assn.	8.5	9/20/26	35	35	0.000%
Government National Mortgage Assn.	5.5	9/20/34	23,048	27,073	0.000%
Government National Mortgage Assn.	6	9/20/34	15,474	18,154	0.000%
Government National Mortgage Assn.	6	9/20/38	413,058	477,717	0.002%
Government National Mortgage Assn.	4.5	9/20/40	3,823,266	4,241,822	0.020%
Government National Mortgage Assn.	4	9/20/42	363,076	397,925	0.002%
Government National Mortgage Assn.	3.5	9/20/46	3,192,615	3,392,545	0.016%
Government National Mortgage Assn.	3	9/20/46	1,429,915	1,534,541	0.007%
Government National Mortgage Assn.	3	9/20/46	1,596,567	1,717,821	0.008%
Government National Mortgage Assn.	3.5	9/20/47	1,050,799	1,114,005	0.005%
Government National Mortgage Assn.	4	9/20/47	322,608	345,597	0.002%
Government National Mortgage Assn.	5.5	9/20/48	24,642	27,385	0.000%
Government National Mortgage Assn.	3	9/20/49	1,532,922	1,577,220	0.007%
Government National Mortgage Association	3	11/20/47	3,887,185	4,028,859	0.019%
Government National Mortgage Association	4.5	12/20/39	147,457	2,071	0.000%
Government National Mortgage Association	4.5	12/20/39	232,448	4,745	0.000%
Government National Mortgage Association	3	12/20/47	3,002,537	3,068,655	0.015%
Government National Mortgage Association	4	2/20/43	2,979,517	369,178	0.002%
Government National Mortgage Association	3.5	4/20/39	267,498	1,029	0.000%
Government National Mortgage Association	4	5/20/37	5,173,840	134,814	0.001%
Government National Mortgage Association	3.5	5/20/43	4,085,132	644,473	0.003%
Gray Oak Pipeline	2.6	10/15/25	6,556,000	6,711,089	0.032%
Gray Oak Pipeline	3.45	10/15/27	2,741,000	2,889,329	0.014%
Gray Oak Pipeline	2	9/15/23	2,100,000	2,139,194	0.010%
Great Wolf Trust 2019-WOLF	2.02	12/15/36	18,025,000	17,911,725	0.085%
GS Mortgage-Backed Securities Trust	1.66	7/25/44	777,815	783,495	0.004%
GS Mortgage-Backed Securities Trust 2020-INV1	2.98	10/25/50	25,359,404	25,857,310	0.123%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	32,457,025	33,045,471	0.157%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	12,191,901	12,223,027	0.058%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	20,954,334	21,399,614	0.102%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	13,585,156	0.064%
Hardee s Funding	4.96	6/20/48	28,018,450	29,763,243	0.141%
Hasbro	3.55	11/19/26	11,722,000	12,760,206	0.061%

HCA	1.83	6/30/28	5,191,988	5,219,038	0.025%
Healthpeak Properties	2.88	1/15/31	3,485,000	3,633,569	0.017%
Healthpeak Properties	3.5	7/15/29	3,801,000	4,143,976	0.020%
Highwoods Realty	4.13	3/15/28	17,404,000	19,395,801	0.092%
Highwoods Realty	4.2	4/15/29	11,839,000	13,274,479	0.063%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	2,235,062	2,283,413	0.011%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	950,069	967,682	0.005%
Hilton Orlando Trust 2018-ORL	1.28	12/15/34	5,540,000	5,536,483	0.026%
HKT Capital No 2	3.63	4/2/25	2,714,000	2,886,312	0.014%
HKT Capital No 4	3	7/14/26	22,686,000	23,868,848	0.113%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	6,088,212	6,112,864	0.029%
HPS Loan Management 11-2017	1.67	5/6/30	12,070,000	11,967,696	0.057%
HSBC Holdings	1.65	4/18/26	10,575,000	10,615,788	0.050%
HSBC Holdings	3.9	5/25/26	9,569,000	10,536,273	0.050%
HSBC Holdings	2.1	6/4/26	20,767,000	21,213,594	0.101%
HSBC Holdings	4.29	9/12/26	2,175,000	2,399,821	0.011%
Humana	2.15	2/3/32	7,055,000	6,896,016	0.033%
Humana	3.95	3/15/27	6,075,000	6,772,987	0.032%
Humana	4.88	4/1/30	17,913,000	21,356,810	0.101%
Hyundai Capital America	1.8	10/15/25	11,183,000	11,282,752	0.054%
Hyundai Capital America	2.1	9/15/28	16,150,000	15,921,219	0.076%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	17,235,071	17,224,611	0.082%
Ing Groep	1.75	4/1/27	9,137,000	9,181,077	0.044%
Intercontinental Exchange	2.1	6/15/30	9,720,000	9,612,254	0.046%
Intercontinental Exchange	1.85	9/15/32	49,820,000	46,883,958	0.222%
InTown Hotel Portfolio Trust 2018-STAY	1.38	1/15/33	3,510,000	3,514,201	0.017%
Invesco CLO	1.2	7/15/34	33,910,000	33,909,952	0.161%
Jack in the Box Funding	3.98	8/25/49	28,107,600	28,682,288	0.136%
JMH	2.5	4/9/31	20,558,000	20,569,512	0.098%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	17,098,061	0.081%
JPMorgan Chase	2.74	10/15/30	19,897,000	20,607,263	0.098%
JPMorgan Chase	1.76	11/19/31	41,300,000	39,452,197	0.187%
JPMorgan Chase	1.58	4/22/27	35,303,000	35,382,079	0.168%
JPMorgan Chase	2.96	5/13/31	59,518,000	61,827,417	0.293%
JPMorgan Chase	2.18	6/1/28	32,197,000	32,816,116	0.156%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	11,320,000	11,883,665	0.056%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	10,363,735	0.049%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	7,997,526	0.038%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	11,957,800	0.057%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	5,184,900	5,271,519	0.025%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	9,792,521	10,034,647	0.048%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	8,061,939	8,263,196	0.039%
JP Morgan Mortgage Trust 2020-INV1	0.91	8/25/50	4,767,552	4,798,198	0.023%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	7,755,433	7,892,725	0.037%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	3,134,852	3,180,495	0.015%
Keysight Technologies	4.6	4/6/27	703,000	812,156	0.004%
Kfc Holding	1.84	3/15/28	27,044,308	27,010,502	0.128%
KKR CLO 13	1.28	1/16/28	11,320,000	11,286,040	0.054%
KKR CLO 36	1.31	10/15/34	28,155,000	28,155,000	0.134%
KKR CLO 36	1.83	10/15/34	20,495,000	20,495,000	0.097%
Kookmin Bank	2.5	11/4/30	21,350,000	21,168,854	0.100%
Kookmin Bank	2.5	11/4/30	6,800,000	6,742,305	0.032%
Korea National Oil	1.63	10/5/30	18,020,000	17,140,553	0.081%
Korea South-East Power	1	2/3/26	5,765,000	5,685,411	0.027%
Lamar Media	1.58	2/5/27	14,435,000	14,304,219	0.068%
Las Vegas Sands	3.5	8/18/26	10,677,000	10,924,365	0.052%
Las Vegas Sands	3.2	8/8/24	6,495,000	6,661,025	0.032%
LSEGA Financing	2	4/6/28	41,004,000	41,178,800	0.195%
LSEGA Financing	2.5	4/6/31	14,998,000	15,268,744	0.072%
LSEGA Financing	3.2	4/6/41	6,705,000	6,926,982	0.033%
Magnetite XXIII	1.43	10/25/32	9,735,000	9,737,539	0.046%
Magnetite XXV	1.68	1/25/32	10,705,000	10,715,015	0.051%
Marriott International Inc/MD	3.75	10/1/25	3,043,000	3,286,626	0.016%
Marriott International Inc/MD	2.75	10/15/33	9,910,000	9,648,852	0.046%
Marriott International Inc/MD	3.75	3/15/25	11,053,000	11,887,402	0.056%
Marriott International Inc/MD	5.75	5/1/25	4,435,000	5,065,936	0.024%
Marsh & McLennan	2.25	11/15/30	8,918,000	8,987,079	0.043%
Martin Marietta Materials	2.4	7/15/31	21,068,000	21,159,456	0.100%
Mello Mortgage Capital Acceptance 2021-INV3	2.5	10/25/51	10,160,000	10,227,056	0.049%
Methanex	5.13	10/15/27	18,855,000	20,386,969	0.097%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	16,400,678	17,054,415	0.081%
MFA 2021-NQM2 Trust	1.03	11/25/64	12,123,545	12,133,725	0.058%

Micron Technology	4.19	2/15/27	22,530,000	25,318,088	0.120%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	35,847,000	38,983,613	0.185%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	950,015	952,948	0.005%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	9,291,987	9,471,093	0.045%
Mission Broadcasting	2.59	6/2/28	6,305,000	6,277,447	0.030%
Mondelez International	2.75	4/13/30	9,720,000	10,176,150	0.048%
Morgan Stanley	3.22	4/22/42	5,725,000	5,993,966	0.028%
Morgan Stanley	1.93	4/28/32	27,901,000	26,798,771	0.127%
Morgan Stanley	1.59	5/4/27	13,695,000	13,730,539	0.065%
Morgan Stanley	1.51	7/20/27	25,000,000	24,844,850	0.118%
Morgan Stanley	2.24	7/21/32	15,751,000	15,519,980	0.074%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	21,891,730	0.104%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	3,355,000	3,645,486	0.017%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	21,882,427	0.104%
Morgan Stanley Eaton Vance Clo 2021-1	1.78	10/20/34	14,730,000	14,730,000	0.070%
Mozart debt Merger Sub	3.88	4/1/29	17,720,000	17,720,000	0.084%
MVW Owner Trust 2017-1	2.75	12/20/34	1,100,277	1,118,901	0.005%
MVW Owner Trust 2019-1	2.89	11/20/36	7,945,625	8,167,212	0.039%
Navient Private Education Loan Trust 2017	2.88	12/16/58	2,148,500	2,176,424	0.010%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,675,697	0.041%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	15,492,339	15,827,410	0.075%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	14,862,577	15,140,235	0.072%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	20,755,000	21,097,186	0.100%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	20,104,972	20,395,887	0.097%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	10,569,829	10,640,745	0.050%
NBN	2.63	5/5/31	16,981,000	17,214,030	0.082%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	11,762,008	11,824,566	0.056%
Netflix	4.63	5/15/29	19,830,000	28,767,729	0.137%
Neuberger Berman CLO XVII	1.64	4/22/29	16,785,000	16,797,360	0.080%
Neuberger Berman CLO XVII	2.14	4/22/29	12,440,000	12,353,050	0.059%
Neuberger Berman CLO XVI-S	1.17	4/15/34	26,325,000	26,263,846	0.125%
Neuberger Berman Loan Advisers CLO 32	1.12	1/20/32	49,995,000	49,981,466	0.237%
Neuberger Berman Loan Advisers Clo 43	1.24	6/18/35	15,105,000	15,086,699	0.072%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	9,816,946	9,937,536	0.047%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	7,286,243	7,368,781	0.035%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	18,659,712	19,044,568	0.090%
NiSource	1.7	2/15/31	14,959,000	14,086,561	0.067%
NiSource	3.6	5/1/30	24,407,000	26,697,548	0.127%
NRG Energy	4.45	6/15/29	12,942,000	14,236,200	0.068%
NTT Finance	1.59	4/3/28	26,137,000	25,853,100	0.123%
NTT Finance	2.07	4/3/31	3,650,000	3,665,896	0.017%
NXP BV / NXP Funding	5.35	3/1/26	10,055,000	11,586,799	0.055%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	2,279,000	2,383,230	0.011%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	4,632,000	4,945,934	0.023%
OBX 2019-EXP2 Trust	0.99	6/25/59	1,459,941	1,464,539	0.007%
OBX 2019-EXP2 Trust	4	6/25/59	9,332,512	9,647,649	0.046%
OBX 2019-EXP3 Trust	3.5	10/25/59	6,015,345	6,110,262	0.029%
OBX 2019-INV2 Trust	4	5/27/49	5,623,019	5,738,308	0.027%
OBX 2019-INV2 Trust	4	5/27/49	2,077,531	2,111,446	0.010%
OBX 2020-EXP1 Trust	3.5	2/25/60	11,505,262	11,793,054	0.056%
OBX 2020-EXP1 Trust	0.84	2/25/60	2,454,301	2,453,783	0.012%
OBX 2020-EXP2 Trust	3	5/25/60	22,087,156	22,454,022	0.107%
OBX 2020-INV1 Trust	3.5	12/25/49	3,626,137	3,698,394	0.018%
OBX 2021-NQM1 Trust	1.07	2/25/66	15,742,860	15,714,894	0.075%
OBX 2021-NQM3 Trust	1.05	7/25/61	14,154,073	14,151,957	0.067%
Occidental Petroleum	8	7/15/25	14,410,000	17,201,938	0.082%
Occidental Petroleum	8.5	7/15/27	9,330,000	11,685,825	0.055%
Occidental Petroleum	8.88	7/15/30	11,375,000	15,441,563	0.073%
OCP CLO 2020-19	1.28	10/20/34	31,830,000	31,922,944	0.151%
OHA Credit Funding 3	1.29	7/2/35	17,405,000	17,417,311	0.083%
OHA Credit Partners XVI	1.31	10/18/34	30,760,000	30,814,138	0.146%
Ooredoo International Finance	2.63	4/8/31	21,040,000	21,481,209	0.102%
Oracle	2.3	3/25/28	12,072,000	12,364,951	0.059%
OZLM VII	1.14	7/17/29	39,618,104	39,620,182	0.188%
OZLM VIII	1.3	10/17/29	21,346,991	21,347,543	0.101%
OZLM VIII	1.93	10/17/29	21,030,000	21,026,331	0.100%
Pacific Gas & Electric	3.95	12/1/47	10,551,000	10,126,037	0.048%
Pacific Gas & Electric	2.5	2/1/31	26,808,000	25,440,041	0.121%
Pacific Gas & Electric	4.55	7/1/30	45,572,000	49,098,407	0.233%
Pacific Gas & Electric	2.1	8/1/27	10,318,000	10,073,732	0.048%
Pacific Gas & Electric	3.3	8/1/40	22,239,000	20,511,274	0.097%
Palmer Square CLO 2021-2	1.26	7/15/34	23,820,000	23,832,692	0.113%

Peace Park CLO	1.27	10/20/34	34,650,000	34,608,771	0.164%
PerkinElmer	1.9	9/15/28	13,950,000	13,850,955	0.066%
PerkinElmer	3.3	9/15/29	9,984,000	10,739,190	0.051%
PerkinElmer	2.25	9/15/31	7,580,000	7,471,204	0.035%
Perrigo Finance Unlimited	4.38	3/15/26	25,743,000	27,640,311	0.131%
Perrigo Finance Unlimited	3.15	6/15/30	8,242,000	8,485,502	0.040%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.45	5/21/28	47,300,000	55,045,375	0.261%
Planet Fitness Master Issuer	4.26	9/5/48	16,072,900	16,083,331	0.076%
Planet Fitness Master Issuer	4.67	9/5/48	25,021,150	25,714,686	0.122%
PTTEP Treasury Center	2.59	6/10/27	18,300,000	18,968,648	0.090%
QNB Finance	2.75	2/12/27	21,028,000	22,057,636	0.105%
QNB Finance	2.63	5/12/25	10,572,000	11,021,521	0.052%
QVC	4.38	3/15/23	39,881,000	41,575,943	0.197%
REESE PARK CLO	1.45	10/15/32	25,490,000	25,491,682	0.121%
Regency Centers	4.13	3/15/28	9,817,000	11,013,997	0.052%
Regency Centers	3.7	6/15/30	12,150,000	13,422,239	0.064%
REI - SECURITY LENDING COLLATERAL			13,007,415	130,074,151	0.617%
Reliance Industries	3.67	11/30/27	18,280,000	19,900,069	0.094%
Reliance Industries	4.13	1/28/25	6,120,000	6,618,213	0.031%
Reynolds American	4.45	6/12/25	35,794,000	39,427,843	0.187%
Ross Stores	1.88	4/15/31	17,885,000	17,235,989	0.082%
Sabine Pass Liquefaction	5	3/15/27	71,542,000	82,230,375	0.390%
Sabine Pass Liquefaction	5.75	5/15/24	6,817,000	7,583,913	0.036%
Sabine Pass Liquefaction	4.5	5/15/30	4,495,000	5,169,250	0.025%
Sabine Pass Liquefaction	5.88	6/30/26	14,711,000	17,304,549	0.082%
Santander Drive Auto Receivables Trust 2021-3	1.33	9/15/27	29,300,000	29,273,659	0.139%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	23,480,000	23,430,009	0.111%
Santander UK Group Holdings	1.53	8/21/26	48,133,000	48,098,970	0.228%
Sempra Energy	3.8	2/1/38	8,243,000	9,067,531	0.043%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	2,032,854	2,059,637	0.010%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	7,759,463	7,844,303	0.037%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	5,419,091	5,495,017	0.026%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	5,480,853	5,540,475	0.026%
SF Holding Investment	2.88	2/20/30	19,700,000	19,864,298	0.094%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	3,574,949	3,585,131	0.017%
Shanghai Port Group BVI development	3.38	6/18/29	3,890,000	4,169,574	0.020%
Shanghai Port Group BVI development	2.85	9/11/29	14,625,000	15,152,014	0.072%
Shanghai Port Group BVI development 2	2.38	7/13/30	21,110,000	21,138,382	0.100%
Shinhan Bank	3.88	3/24/26	5,830,000	6,349,227	0.030%
Siemens Financieringsmaatschappij	1.7	3/11/28	8,075,000	8,044,008	0.038%
Siemens Financieringsmaatschappij	2.15	3/11/31	27,065,000	27,149,470	0.129%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	4,369,100	4,473,185	0.021%
Sierra Timeshare 2020-2 Receivables Funding	2.32	7/20/37	6,121,084	6,199,060	0.029%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	1,333,342	1,342,298	0.006%
Simon Property	2.65	7/15/30	17,901,000	18,415,958	0.087%
SLIde 2018-FUN	1.58	6/15/31	9,014,005	8,991,289	0.043%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	14,765,000	15,638,232	0.074%
Smb Private Education Loan Trust 2015	2.98	7/15/27	2,670,278	2,690,197	0.013%
Smb Private Education Loan Trust 2016	2.43	2/17/32	10,667,769	10,909,497	0.052%
Smb Private Education Loan Trust 2016	2.7	5/15/31	4,170,373	4,265,871	0.020%
Smb Private Education Loan Trust 2016	2.34	9/15/34	8,802,558	8,955,961	0.042%
Smb Private Education Loan Trust 2018	3.63	11/15/35	21,811,638	22,896,689	0.109%
Smb Private Education Loan Trust 2018	3.6	1/15/37	9,949,464	10,491,757	0.050%
Smb Private Education Loan Trust 2021	1.07	1/15/53	36,999,073	36,448,087	0.173%
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	14,366,782	0.068%
Standard Chartered	2.82	1/30/26	16,707,000	17,379,189	0.082%
Standard Chartered	4.64	4/1/31	36,236,000	41,658,355	0.198%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	3,758,783	3,796,666	0.018%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	9,801,214	9,912,267	0.047%
Starwood Mortgage Residential Trust 2021-3	1.13	6/25/56	10,294,962	10,274,405	0.049%
Starwood Mortgage Residential Trust 2021-4	1.37	8/25/56	20,661,000	20,660,773	0.098%
State Grid Overseas Investment BVI	3.5	5/4/27	24,000,000	26,378,331	0.125%
Sun Hung Kai Properties Capital Market	2.88	1/21/30	14,100,000	14,532,870	0.069%
Symphony CLO XVII	1.01	4/15/28	31,488,699	31,488,933	0.149%
Symphony CLO XXIII	1.45	1/15/34	9,560,000	9,573,185	0.045%
Symphony CLO XXVI	1.21	4/20/33	14,640,000	14,640,012	0.069%
Taconic Park CLO Ltd 2016-1A	2.03	1/20/29	11,645,000	11,645,000	0.055%
Targa Resources			8,570	9,263,804	0.044%
Tencent Holdings	1.81	1/26/26	15,288,000	15,426,548	0.073%
Tencent Holdings	3.58	4/11/26	19,482,000	21,073,239	0.100%
Tengizchevroil Finance Co International	4	8/15/26	39,000,000	41,985,684	0.199%

Thaioil Treasury Center	4.63	11/20/28	4,595,000	5,044,740	0.024%
TJX	1.6	5/15/31	9,297,000	8,947,749	0.042%
T-Mobile USA	2.05	2/15/28	12,155,000	12,258,682	0.058%
T-Mobile USA	3.75	4/15/27	79,092,000	87,127,352	0.413%
TNB Global Ventures Capital	3.24	10/19/26	13,470,000	14,332,349	0.068%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	14,919,003	0.071%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	218,194	218,103	0.001%
Towd Point Mortgage Trust 2016-1	3	2/25/55	3,195,024	3,215,885	0.015%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	2,095,249	2,105,438	0.010%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	981,385	983,640	0.005%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	3,111,635	3,131,485	0.015%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	4,565,220	4,626,860	0.022%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	1,866,480	1,889,007	0.009%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	5,292,019	5,291,978	0.025%
Towd Point Mortgage Trust 2018-1	3	1/25/58	8,970,328	9,153,222	0.043%
Transcontinental Gas Pipe Line	4	3/15/28	10,600,000	11,833,278	0.056%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,546,000	17,526,883	0.083%
Transcontinental Gas Pipe Line	3.25	5/15/30	7,309,000	7,815,470	0.037%
Transurban Finance Co Pty	2.45	3/16/31	12,184,000	12,201,033	0.058%
Transurban Finance Co Pty	3.38	3/22/27	10,230,000	11,035,613	0.052%
TRP Government Reserve	0.05		2,580,508,228	2,580,508,228	12.245%
TRP Institutional Floating Rate - Z			63,404,976	619,466,620	2.939%
TRP Institutional High Yield - Z			12,090,506	107,121,881	0.508%
TSMC Global	1	9/28/27	23,860,000	22,899,174	0.109%
Ubs	1.36	1/30/27	14,633,000	14,474,598	0.069%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	13,766,427	0.065%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	4,792,071	4,840,931	0.023%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	7,700,897	7,575,611	0.036%
U.S. Treasury Bonds	1.88	2/15/41	112,100,000	109,682,844	0.520%
U.S. Treasury Bonds	1.88	2/15/51	32,525,000	31,030,883	0.147%
U.S. Treasury Bonds	2.25	5/15/41	375,965,000	391,062,345	1.856%
U.S. Treasury Bonds	2.38	5/15/51	366,170,000	390,886,475	1.855%
U.S. Treasury Bonds	2	8/15/51	208,720,000	205,165,238	0.974%
U.S. Treasury Notes	0.13	1/15/24	626,940,000	623,609,381	2.959%
U.S. Treasury Notes	0.13	2/15/24	709,630,000	705,638,331	3.348%
U.S. Treasury Notes	0.25	3/15/24	428,560,000	427,086,825	2.027%
U.S. Treasury Notes	0.13	5/15/23	225,080,000	224,763,481	1.067%
U.S. Treasury Notes	0.25	5/15/24	537,735,000	535,130,346	2.539%
U.S. Treasury Notes	0.13	6/30/23	186,500,000	186,179,453	0.883%
U.S. Treasury Notes	0.63	7/31/26	550,260,000	541,490,231	2.569%
U.S. Treasury Notes	0.75	8/31/26	484,645,000	479,495,647	2.275%
U.S. Treasury Notes	0.88	9/30/26	209,875,000	208,760,039	0.991%
Valero Energy	2.15	9/15/27	2,803,000	2,822,159	0.013%
Vereit Operating Partnership	3.4	1/15/28	10,060,000	10,881,208	0.052%
Vereit Operating Partnership	2.85	12/15/32	20,540,000	21,257,894	0.101%
Vereit Operating Partnership	2.2	6/15/28	4,257,000	4,301,733	0.020%
Vereit Operating Partnership	3.95	8/15/27	28,396,000	31,785,574	0.151%
Verizon Communications	2.99	10/30/56	40,751,000	37,579,064	0.178%
Verizon Communications	4.75	11/1/41	9,939,000	12,075,835	0.057%
Verizon Communications	2.65	11/20/40	37,223,000	35,177,633	0.167%
Verizon Communications	2.88	11/20/50	42,403,000	39,371,270	0.187%
Verizon Communications	2.36	3/15/32	20,015,000	19,727,204	0.094%
Verizon Communications	2.55	3/21/31	19,144,000	19,346,027	0.092%
Verizon Communications	2.1	3/22/28	12,383,000	12,568,089	0.060%
Verizon Communications	4.52	9/15/48	9,283,000	11,392,664	0.054%
Verizon Communications	4.33	9/21/28	29,811,000	34,272,723	0.163%
Verus Securitization Trust 2019-3	3.04	7/25/59	12,762,657	12,826,953	0.061%
Verus Securitization Trust 2019-4	2.64	11/25/59	7,041,357	7,143,710	0.034%
Verus Securitization Trust 2019-4	3.21	11/25/59	5,200,000	5,280,205	0.025%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	10,647,321	10,744,911	0.051%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	9,151,567	9,289,409	0.044%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	11,106,471	11,251,996	0.053%
Verus Securitization Trust 2020-1	2.42	1/25/60	8,812,765	8,918,004	0.042%
Verus Securitization Trust 2020-2	4	5/25/60	7,815,000	8,004,924	0.038%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	3,671,544	3,696,975	0.018%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	6,707,974	6,735,518	0.032%
Vista Point Securitization Trust 2020-1	3.2	3/25/65	17,346,000	17,661,928	0.084%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	5,559,573	5,593,854	0.027%
Vistra Operations	4.38	5/1/29	7,500,000	7,518,750	0.036%
Vistra Operations	3.55	7/15/24	44,076,000	46,376,767	0.220%
VNdo Trust 2016-350P	4.03	1/10/35	10,909,000	11,148,418	0.053%
Vodafone	4.38	5/30/28	27,950,000	32,114,857	0.152%

Vodafone	5	5/30/38	17,214,000	21,581,760	0.102%
Vodafone	5.25	5/30/48	11,713,000	15,202,947	0.072%
Vodafone	4.88	6/19/49	24,543,000	30,728,842	0.146%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	25,582,623	0.121%
Volkswagen Group of America Finance	4.75	11/13/28	21,055,000	24,631,044	0.117%
Volkswagen Group of America Finance	1.63	11/24/27	6,720,000	6,667,302	0.032%
Volkswagen Group of America Finance	3.2	9/26/26	15,868,000	16,951,578	0.080%
Waste Connections	2.2	1/15/32	14,095,000	13,915,740	0.066%
Wells Fargo	2.88	10/30/30	53,562,000	55,633,243	0.264%
Wells Fargo	2.57	2/11/31	52,585,000	53,713,684	0.255%
Wells Fargo	4.48	4/4/31	15,936,000	18,548,755	0.088%
Wells Fargo	2.39	6/2/28	31,245,000	32,226,874	0.153%
Wells Fargo	4.3	7/22/27	11,645,000	13,203,532	0.063%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	6,255,326	0.030%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,760,153	0.032%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,764,711	0.032%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	6,246,885	0.030%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	16,263,773	0.077%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	36,095,000	36,474,514	0.173%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	17,762,069	18,018,785	0.086%
Western Digital	1.84	4/29/23	10,128,875	10,124,620	0.048%
Westlake Chemical	1.63	7/17/29	11,421,000	13,966,796	0.066%
Williams	2.6	3/15/31	29,160,000	29,468,367	0.140%
Williams	3.75	6/15/27	7,096,000	7,809,276	0.037%
Wind River 2016-1 CLO	1.78	7/15/28	12,980,000	12,982,738	0.062%
Woodside Finance	3.7	3/15/28	34,813,000	37,206,394	0.177%
Woodside Finance	3.65	3/5/25	12,830,000	13,629,309	0.065%
Woodside Finance	3.7	9/15/26	41,929,000	45,302,733	0.215%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	35,919,125	0.170%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	6,005,000	6,164,686	0.029%
Yili Holding Investment	1.63	11/19/25	21,007,000	20,855,003	0.099%

Total Investments in Securities **22,971,169,362**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	23,536,152	EUR	(19,947,498)	11/19/2021	407,601	0.002%
CITIBANK N A	USD	11,583,060	EUR	(9,824,887)	11/19/2021	191,386	0.001%
MORGAN STANLEY & COMPANY LLC	USD	23,580,635	EUR	(19,947,498)	11/19/2021	452,084	0.002%
MORGAN STANLEY & COMPANY LLC	USD	11,580,408	EUR	(9,824,887)	11/19/2021	188,733	0.001%

Total Forward Currency Exchange Contracts **1,239,804**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	5,777,500	131,577	0.001%
INDONESIA CDS 12/20/2026	212,425,000	1,967,905	0.009%
CDX HY CDSI S37 5Y PRC 12/20/2026	(24,580,000)	(2,281,147)	(0.011%)
CDX IG CDSI S37 5Y 12/20/2026	529,100,000	12,634,908	0.060%
MEXICO CDS 12/20/2026	426,850,000	(377,762)	(0.002%)
CHILE CDS 12/20/2026	127,140,000	808,610	0.004%

Total Swap Contracts **12,884,092**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	5,817	12/31/2021	713,991,319	(52,349)	3.388%
TUZ1 2YR US NOTE FUT DEC 21	4,826	12/31/2021	1,061,983,924	(599,163)	5.039%
TYZ1 UST 10YR FUT DEC 21	(12,760)	12/21/2021	(1,679,335,689)	23,208,566	(7.969%)
USZ1 UST 30YR FUT DEC 21	3,285	12/21/2021	523,033,594	(10,398,602)	2.482%
UXYZ1 UST 10YR ULTRA FUT DEC 21	790	12/21/2021	114,747,500	(2,186,625)	0.544%
WNZ1 ULTRA US BOND FUT DEC 21	6,996	12/21/2021	1,336,673,250	(34,097,205)	6.343%

Total Futures Contracts **(24,125,379)**

NET ASSETS 21,074,545,911

NET ASSET VALUE PER SHARE

New Income Fund Shares **9.76**
(\$2,912,034,273 / 298,268,910 Shares Outstanding)

New Income Fund - Advisor Class Shares **9.74**
(\$17,612,538 / 1,807,731 Shares Outstanding)

New Income Fund - I Class Shares **9.76**
(\$1,772,082,575 / 181,573,987 Shares Outstanding)

New Income Fund - R Class Shares
 (\$1,874,283 / 191,996 Shares Outstanding)

9.76

New Income Fund - Z Class Shares
 (\$16,370,942,242 / 1,677,347,127 Shares Outstanding)

9.76

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	EER 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Colombian 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.