

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	15,017,188	0.071%
AbbVie	4.88	11/14/48	37,285,000	50,453,204	0.239%
AbbVie	2.95	11/21/26	17,145,000	18,945,379	0.090%
AbbVie	3.2	11/21/29	15,175,000	17,037,200	0.081%
AbbVie	4.05	11/21/39	13,075,000	15,627,175	0.074%
AbbVie	4.25	11/21/49	14,325,000	17,843,206	0.084%
AbbVie	4.7	5/14/45	28,387,000	36,948,008	0.175%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	4,085,000	4,334,042	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	30,027,000	32,784,019	0.155%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	1,385,000	1,428,568	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	9,300,000	9,764,349	0.046%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	4,515,000	5,384,147	0.025%
Aflac	3.6	4/1/30	7,455,000	8,745,878	0.041%
Aia	3.9	4/6/28	42,045,000	47,941,012	0.227%
Aib	4.26	4/10/25	24,875,000	27,175,291	0.129%
Aker BP	2.88	1/15/26	7,245,000	7,363,144	0.035%
Alexandria Real Estate Equities	3.95	1/15/27	26,345,000	30,263,424	0.143%
Alexandria Real Estate Equities	3.95	1/15/28	16,220,000	18,811,518	0.089%
Alexandria Real Estate Equities	2.75	12/15/29	17,305,000	18,869,407	0.089%
Alexandria Real Estate Equities	1.88	2/1/33	12,330,000	12,307,572	0.058%
Alibaba Group Holding	3.4	12/6/27	11,715,000	13,117,600	0.062%
Altice Financing	7.5	5/15/26	12,800,000	13,472,000	0.064%
Altice France SA/France	5.5	1/15/28	10,315,000	10,727,600	0.051%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	17,927,532	17,592,126	0.083%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	25,495,514	24,629,406	0.117%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	6,583,136	5,501,685	0.026%
American Campus Communities Operating Partnership	3.63	11/15/27	18,040,000	19,777,342	0.094%
American Campus Communities Operating Partnership	2.85	2/1/30	37,652,000	39,273,634	0.186%
American Campus Communities Operating Partnership	3.3	7/15/26	16,895,000	18,399,956	0.087%
American International	3.9	4/1/26	587,000	669,219	0.003%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	7,310,000	7,410,424	0.035%
Americredit Automobile Receivables Trust 2018-3	4.04	11/18/24	7,315,000	7,784,914	0.037%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	7,140,000	7,389,906	0.035%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	13,295,000	13,540,019	0.064%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	12,745,000	12,978,985	0.061%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	20,674,408	20,810,284	0.099%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	19,924,810	20,403,508	0.097%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	7,401,804	7,435,387	0.035%
Anglo American Capital	4.13	9/27/22	10,475,000	11,036,934	0.052%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	30,305,000	38,118,265	0.180%
Anthem	2.25	5/15/30	7,255,000	7,650,013	0.036%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	38,149,388	37,627,504	0.178%
APT Pipelines	3.88	10/11/22	19,635,000	20,341,664	0.096%
APT Pipelines	4.25	7/15/27	4,738,000	5,383,098	0.025%
Ares LVII CLO	1.56	10/25/31	27,170,000	27,102,884	0.128%
Ares LVIII CLO	1.43	1/15/33	11,035,000	11,035,000	0.052%
Ashford Hospitality Trust 2018-ASHF	1.41	4/15/35	21,605,000	20,549,913	0.097%
AT&T	2.55	12/1/33	22,254,000	22,870,658	0.108%
AT&T	3.8	12/1/57	32,975,000	34,401,103	0.163%
AT&T	2.25	2/1/32	71,930,000	72,855,236	0.345%
AT&T	4.3	2/15/30	14,030,000	16,748,747	0.079%
AT&T	2.75	6/1/31	21,840,000	23,273,206	0.110%
Ausgrid Finance Pty	3.85	5/1/23	15,280,000	16,140,279	0.076%
Ausgrid Finance Pty	4.35	8/1/28	24,055,000	27,831,948	0.132%
Austin Fairmont Hotel Trust 2019-FAIR	1.41	9/15/32	11,890,000	11,547,148	0.055%
Austin Fairmont Hotel Trust 2019-FAIR	1.96	9/15/32	4,935,000	4,644,243	0.022%
Aventura Mall Trust	4.11	7/5/40	39,170,000	42,533,281	0.201%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	27,796,000	28,149,095	0.133%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	10,835,000	11,120,888	0.053%
Avis Budget Rental Car Funding AESOP	4	3/20/25	75,700,000	82,020,178	0.388%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	13,740,000	14,179,714	0.067%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	6,500,000	6,591,380	0.031%
Avis Budget Rental Car Funding AESOP	3.7	9/20/24	18,960,000	19,981,601	0.095%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	24,415,000	26,068,518	0.123%
Avnet	4.88	12/1/22	30,360,000	32,387,744	0.153%

Avolon Holdings Funding	5.13	10/1/23	39,095,000	42,075,994	0.199%
Avolon Holdings Funding	5.5	1/15/26	13,130,000	14,820,488	0.070%
Avolon Holdings Funding	4.38	5/1/26	15,400,000	16,632,000	0.079%
Avolon Holdings Funding	3.95	7/1/24	7,215,000	7,593,788	0.036%
Baidu	4.38	5/14/24	12,910,000	14,219,862	0.067%
Baidu	2.88	7/6/22	31,475,000	32,442,097	0.154%
Baidu	3.63	7/6/27	6,360,000	7,017,656	0.033%
Baidu	3.88	9/29/23	20,211,000	21,814,995	0.103%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	1.01	9/15/34	35,456,000	35,011,282	0.166%
Banco Santander	3.49	5/28/30	11,800,000	13,238,550	0.063%
Bangkok Bank PCL/Hong Kong	4.45	9/19/28	5,665,000	6,573,200	0.031%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	3,095,596	0.015%
BANK 2019-BNK21	3.52	10/17/52	10,355,000	10,411,337	0.049%
BANK 2019-BNK22	3.46	11/15/62	16,000,000	16,136,709	0.076%
BANK 2019-BNK23	3.46	12/15/52	6,770,000	7,463,011	0.035%
BANK 2019-BNK23	3.63	12/15/52	11,530,000	11,929,600	0.056%
Bank Leumi Le-Israel BM	3.28	1/29/31	23,000,000	23,840,466	0.113%
Bank of America	2.83	10/24/51	10,885,000	11,335,040	0.054%
Bank of America	3.42	12/20/28	23,105,000	26,066,067	0.123%
Bank of America	2.5	2/13/31	23,560,000	24,998,809	0.118%
Bank of America	3.56	4/23/27	11,780,000	13,266,919	0.063%
Bank of America	2.59	4/29/31	40,000,000	42,896,960	0.203%
Bank of America	2.68	6/19/41	30,280,000	31,527,506	0.149%
Bank of America	4.27	7/23/29	43,560,000	51,815,578	0.245%
Bank of America	1.9	7/23/31	63,430,000	63,863,734	0.302%
Barclays	3.93	5/7/25	20,485,000	22,408,828	0.106%
Barclays	2.85	5/7/26	25,385,000	27,166,646	0.129%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	13,348,000	15,454,916	0.073%
Barclays Commercial Mortgage Trust 2019-C5	3.71	11/15/52	13,525,000	13,534,531	0.064%
Barings CLO Ltd 2013-I	1.02	1/20/28	31,014,655	30,852,285	0.146%
Barings CLO Ltd 2016-II	1.3	7/20/28	29,655,000	29,630,241	0.140%
BAT Capital	3.56	8/15/27	40,620,000	45,225,049	0.214%
BAT International Finance	1.67	3/25/26	7,875,000	8,049,266	0.038%
Bayer US Finance II	4.38	12/15/28	10,540,000	12,378,461	0.059%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	3,566,717	3,629,757	0.017%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	1,143,632	1,182,469	0.006%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	3,495,031	3,565,251	0.017%
BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	10,230,000	9,637,195	0.046%
BBCMS Mortgage Trust 2020-C6	3.05	2/15/53	15,000,000	14,676,389	0.069%
BBCMS Trust 2018-CBM	1.16	7/15/37	10,463,000	10,094,035	0.048%
BBVA Bancomer SA/Texas	5.13	1/18/33	24,500,000	26,435,500	0.125%
BBVA Bancomer SA/Texas	5.88	9/13/34	13,550,000	15,469,900	0.073%
Becton Dickinson And	3.73	12/15/24	23,985,000	26,561,013	0.126%
Becton Dickinson And	2.82	5/20/30	13,810,000	15,172,508	0.072%
Becton Dickinson And	3.79	5/20/50	18,410,000	21,785,234	0.103%
Becton Dickinson And	3.36	6/6/24	15,350,000	16,634,933	0.079%
Becton Dickinson And	3.7	6/6/27	77,505,000	88,734,932	0.420%
Becton Dickinson And	4.67	6/6/47	26,335,000	34,449,762	0.163%
Benchmark 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	16,943,812	0.080%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	15,940,000	17,610,110	0.083%
Benchmark 2020-B17 Mortgage Trust	2.92	3/15/53	18,955,000	19,894,302	0.094%
Benefit Street Partners CLO XI	1.74	4/15/29	16,090,000	15,890,850	0.075%
BLUEMOUNTAIN CLO 2012-2	1.27	11/20/28	19,305,000	19,266,857	0.091%
BlueMountain CLO 2015-2	1.15	7/18/27	2,760,776	2,747,917	0.013%
BlueMountain CLO 2015-2	1.72	7/18/27	5,145,967	5,117,835	0.024%
Boardwalk Pipelines	4.95	12/15/24	10,000,000	11,100,450	0.053%
Boardwalk Pipelines	3.38	2/1/23	15,250,000	15,858,826	0.075%
Boardwalk Pipelines	3.4	2/15/31	18,725,000	19,529,145	0.092%
Boardwalk Pipelines	5.95	6/1/26	11,317,000	13,353,166	0.063%
Boardwalk Pipelines	4.45	7/15/27	31,635,000	35,396,749	0.168%
Booking Holdings	4.1	4/13/25	8,995,000	10,185,146	0.048%
Booking Holdings	4.5	4/13/27	9,480,000	11,300,397	0.053%
Booking Holdings	4.63	4/13/30	13,000,000	16,120,637	0.076%
Boral Finance Pty	3	11/1/22	5,705,000	5,817,537	0.028%
Boral Finance Pty	3.75	5/1/28	52,215,000	55,161,075	0.261%
Boston Properties	2.75	10/1/26	26,708,000	29,044,256	0.137%
Boston Properties	3.25	1/30/31	10,455,000	11,501,692	0.054%
Boston Properties	3.65	2/1/26	20,960,000	23,761,786	0.112%
Brambles USA	4.13	10/23/25	13,445,000	15,110,338	0.072%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	9,802,505	10,166,756	0.048%
Brixmor Operating Partnership	3.85	2/1/25	6,175,000	6,762,644	0.032%
Brixmor Operating Partnership	3.9	3/15/27	31,087,000	34,518,134	0.163%

Brixmor Operating Partnership	3.65	6/15/24	43,450,000	47,037,797	0.223%
Brixmor Operating Partnership	4.13	6/15/26	57,211,000	64,802,213	0.307%
Buckeye Partners	2.9	11/1/26	18,961,713	18,923,220	0.090%
BX Commercial Mortgage Trust 2019-IMC	2.31	4/15/34	32,870,000	29,902,454	0.142%
BXP Trust 2017-GM	3.42	6/13/39	23,065,000	25,230,654	0.119%
BX Trust 2018-GW	1.18	5/15/35	9,610,000	9,381,068	0.044%
Caesars Resort Collection	4.65	7/21/25	8,887,725	8,890,480	0.042%
Cameron LNG	3.3	1/15/35	9,505,000	10,658,318	0.050%
Cameron LNG	3.7	1/15/39	7,080,000	7,906,781	0.037%
Cameron LNG	2.9	7/15/31	8,690,000	9,550,745	0.045%
Cantor Commercial Real Estate Lending 2019-CF2	3.27	11/15/52	9,752,000	10,244,665	0.048%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	3,875,000	3,895,123	0.018%
Capital One Financial	3.3	10/30/24	31,774,000	34,780,011	0.165%
Capital One Financial	3.8	1/31/28	43,030,000	49,718,411	0.235%
Capital One Financial	3.75	3/9/27	17,285,000	19,617,006	0.093%
Cardinal Health	4.5	11/15/44	4,825,000	5,597,318	0.026%
Cardinal Health	3.75	9/15/25	10,000,000	11,285,290	0.053%
Cardinal Health	4.9	9/15/45	5,195,000	6,399,227	0.030%
CBAM 2019-9	1.52	2/12/30	4,815,000	4,813,840	0.023%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,810,000	23,017,109	0.109%
Centene	4.25	12/15/27	33,734,000	35,758,040	0.169%
Centene	4.63	12/15/29	32,440,000	36,008,400	0.170%
Centene	3.38	2/15/30	23,860,000	25,082,825	0.119%
Centene	5.38	6/1/26	16,545,000	17,413,613	0.082%
Century Plaza Towers 2019-CPT	3	11/13/39	46,583,000	47,153,772	0.223%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,715,000	8,075,404	0.038%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	35,945,000	35,846,151	0.170%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	5,165,000	6,152,419	0.029%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	48,765,000	51,491,402	0.244%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	1,580,000	2,064,486	0.010%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	7,740,000	8,028,207	0.038%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	7,920,000	9,633,793	0.046%
Cheniere Corpus Christi Holdings	3.7	11/15/29	22,400,000	24,964,262	0.118%
Cheniere Corpus Christi Holdings	7	6/30/24	14,235,000	16,578,081	0.078%
Cheniere Corpus Christi Holdings	5.13	6/30/27	6,935,000	8,183,300	0.039%
Cheniere Energy	4.63	10/15/28	22,665,000	23,911,575	0.113%
China Southern Power Grid International Finance BVI 2018	4.25	9/18/28	5,400,000	6,315,570	0.030%
CIFC Funding 2015-IV	1.37	10/20/27	26,840,000	26,773,969	0.127%
CIFC Funding 2015-V	1.07	10/25/27	45,484,714	45,264,718	0.214%
CIFC Funding 2020-III	1.56	10/20/31	21,990,000	22,022,908	0.104%
Cigna	4.38	10/15/28	9,880,000	11,900,687	0.056%
Cigna	4.5	2/25/26	43,040,000	49,882,155	0.236%
Cigna	3.4	3/1/27	6,330,000	7,106,318	0.034%
Cigna	2.4	3/15/30	9,555,000	10,139,489	0.048%
Cigna	3.4	3/15/50	30,675,000	34,284,681	0.162%
Cigna	4.8	8/15/38	17,444,000	22,435,252	0.106%
CIM Trust 2019-INV3	3.5	8/25/49	10,510,734	10,750,036	0.051%
CIM Trust 2020-INV1	2.5	4/25/50	15,672,359	16,093,751	0.076%
Citigroup	3.11	4/8/26	23,895,000	26,121,202	0.124%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	14,725,000	14,802,125	0.070%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,722,859	0.051%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,944,311	0.042%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,717,773	0.055%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	31,463,967	0.149%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	3,320,000	3,341,175	0.016%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	12,000,000	11,764,999	0.056%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	19,685,000	20,703,104	0.098%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	8,370,000	8,232,143	0.039%
Citigroup Commercial Mortgage Trust 2020-555	3.23	12/10/41	5,500,000	5,281,333	0.025%
Citigroup Commercial Mortgage Trust 2020-GC46	3.55	2/15/53	19,445,000	19,674,342	0.093%
Clear Channel Outdoor Holdings	3.71	8/21/26	7,111,995	6,832,565	0.032%
Cnh Equipment Trust 2017	2.54	5/15/25	1,095,000	1,110,639	0.005%
Cno Financial	5.25	5/30/25	34,660,000	39,815,675	0.188%
Cold Storage Trust 2020-ICE5	1.46	11/15/37	11,275,000	11,301,794	0.053%
Cold Storage Trust 2020-ICE5	1.81	11/15/37	24,115,000	24,122,591	0.114%
Cole Park CLO Ltd 2015-1	1.27	10/20/28	39,460,000	39,412,356	0.187%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	13,087,353	13,190,931	0.062%
Comcast	3.25	11/1/39	23,275,000	26,262,998	0.124%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,979,066	0.033%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	12,535,000	13,833,016	0.065%
COMM 2015-CCRE22 Mortgage Trust	3.6	3/10/48	14,415,000	15,822,462	0.075%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	8,236,815	0.039%

COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	6,370,250	0.030%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	5,360,000	5,806,916	0.027%
COMM 2015-LC21 Mortgage Trust	4.04	7/10/48	21,415,000	23,857,366	0.113%
COMM 2015-LC21 Mortgage Trust	4.33	7/10/48	28,450,000	30,751,941	0.146%
COMM 2015-PC1 Mortgage Trust	4.43	7/10/50	13,560,000	14,423,274	0.068%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	13,097,000	14,773,877	0.070%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	1,811,785	1,811,774	0.009%
Credit Suisse	4.19	4/1/31	42,515,000	49,827,580	0.236%
Credit Suisse	2.19	6/5/26	22,165,000	23,099,499	0.109%
Credit Suisse	2.59	9/11/25	28,155,000	29,615,766	0.140%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.59	5/15/36	18,020,000	17,998,282	0.085%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.76	5/15/36	19,955,000	19,754,787	0.094%
Crown Castle Towers	3.66	5/15/25	52,455,000	56,382,284	0.267%
Crown Castle Towers	3.22	5/15/42	4,785,000	4,834,141	0.023%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,568,675	0.026%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	5,000,000	5,446,034	0.026%
CSAIL 2016-C7 Commercial Mortgage Trust	3.96	11/15/49	22,584,000	25,419,421	0.120%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	14,473,000	15,852,906	0.075%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	16,560,000	17,606,385	0.083%
CSAIL 2019-C18 Commercial Mortgage Trust	3.95	12/15/52	13,276,000	13,238,170	0.063%
CVS Health	1.88	2/28/31	14,525,000	14,666,343	0.069%
CVS Health	5.05	3/25/48	43,761,000	59,110,302	0.280%
CVS Health	3.63	4/1/27	5,145,000	5,865,897	0.028%
CVS Health	4.25	4/1/50	15,925,000	19,840,464	0.094%
CVS Health	5.13	7/20/45	1,305,000	1,749,127	0.008%
CVS Health	2.7	8/21/40	7,485,000	7,575,479	0.036%
Danske Bank	5.38	1/12/24	21,050,000	23,647,296	0.112%
Danske Bank	3.24	12/20/25	22,590,000	24,113,086	0.114%
Danske Bank	3.88	9/12/23	12,821,000	13,797,178	0.065%
Danske Bank	3	9/20/22	7,575,000	7,686,095	0.036%
DBJPM 16-C1 Mortgage Trust	3.54	5/10/49	4,820,000	5,267,164	0.025%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	7,013,300	0.033%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	4,762,550	0.023%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	2,722,250	2,728,110	0.013%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	10,518,060	10,724,696	0.051%
Deephaven Residential Mortgage Trust 2018-2	3.53	4/25/58	1,931,418	1,929,375	0.009%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	4,048,017	4,040,692	0.019%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	14,016,701	14,081,483	0.067%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	1,550,380	1,536,469	0.007%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	5,897,286	5,958,458	0.028%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	9,060,000	8,741,284	0.041%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	11,730,489	11,805,573	0.056%
Diamondback Energy	2.88	12/1/24	25,205,000	26,496,756	0.125%
Diamondback Energy	3.25	12/1/26	26,195,000	27,995,906	0.133%
Diamondback Energy	5.38	5/31/25	42,365,000	43,900,731	0.208%
Discover Financial Services	4.1	2/9/27	49,385,000	56,847,913	0.269%
Discover Financial Services	3.75	3/4/25	18,180,000	19,999,818	0.095%
DRIVEN BRANDS FUNDING	4.64	4/20/49	15,774,038	16,768,906	0.079%
Dryden 86 CLO	1.88	7/17/30	27,670,000	27,741,468	0.131%
Ecolab	4.8	3/24/30	2,040,000	2,600,115	0.012%
Edison International	4.95	4/15/25	1,450,000	1,650,528	0.008%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	1,553,953	1,556,481	0.007%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,955,684	3,035,478	0.014%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	6,248,066	6,461,654	0.031%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	23,679,000	26,037,627	0.123%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	9,866,398	10,108,074	0.048%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	8,971,754	9,105,623	0.043%
Enel Finance International	3.5	4/6/28	11,585,000	13,186,360	0.062%
Enel Finance International	3.63	5/25/27	41,755,000	47,130,956	0.223%
Energy Transfer Operating	5.88	1/15/24	14,050,000	15,753,563	0.075%
Energy Transfer Operating	4.5	4/15/24	6,465,000	6,933,713	0.033%
Energy Transfer Operating	4.2	4/15/27	2,735,000	3,005,081	0.014%
Energy Transfer Operating	5.25	4/15/29	14,145,000	16,425,881	0.078%
Energy Transfer Operating	6.25	4/15/49	4,100,000	4,945,625	0.023%
Energy Transfer Operating	2.9	5/15/25	8,690,000	9,167,950	0.043%
Energy Transfer Operating	5	5/15/50	4,295,000	4,686,919	0.022%
Energy Transfer Operating	5.5	6/1/27	3,820,000	4,474,175	0.021%
Energy Transfer Operating	4.95	6/15/28	19,529,000	22,555,995	0.107%
Energy Transfer Operating	6	6/15/48	42,120,000	49,930,312	0.236%
Eni	4.75	9/12/28	30,945,000	37,834,595	0.179%
Equate Petrochemical BV	4.25	11/3/26	7,737,000	8,646,368	0.041%
Essex Portfolio	1.65	1/15/31	10,390,000	10,309,758	0.049%

Essex Portfolio	3.63	5/1/27	11,045,000	12,429,546	0.059%
Exeter Automobile Receivables Trust 2017-1	6.2	11/15/23	6,000,000	6,202,612	0.029%
Expedia	5	2/15/26	27,226,000	30,331,534	0.144%
Export Import Bank of Thailand	1.46	10/15/25	13,925,000	14,103,897	0.067%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	36,490,961	36,007,521	0.170%
Fannie Mae Connecticut Avenue Securities	4.6	1/25/29	9,999,512	10,412,285	0.049%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	10,075,659	9,959,993	0.047%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	30,604,272	30,114,846	0.143%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	14,954,124	14,576,127	0.069%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	32,056,319	31,720,087	0.150%
Fannie Mae Interest Strip	6.5	2/25/32	40,341	6,384	0.000%
Fannie Mae REMICS	4	6/25/44	8,538,978	8,716,309	0.041%
Federal Home Loan Mortgage	6	10/1/21	4,610	4,660	0.000%
Federal Home Loan Mortgage	6	10/1/21	1,978	1,990	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	29,344	31,040	0.000%
Federal Home Loan Mortgage	6	10/1/32	9,689	10,899	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	99,215	104,515	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	2,105,680	2,475,582	0.012%
Federal Home Loan Mortgage	4.5	10/1/39	1,846,349	2,072,833	0.010%
Federal Home Loan Mortgage	4	10/1/40	312,005	343,943	0.002%
Federal Home Loan Mortgage	4	10/1/40	171,952	187,782	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	1,143,055	1,279,286	0.006%
Federal Home Loan Mortgage	4.5	10/1/41	8,661,809	9,687,866	0.046%
Federal Home Loan Mortgage	3.5	10/1/42	18,185,518	19,764,113	0.094%
Federal Home Loan Mortgage	5.5	11/1/21	167	168	0.000%
Federal Home Loan Mortgage	6	11/1/21	458	461	0.000%
Federal Home Loan Mortgage	5	11/1/33	82,557	95,690	0.000%
Federal Home Loan Mortgage	5	11/1/33	42,181	48,230	0.000%
Federal Home Loan Mortgage	5	11/1/33	60,353	69,796	0.000%
Federal Home Loan Mortgage	5	11/1/33	35,680	40,098	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	132,516	133,306	0.001%
Federal Home Loan Mortgage	4	11/1/40	229,395	252,479	0.001%
Federal Home Loan Mortgage	4	11/1/40	1,114,090	1,214,735	0.006%
Federal Home Loan Mortgage	3.5	11/1/42	39,266,688	42,686,456	0.202%
Federal Home Loan Mortgage	3.5	11/1/42	7,795,463	8,508,450	0.040%
Federal Home Loan Mortgage	3.19	1/1/37	173,643	174,386	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	2,066,224	2,429,705	0.012%
Federal Home Loan Mortgage	5.5	1/1/39	1,189,659	1,392,856	0.007%
Federal Home Loan Mortgage	4	1/1/41	18,136	19,899	0.000%
Federal Home Loan Mortgage	4	1/1/41	4,042,033	4,435,022	0.021%
Federal Home Loan Mortgage	3.5	1/1/44	30,163,741	32,783,047	0.155%
Federal Home Loan Mortgage	7	12/1/24	618	656	0.000%
Federal Home Loan Mortgage	6	12/1/33	1,731,420	2,049,921	0.010%
Federal Home Loan Mortgage	6	12/1/33	2,903	3,489	0.000%
Federal Home Loan Mortgage	6	12/1/33	30,548	34,576	0.000%
Federal Home Loan Mortgage	5	12/1/35	642,771	746,620	0.004%
Federal Home Loan Mortgage	6	12/1/36	30,232	35,478	0.000%
Federal Home Loan Mortgage	2.31	12/1/36	94,110	99,073	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	888,130	1,043,921	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	1,700,456	1,909,808	0.009%
Federal Home Loan Mortgage	4	12/1/40	65,217	71,862	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,520,606	1,680,680	0.008%
Federal Home Loan Mortgage	4	12/1/41	4,293,203	4,681,269	0.022%
Federal Home Loan Mortgage	3	12/1/42	22,897,590	24,918,608	0.118%
Federal Home Loan Mortgage	5.5	2/1/21	115	115	0.000%
Federal Home Loan Mortgage	7	2/1/24	3,897	4,152	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	9,770	10,949	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	214,810	252,116	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	3,791	4,249	0.000%
Federal Home Loan Mortgage	6	2/1/36	15,026	18,012	0.000%
Federal Home Loan Mortgage	3.73	2/1/37	187,986	196,946	0.001%
Federal Home Loan Mortgage	4	2/1/41	3,542,160	3,898,705	0.018%
Federal Home Loan Mortgage	7	3/1/24	382	402	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	170,107	178,321	0.001%
Federal Home Loan Mortgage	5	3/1/40	963,558	1,120,696	0.005%
Federal Home Loan Mortgage	3.5	3/1/44	6,374,859	6,962,711	0.033%
Federal Home Loan Mortgage	3.5	3/1/46	39,219,773	42,571,497	0.202%
Federal Home Loan Mortgage	6.5	4/1/24	432	484	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	825	925	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	1,143	1,281	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	1,957	2,193	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	28	31	0.000%

Federal Home Loan Mortgage	5.5	4/1/26	16,349	18,244	0.000%
Federal Home Loan Mortgage	7	4/1/32	2,250	2,626	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	798,408	914,561	0.004%
Federal Home Loan Mortgage	5	4/1/40	1,118,708	1,301,167	0.006%
Federal Home Loan Mortgage	5	4/1/40	106,632	123,926	0.001%
Federal Home Loan Mortgage	3	4/1/47	2,873,910	3,013,462	0.014%
Federal Home Loan Mortgage	6.5	5/1/24	1,484	1,663	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	5,855	6,561	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	412	414	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	3,836	3,851	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	98	110	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	37,613,481	39,693,172	0.188%
Federal Home Loan Mortgage	4.5	5/1/40	730,262	816,525	0.004%
Federal Home Loan Mortgage	4.5	5/1/42	1,794,993	2,020,895	0.010%
Federal Home Loan Mortgage	4.5	5/1/42	6,706,271	7,526,530	0.036%
Federal Home Loan Mortgage	7.5	6/1/24	967	1,030	0.000%
Federal Home Loan Mortgage	7	6/1/25	496	501	0.000%
Federal Home Loan Mortgage	7	6/1/32	17,855	18,569	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,606	3,780	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	2,406,153	2,700,964	0.013%
Federal Home Loan Mortgage	5	7/1/25	1,322	1,387	0.000%
Federal Home Loan Mortgage	5	7/1/33	3,975	4,594	0.000%
Federal Home Loan Mortgage	6	7/1/34	29,657	35,654	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	41,994	42,274	0.000%
Federal Home Loan Mortgage	5	7/1/40	616,633	713,743	0.003%
Federal Home Loan Mortgage	6	8/1/21	3,490	3,506	0.000%
Federal Home Loan Mortgage	6	8/1/22	78,904	80,235	0.000%
Federal Home Loan Mortgage	7	8/1/31	169	176	0.000%
Federal Home Loan Mortgage	5	8/1/35	97,560	113,182	0.001%
Federal Home Loan Mortgage	6	8/1/38	719,496	847,491	0.004%
Federal Home Loan Mortgage	6	8/1/38	1,013,992	1,197,710	0.006%
Federal Home Loan Mortgage	4.5	8/1/40	1,167,844	1,307,003	0.006%
Federal Home Loan Mortgage	5	8/1/40	1,091,532	1,262,278	0.006%
Federal Home Loan Mortgage	4	8/1/45	1,724,738	1,878,783	0.009%
Federal Home Loan Mortgage	2.29	9/1/32	8,152	8,163	0.000%
Federal Home Loan Mortgage	5	9/1/33	1,509	1,670	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,394,087	1,621,759	0.008%
Federal Home Loan Mortgage	5	9/1/35	190,101	221,147	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	406,681	466,426	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	3,395,311	3,680,708	0.017%
Federal National Mortgage Assn.	5	10/1/21	421	441	0.000%
Federal National Mortgage Assn.	6	10/1/21	256	259	0.000%
Federal National Mortgage Assn.	5.5	10/1/21	1,598	1,606	0.000%
Federal National Mortgage Assn.	6	10/1/21	12	12	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	191,931	202,871	0.001%
Federal National Mortgage Assn.	6.5	10/1/28	2,126	2,382	0.000%
Federal National Mortgage Assn.	7	10/1/29	397	401	0.000%
Federal National Mortgage Assn.	3	10/1/29	4,512,244	4,741,147	0.022%
Federal National Mortgage Assn.	3	10/1/30	2,249,778	2,365,668	0.011%
Federal National Mortgage Assn.	5	10/1/33	381,590	441,317	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	628,683	733,163	0.003%
Federal National Mortgage Assn.	5	10/1/35	1,170,340	1,358,927	0.006%
Federal National Mortgage Assn.	6.5	10/1/35	1,177,973	1,345,374	0.006%
Federal National Mortgage Assn.	5.5	10/1/36	654,903	769,824	0.004%
Federal National Mortgage Assn.	6.5	10/1/36	5,822	6,769	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	14,891	17,252	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	7,167	8,410	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	90,243	102,175	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	14,044	16,198	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	37,723	45,192	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	48,504	55,008	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,292	10,411	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	39,368	47,041	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	13,944	15,622	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	68,606	82,552	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	66,811	74,852	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	1,100,768	1,291,781	0.006%
Federal National Mortgage Assn.	6	10/1/38	890,349	1,060,756	0.005%
Federal National Mortgage Assn.	6	10/1/39	1,680,702	1,998,272	0.009%
Federal National Mortgage Assn.	4.5	10/1/39	77,898	87,462	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	47,279	53,084	0.000%
Federal National Mortgage Assn.	6	10/1/39	1,593,929	1,880,828	0.009%

Federal National Mortgage Assn.	6	10/1/39	21,035	25,066	0.000%
Federal National Mortgage Assn.	6	10/1/40	1,339,416	1,584,864	0.008%
Federal National Mortgage Assn.	4	10/1/41	2,868,567	3,146,831	0.015%
Federal National Mortgage Assn.	4.5	10/1/41	1,598,967	1,793,712	0.008%
Federal National Mortgage Assn.	4.5	10/1/41	555,374	615,333	0.003%
Federal National Mortgage Assn.	3	10/1/42	5,657,567	6,170,719	0.029%
Federal National Mortgage Assn.	3	10/1/42	4,597,059	5,014,018	0.024%
Federal National Mortgage Assn.	3	10/1/42	10,874,057	11,830,442	0.056%
Federal National Mortgage Assn.	3.5	10/1/42	4,289,246	4,667,093	0.022%
Federal National Mortgage Assn.	4	10/1/45	32,635,919	35,733,794	0.169%
Federal National Mortgage Assn.	3	10/1/46	3,866,514	4,070,816	0.019%
Federal National Mortgage Assn.	3	10/1/46	35,935,749	38,797,254	0.184%
Federal National Mortgage Assn.	3	10/1/46	26,893,762	29,009,197	0.137%
Federal National Mortgage Assn.	6	11/1/21	4,815	4,845	0.000%
Federal National Mortgage Assn.	3	11/1/27	4,340,644	4,605,537	0.022%
Federal National Mortgage Assn.	7	11/1/29	755	801	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	5,124	5,920	0.000%
Federal National Mortgage Assn.	6	11/1/32	279,947	324,314	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	21,949,865	23,633,879	0.112%
Federal National Mortgage Assn.	3	11/1/33	9,153,610	9,705,809	0.046%
Federal National Mortgage Assn.	3	11/1/34	5,950,647	6,387,779	0.030%
Federal National Mortgage Assn.	6	11/1/34	259,272	311,614	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	1,971,762	2,307,031	0.011%
Federal National Mortgage Assn.	6	11/1/34	25,162	30,155	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	477,348	552,675	0.003%
Federal National Mortgage Assn.	5.5	11/1/35	642	754	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	1,458,800	1,720,904	0.008%
Federal National Mortgage Assn.	5	11/1/35	1,169,261	1,357,571	0.006%
Federal National Mortgage Assn.	3	11/1/36	13,526,177	14,576,792	0.069%
Federal National Mortgage Assn.	3	11/1/36	17,406,429	18,964,824	0.090%
Federal National Mortgage Assn.	6	11/1/36	8,967	10,741	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	842,013	989,185	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	4,936	5,797	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	19,042	22,293	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	85,498	96,254	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	19,984	23,586	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	213,998	252,701	0.001%
Federal National Mortgage Assn.	6	11/1/37	12,535	14,083	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	134,909	156,390	0.001%
Federal National Mortgage Assn.	6	11/1/38	779,995	923,569	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	858,989	964,460	0.005%
Federal National Mortgage Assn.	4	11/1/40	28,858,640	31,473,490	0.149%
Federal National Mortgage Assn.	4.5	11/1/40	721,042	806,120	0.004%
Federal National Mortgage Assn.	4	11/1/40	14,933,943	16,368,400	0.077%
Federal National Mortgage Assn.	4	11/1/40	2,815,365	3,086,954	0.015%
Federal National Mortgage Assn.	4.5	11/1/40	5,908,371	6,606,202	0.031%
Federal National Mortgage Assn.	4	11/1/40	140,104	154,384	0.001%
Federal National Mortgage Assn.	4	11/1/41	2,484,201	2,725,160	0.013%
Federal National Mortgage Assn.	3	11/1/42	1,646,812	1,787,106	0.008%
Federal National Mortgage Assn.	3.5	11/1/43	7,697,240	8,373,421	0.040%
Federal National Mortgage Assn.	4	11/1/43	21,147,717	23,161,093	0.110%
Federal National Mortgage Assn.	5	11/1/44	1,880,893	2,173,154	0.010%
Federal National Mortgage Assn.	3.5	11/1/45	17,669,468	18,916,160	0.090%
Federal National Mortgage Assn.	4	11/1/45	2,188,595	2,381,073	0.011%
Federal National Mortgage Assn.	3	11/1/46	18,623,190	20,086,710	0.095%
Federal National Mortgage Assn.	3	11/1/46	22,139,846	24,076,089	0.114%
Federal National Mortgage Assn.	3	11/1/46	12,940,713	14,011,638	0.066%
Federal National Mortgage Assn.	3	11/1/46	5,421,779	5,879,468	0.028%
Federal National Mortgage Assn.	3	11/1/46	983,526	1,063,177	0.005%
Federal National Mortgage Assn.	4.5	11/1/47	3,904,539	4,339,372	0.021%
Federal National Mortgage Assn.	3	11/1/48	3,880,472	4,063,132	0.019%
Federal National Mortgage Assn.	4	11/1/49	10,154,283	10,856,084	0.051%
Federal National Mortgage Assn.	2.5	11/1/50	30,445,939	32,402,786	0.153%
Federal National Mortgage Assn.	2.5	11/1/50	21,871,870	23,104,771	0.109%
Federal National Mortgage Assn.	5.5	1/1/22	2,387	2,420	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	5,530	5,606	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	6,422,585	6,706,288	0.032%
Federal National Mortgage Assn.	6.5	1/1/34	637,272	732,721	0.003%
Federal National Mortgage Assn.	2	1/1/35	73,575,000	76,909,394	0.364%
Federal National Mortgage Assn.	6	1/1/35	4,109	4,616	0.000%
Federal National Mortgage Assn.	6	1/1/35	2,270	2,581	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	1,715,202	2,016,140	0.010%

Federal National Mortgage Assn.	5.5	1/1/36	1,993,677	2,340,858	0.011%
Federal National Mortgage Assn.	6	1/1/36	123,864	146,962	0.001%
Federal National Mortgage Assn.	6	1/1/36	84,837	98,070	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	15,632,267	16,800,747	0.080%
Federal National Mortgage Assn.	5.5	1/1/36	937,297	1,099,008	0.005%
Federal National Mortgage Assn.	5.5	1/1/37	593,206	697,122	0.003%
Federal National Mortgage Assn.	6	1/1/37	14,257	16,956	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	75,846	89,899	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	653	761	0.000%
Federal National Mortgage Assn.	5.5	1/1/39	239,201	281,193	0.001%
Federal National Mortgage Assn.	4	1/1/40	9,915,000	10,588,118	0.050%
Federal National Mortgage Assn.	4.5	1/1/40	10,914,459	12,239,394	0.058%
Federal National Mortgage Assn.	6	1/1/40	211,997	251,291	0.001%
Federal National Mortgage Assn.	4	1/1/41	4,541,994	5,004,401	0.024%
Federal National Mortgage Assn.	4	1/1/41	1,621,100	1,777,229	0.008%
Federal National Mortgage Assn.	4.5	1/1/41	6,550	7,349	0.000%
Federal National Mortgage Assn.	4	1/1/41	5,279,226	5,788,416	0.027%
Federal National Mortgage Assn.	4	1/1/41	2,021,631	2,216,094	0.010%
Federal National Mortgage Assn.	4.5	1/1/41	413,086	461,748	0.002%
Federal National Mortgage Assn.	3	1/1/42	116,575,000	122,120,744	0.578%
Federal National Mortgage Assn.	4	1/1/42	3,805,383	4,157,872	0.020%
Federal National Mortgage Assn.	4.5	1/1/42	736,835	826,183	0.004%
Federal National Mortgage Assn.	3.5	1/1/43	1,446,636	1,579,043	0.007%
Federal National Mortgage Assn.	3.5	1/1/43	10,035,330	10,962,228	0.052%
Federal National Mortgage Assn.	3	1/1/43	11,949,856	12,728,574	0.060%
Federal National Mortgage Assn.	2.5	1/1/44	284,210,000	299,552,531	1.418%
Federal National Mortgage Assn.	3.5	1/1/44	15,639,915	17,074,511	0.081%
Federal National Mortgage Assn.	3.5	1/1/44	9,827,233	10,649,747	0.050%
Federal National Mortgage Assn.	4.5	1/1/44	431,522	477,945	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	9,509,255	10,379,132	0.049%
Federal National Mortgage Assn.	3	1/1/47	2,356,024	2,552,866	0.012%
Federal National Mortgage Assn.	3.5	1/1/48	18,974,637	20,117,970	0.095%
Federal National Mortgage Assn.	2	1/1/50	292,260,000	303,550,448	1.437%
Federal National Mortgage Assn.	4	1/1/50	32,159,607	34,305,312	0.162%
Federal National Mortgage Assn.	3	1/1/50	5,689,568	6,094,410	0.029%
Federal National Mortgage Assn.	4.5	1/1/50	2,570,930	2,787,365	0.013%
Federal National Mortgage Assn.	4	1/1/50	10,988,237	11,745,383	0.056%
Federal National Mortgage Assn.	6	12/1/21	363	365	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	3,182	3,200	0.000%
Federal National Mortgage Assn.	6	12/1/21	245	249	0.000%
Federal National Mortgage Assn.	6	12/1/21	3,392	3,412	0.000%
Federal National Mortgage Assn.	6	12/1/21	2,113	2,133	0.000%
Federal National Mortgage Assn.	6	12/1/21	210	211	0.000%
Federal National Mortgage Assn.	7	12/1/29	4,567	5,171	0.000%
Federal National Mortgage Assn.	3	12/1/32	52,131,808	54,766,364	0.259%
Federal National Mortgage Assn.	3	12/1/34	17,731,307	18,946,647	0.090%
Federal National Mortgage Assn.	5.5	12/1/35	96,997	113,437	0.001%
Federal National Mortgage Assn.	1.72	12/1/35	76,426	76,640	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	9,350,741	10,940,710	0.052%
Federal National Mortgage Assn.	5	12/1/35	449,112	521,793	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	188,337	220,591	0.001%
Federal National Mortgage Assn.	3	12/1/36	20,036,933	21,830,824	0.103%
Federal National Mortgage Assn.	5	12/1/36	401,099	465,587	0.002%
Federal National Mortgage Assn.	5	12/1/36	1,031,351	1,199,011	0.006%
Federal National Mortgage Assn.	6.5	12/1/36	64,361	74,709	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	9,033	10,405	0.000%
Federal National Mortgage Assn.	6	12/1/36	128,945	144,911	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	23,013	25,783	0.000%
Federal National Mortgage Assn.	6	12/1/38	231,960	276,166	0.001%
Federal National Mortgage Assn.	4	12/1/40	3,310,502	3,616,756	0.017%
Federal National Mortgage Assn.	4.5	12/1/40	3,482,127	3,907,692	0.018%
Federal National Mortgage Assn.	4	12/1/40	6,784,273	7,413,760	0.035%
Federal National Mortgage Assn.	4.5	12/1/40	4,750,197	5,326,161	0.025%
Federal National Mortgage Assn.	3.5	12/1/41	1,071,047	1,183,207	0.006%
Federal National Mortgage Assn.	4	12/1/41	8,222,457	9,014,989	0.043%
Federal National Mortgage Assn.	4.5	12/1/41	4,048,819	4,492,914	0.021%
Federal National Mortgage Assn.	3.5	12/1/45	8,446,537	9,081,034	0.043%
Federal National Mortgage Assn.	3	12/1/46	29,552,550	31,998,190	0.151%
Federal National Mortgage Assn.	3	12/1/46	25,767,528	27,910,697	0.132%
Federal National Mortgage Assn.	3	12/1/46	26,104,479	28,167,389	0.133%
Federal National Mortgage Assn.	3	12/1/46	8,137,903	8,832,436	0.042%
Federal National Mortgage Assn.	3	12/1/46	10,735,855	11,580,289	0.055%

Federal National Mortgage Assn.	3	12/1/46	7,655,345	8,292,052	0.039%
Federal National Mortgage Assn.	5	12/1/47	4,701,310	5,399,993	0.026%
Federal National Mortgage Assn.	3.5	12/1/47	990,428	1,050,408	0.005%
Federal National Mortgage Assn.	4	12/1/49	1,928,099	2,059,264	0.010%
Federal National Mortgage Assn.	3	12/1/50	6,905,420	7,467,619	0.035%
Federal National Mortgage Assn.	5.5	2/1/21	127	127	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	449	449	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	1,269	1,270	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	8,327	8,595	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,271	1,321	0.000%
Federal National Mortgage Assn.	6	2/1/34	3,039,075	3,636,100	0.017%
Federal National Mortgage Assn.	6	2/1/34	92,385	108,947	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	1,681,953	1,809,771	0.009%
Federal National Mortgage Assn.	5.5	2/1/35	702,096	820,312	0.004%
Federal National Mortgage Assn.	5.5	2/1/35	323,126	378,578	0.002%
Federal National Mortgage Assn.	5	2/1/36	350,849	407,725	0.002%
Federal National Mortgage Assn.	6	2/1/36	70,651	84,750	0.000%
Federal National Mortgage Assn.	6	2/1/36	12,866	15,439	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	11,636	13,036	0.000%
Federal National Mortgage Assn.	5	2/1/36	73,702	85,594	0.000%
Federal National Mortgage Assn.	6	2/1/37	572,468	685,519	0.003%
Federal National Mortgage Assn.	6	2/1/37	498,710	598,600	0.003%
Federal National Mortgage Assn.	5	2/1/38	256,875	298,139	0.001%
Federal National Mortgage Assn.	6.5	2/1/38	110,044	123,287	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	1,583,115	1,860,167	0.009%
Federal National Mortgage Assn.	4.5	2/1/40	10,931,242	12,273,244	0.058%
Federal National Mortgage Assn.	4.5	2/1/40	41,448	46,536	0.000%
Federal National Mortgage Assn.	4	2/1/41	647,829	710,268	0.003%
Federal National Mortgage Assn.	4.5	2/1/41	4,929,141	5,466,808	0.026%
Federal National Mortgage Assn.	4	2/1/41	5,481,385	6,031,756	0.029%
Federal National Mortgage Assn.	4	2/1/41	2,917,548	3,195,284	0.015%
Federal National Mortgage Assn.	4.5	2/1/41	372,291	417,573	0.002%
Federal National Mortgage Assn.	4	2/1/41	34,146,627	37,426,686	0.177%
Federal National Mortgage Assn.	4.5	2/1/41	48,997	54,991	0.000%
Federal National Mortgage Assn.	3	2/1/43	17,933,870	19,106,652	0.090%
Federal National Mortgage Assn.	3	2/1/44	1,466,738	1,580,427	0.007%
Federal National Mortgage Assn.	4.5	2/1/45	663,974	744,025	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	48,746,397	51,635,033	0.244%
Federal National Mortgage Assn.	4	2/1/50	24,541,236	26,251,342	0.124%
Federal National Mortgage Assn.	6	3/1/21	633	634	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	64	64	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	447	448	0.000%
Federal National Mortgage Assn.	6	3/1/21	73	73	0.000%
Federal National Mortgage Assn.	6	3/1/22	2,533	2,550	0.000%
Federal National Mortgage Assn.	5	3/1/23	16,061	16,850	0.000%
Federal National Mortgage Assn.	5	3/1/25	1,364,921	1,433,041	0.007%
Federal National Mortgage Assn.	6	3/1/33	299,850	354,161	0.002%
Federal National Mortgage Assn.	3	3/1/35	10,718,943	11,458,732	0.054%
Federal National Mortgage Assn.	5	3/1/36	123,969	143,976	0.001%
Federal National Mortgage Assn.	5	3/1/36	1,049,261	1,218,416	0.006%
Federal National Mortgage Assn.	5	3/1/36	580,089	674,140	0.003%
Federal National Mortgage Assn.	6.5	3/1/36	301,325	365,512	0.002%
Federal National Mortgage Assn.	6	3/1/36	2,454	2,933	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	58,684	67,972	0.000%
Federal National Mortgage Assn.	6	3/1/37	489,235	585,962	0.003%
Federal National Mortgage Assn.	6.5	3/1/37	15,078	17,339	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	12,594	14,110	0.000%
Federal National Mortgage Assn.	6	3/1/37	869,736	1,039,456	0.005%
Federal National Mortgage Assn.	4.5	3/1/40	93,658	104,789	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	60,055	67,186	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	26,209	29,423	0.000%
Federal National Mortgage Assn.	5	3/1/42	2,096,682	2,420,431	0.011%
Federal National Mortgage Assn.	3	3/1/43	24,971,693	27,237,302	0.129%
Federal National Mortgage Assn.	3.5	3/1/44	5,089,868	5,621,282	0.027%
Federal National Mortgage Assn.	4.5	3/1/46	13,790,588	15,440,119	0.073%
Federal National Mortgage Assn.	3	3/1/50	10,912,028	11,447,609	0.054%
Federal National Mortgage Assn.	3	3/1/50	32,657,907	34,683,538	0.164%
Federal National Mortgage Assn.	5.5	4/1/21	1,367	1,371	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	35	35	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	1,263	1,266	0.000%
Federal National Mortgage Assn.	6	4/1/21	281	282	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	534	535	0.000%

Federal National Mortgage Assn.	5.5	4/1/21	2,320	2,326	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	12,495	12,546	0.000%
Federal National Mortgage Assn.	6	4/1/22	480	490	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	2,534,676	2,691,915	0.013%
Federal National Mortgage Assn.	4.5	4/1/26	2,049,153	2,181,661	0.010%
Federal National Mortgage Assn.	6	4/1/33	209,513	250,144	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	29,112	32,782	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	800,827	940,315	0.004%
Federal National Mortgage Assn.	5	4/1/35	1,326,565	1,541,117	0.007%
Federal National Mortgage Assn.	5	4/1/35	106,448	123,521	0.001%
Federal National Mortgage Assn.	6	4/1/35	248,973	299,171	0.001%
Federal National Mortgage Assn.	5	4/1/35	318,153	368,003	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	251,045	295,037	0.001%
Federal National Mortgage Assn.	6	4/1/36	4,731	5,656	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	241,268	283,730	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	33,688	39,182	0.000%
Federal National Mortgage Assn.	7	4/1/37	103,919	113,783	0.001%
Federal National Mortgage Assn.	6	4/1/39	2,173,579	2,571,903	0.012%
Federal National Mortgage Assn.	6	4/1/39	840,189	995,861	0.005%
Federal National Mortgage Assn.	6	4/1/40	1,603,362	1,895,879	0.009%
Federal National Mortgage Assn.	4.5	4/1/41	14,877	16,848	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	120,853	135,163	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	3,557,717	3,988,171	0.019%
Federal National Mortgage Assn.	3.5	4/1/43	2,389,994	2,613,672	0.012%
Federal National Mortgage Assn.	3.5	4/1/43	1,859,119	2,001,413	0.009%
Federal National Mortgage Assn.	4	4/1/44	10,041,807	11,007,933	0.052%
Federal National Mortgage Assn.	4.5	4/1/44	6,617,073	7,422,463	0.035%
Federal National Mortgage Assn.	4.5	4/1/48	4,596,436	4,976,169	0.024%
Federal National Mortgage Assn.	3	4/1/50	656,739	699,088	0.003%
Federal National Mortgage Assn.	6	5/1/21	910	912	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	484	486	0.000%
Federal National Mortgage Assn.	6	5/1/21	66	66	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	1,982	1,988	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	177	178	0.000%
Federal National Mortgage Assn.	6	5/1/21	1,375	1,380	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	649	651	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	516	517	0.000%
Federal National Mortgage Assn.	6	5/1/21	393	394	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	3,064	3,078	0.000%
Federal National Mortgage Assn.	5	5/1/21	1	1	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	0	0	0.000%
Federal National Mortgage Assn.	6	5/1/22	3,743	3,822	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	22,547	23,014	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	4,906,716	5,233,108	0.025%
Federal National Mortgage Assn.	5.5	5/1/34	379,387	442,478	0.002%
Federal National Mortgage Assn.	6	5/1/35	2,050	2,464	0.000%
Federal National Mortgage Assn.	5	5/1/36	798,725	928,280	0.004%
Federal National Mortgage Assn.	5.5	5/1/36	36,871	43,336	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	13,085	15,058	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	17,413	20,749	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	168,013	197,495	0.001%
Federal National Mortgage Assn.	6	5/1/37	29,225	34,956	0.000%
Federal National Mortgage Assn.	6	5/1/37	128,135	153,284	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	25,823	29,612	0.000%
Federal National Mortgage Assn.	6	5/1/37	1,596,997	1,909,418	0.009%
Federal National Mortgage Assn.	6	5/1/38	3,047,670	3,600,428	0.017%
Federal National Mortgage Assn.	6.5	5/1/38	121,149	137,408	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	1,119,604	1,316,046	0.006%
Federal National Mortgage Assn.	5	5/1/40	1,530,186	1,757,699	0.008%
Federal National Mortgage Assn.	4.5	5/1/41	7,903,670	8,833,740	0.042%
Federal National Mortgage Assn.	6	5/1/42	1,926,551	2,281,165	0.011%
Federal National Mortgage Assn.	4	5/1/42	6,783,564	7,433,114	0.035%
Federal National Mortgage Assn.	3	5/1/43	5,495,867	5,822,032	0.028%
Federal National Mortgage Assn.	3	5/1/43	52,030	55,086	0.000%
Federal National Mortgage Assn.	3.5	5/1/46	3,055,546	3,335,765	0.016%
Federal National Mortgage Assn.	4.5	5/1/48	12,596,251	13,995,842	0.066%
Federal National Mortgage Assn.	4.5	5/1/49	2,832,645	3,085,994	0.015%
Federal National Mortgage Assn.	4.5	5/1/50	8,431,125	9,136,988	0.043%
Federal National Mortgage Assn.	4.5	5/1/50	14,046,190	15,253,107	0.072%
Federal National Mortgage Assn.	3.5	5/1/50	7,227,734	7,637,356	0.036%
Federal National Mortgage Assn.	6	6/1/21	1,211	1,219	0.000%
Federal National Mortgage Assn.	6	6/1/21	270	271	0.000%

Federal National Mortgage Assn.	6	6/1/22	7,613	7,666	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	4,199	4,280	0.000%
Federal National Mortgage Assn.	3	6/1/27	2,302,293	2,445,907	0.012%
Federal National Mortgage Assn.	3	6/1/33	253,743	265,878	0.001%
Federal National Mortgage Assn.	5	6/1/35	666,655	774,496	0.004%
Federal National Mortgage Assn.	5	6/1/35	688,072	798,778	0.004%
Federal National Mortgage Assn.	5	6/1/35	1,759,306	2,042,853	0.010%
Federal National Mortgage Assn.	5	6/1/35	517,790	600,920	0.003%
Federal National Mortgage Assn.	6	6/1/36	1,896,454	2,272,899	0.011%
Federal National Mortgage Assn.	6	6/1/37	886	1,052	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	1,616	1,864	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,332,588	1,549,497	0.007%
Federal National Mortgage Assn.	5	6/1/40	8,892,813	10,330,270	0.049%
Federal National Mortgage Assn.	4.5	6/1/41	1,635,283	1,829,670	0.009%
Federal National Mortgage Assn.	3.5	6/1/42	2,398,985	2,595,252	0.012%
Federal National Mortgage Assn.	3.5	6/1/42	4,291,523	4,654,345	0.022%
Federal National Mortgage Assn.	3.5	6/1/43	3,291,053	3,614,424	0.017%
Federal National Mortgage Assn.	3.5	6/1/43	2,198,330	2,404,067	0.011%
Federal National Mortgage Assn.	4	6/1/45	11,928,193	12,893,422	0.061%
Federal National Mortgage Assn.	3.5	6/1/46	20,240,448	22,121,636	0.105%
Federal National Mortgage Assn.	3	6/1/47	7,772,792	8,461,023	0.040%
Federal National Mortgage Assn.	5	6/1/48	417,157	466,469	0.002%
Federal National Mortgage Assn.	5.5	7/1/21	1,056	1,063	0.000%
Federal National Mortgage Assn.	6	7/1/21	309	311	0.000%
Federal National Mortgage Assn.	6	7/1/22	211	216	0.000%
Federal National Mortgage Assn.	6	7/1/22	3,039	3,108	0.000%
Federal National Mortgage Assn.	3	7/1/30	10,692,432	11,415,223	0.054%
Federal National Mortgage Assn.	6.5	7/1/32	866,433	1,014,965	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	52,709	62,024	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	133,812	155,087	0.001%
Federal National Mortgage Assn.	5	7/1/33	658,771	760,003	0.004%
Federal National Mortgage Assn.	5	7/1/34	235,355	273,195	0.001%
Federal National Mortgage Assn.	5	7/1/34	154,842	179,641	0.001%
Federal National Mortgage Assn.	5	7/1/35	384,537	445,062	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	75,618	88,957	0.000%
Federal National Mortgage Assn.	5	7/1/36	431,100	500,056	0.002%
Federal National Mortgage Assn.	2.67	7/1/36	469,383	488,967	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	8,527	9,553	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	4,635	5,432	0.000%
Federal National Mortgage Assn.	6	7/1/37	2,191	2,603	0.000%
Federal National Mortgage Assn.	5	7/1/37	55,811	64,304	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	31,482	35,270	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	24,980	29,394	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	719,054	798,885	0.004%
Federal National Mortgage Assn.	4.5	7/1/42	1,806,253	2,023,588	0.010%
Federal National Mortgage Assn.	4	7/1/42	6,146,804	6,763,755	0.032%
Federal National Mortgage Assn.	3.5	7/1/42	7,404,057	7,993,117	0.038%
Federal National Mortgage Assn.	3.5	7/1/42	2,952,628	3,187,572	0.015%
Federal National Mortgage Assn.	3.5	7/1/43	6,936,444	7,617,939	0.036%
Federal National Mortgage Assn.	3.5	7/1/43	2,771,938	3,007,676	0.014%
Federal National Mortgage Assn.	3	7/1/43	1,454,631	1,551,588	0.007%
Federal National Mortgage Assn.	6.5	7/1/44	5,494,136	6,419,521	0.030%
Federal National Mortgage Assn.	3.5	7/1/44	4,543,326	4,903,295	0.023%
Federal National Mortgage Assn.	5	7/1/45	879,879	1,021,285	0.005%
Federal National Mortgage Assn.	3	7/1/50	8,503,408	8,926,886	0.042%
Federal National Mortgage Assn.	3	7/1/50	16,241,596	17,304,555	0.082%
Federal National Mortgage Assn.	6	8/1/21	2,820	2,839	0.000%
Federal National Mortgage Assn.	6	8/1/21	281	283	0.000%
Federal National Mortgage Assn.	6	8/1/21	166	167	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	304	305	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	292	294	0.000%
Federal National Mortgage Assn.	6	8/1/21	292	295	0.000%
Federal National Mortgage Assn.	6	8/1/21	411	413	0.000%
Federal National Mortgage Assn.	6	8/1/22	1,654	1,689	0.000%
Federal National Mortgage Assn.	6	8/1/22	17,721	17,870	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	42,940	48,108	0.000%
Federal National Mortgage Assn.	6	8/1/34	368,059	442,061	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	20,234	23,518	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	43,105	49,367	0.000%
Federal National Mortgage Assn.	2.64	8/1/36	204,470	209,516	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	11,230	13,032	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	41,790	48,177	0.000%

Federal National Mortgage Assn.	6.5	8/1/36	8,106	9,321	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	5,153	5,986	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	8,696	9,809	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,154,370	1,356,860	0.006%
Federal National Mortgage Assn.	5.5	8/1/37	243,744	286,196	0.001%
Federal National Mortgage Assn.	6	8/1/37	1,909,043	2,285,653	0.011%
Federal National Mortgage Assn.	6.5	8/1/37	11,557	13,024	0.000%
Federal National Mortgage Assn.	6	8/1/37	727	817	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,365	10,682	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	14,875	16,665	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	109,910	130,878	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,248,622	1,466,921	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	1,676,242	1,967,483	0.009%
Federal National Mortgage Assn.	6.5	8/1/38	2,807,610	3,296,868	0.016%
Federal National Mortgage Assn.	6	8/1/38	704,487	828,708	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	1,160,638	1,298,592	0.006%
Federal National Mortgage Assn.	4.5	8/1/40	1,077,967	1,196,636	0.006%
Federal National Mortgage Assn.	3.5	8/1/42	6,619,533	7,171,933	0.034%
Federal National Mortgage Assn.	3	8/1/43	4,910,542	5,291,673	0.025%
Federal National Mortgage Assn.	3.5	8/1/43	2,893,644	3,141,216	0.015%
Federal National Mortgage Assn.	5	8/1/45	1,248,087	1,448,633	0.007%
Federal National Mortgage Assn.	3.5	8/1/47	11,416,774	12,394,152	0.059%
Federal National Mortgage Assn.	4.5	8/1/48	6,410,103	6,949,172	0.033%
Federal National Mortgage Assn.	4.5	8/1/48	4,273,203	4,636,465	0.022%
Federal National Mortgage Assn.	3.5	8/1/49	1,987,665	2,099,496	0.010%
Federal National Mortgage Assn.	3	8/1/49	9,067,081	9,892,359	0.047%
Federal National Mortgage Assn.	5.5	9/1/23	73,726	76,583	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	30,023	35,103	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	66,689	75,653	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	8,977	10,057	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	11,140	12,802	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	16,612	18,612	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	374,224	437,776	0.002%
Federal National Mortgage Assn.	6	9/1/37	114,289	135,767	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	15,196	18,250	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	30,782	35,863	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	8,629	9,668	0.000%
Federal National Mortgage Assn.	2.62	9/1/37	109,461	110,953	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	40,513	45,388	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,535	3,998	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	56,403	64,471	0.000%
Federal National Mortgage Assn.	6	9/1/38	1,896,295	2,274,897	0.011%
Federal National Mortgage Assn.	6	9/1/38	458,973	542,486	0.003%
Federal National Mortgage Assn.	5	9/1/39	1,346,252	1,559,884	0.007%
Federal National Mortgage Assn.	4.5	9/1/39	1,648,761	1,851,204	0.009%
Federal National Mortgage Assn.	4.5	9/1/39	103,980	115,525	0.001%
Federal National Mortgage Assn.	6	9/1/39	985,773	1,161,361	0.005%
Federal National Mortgage Assn.	6	9/1/39	1,516,362	1,793,016	0.008%
Federal National Mortgage Assn.	4.5	9/1/40	3,984	4,458	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	315,447	349,974	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	22,166,232	24,796,491	0.117%
Federal National Mortgage Assn.	4	9/1/41	10,437,024	11,433,846	0.054%
Federal National Mortgage Assn.	5.5	9/1/41	370,733	433,916	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	2,878,013	3,231,797	0.015%
Federal National Mortgage Assn.	4	9/1/42	4,131,610	4,593,080	0.022%
Federal National Mortgage Assn.	3.5	9/1/42	4,343,263	4,724,275	0.022%
Federal National Mortgage Assn.	3	9/1/43	5,765,725	6,288,921	0.030%
Federal National Mortgage Assn.	4	9/1/43	17,774,478	19,344,375	0.092%
Federal National Mortgage Assn.	3.5	9/1/45	10,398,366	11,248,344	0.053%
Federal National Mortgage Assn.	4	9/1/46	1,542,565	1,671,848	0.008%
Federal National Mortgage Assn.	3	9/1/49	10,146,590	11,060,429	0.052%
Federal National Mortgage Assn.	3.5	9/1/49	19,328,011	20,415,251	0.097%
FirstEnergy Transmission	4.35	1/15/25	61,885,000	67,429,710	0.319%
Fiserv	3.2	7/1/26	10,935,000	12,246,128	0.058%
Fiserv	1.13	7/1/27	2,115,000	2,733,417	0.013%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	7,519,848	8,039,890	0.038%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	9,357,129	9,630,468	0.046%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	9,789,994	9,752,073	0.046%
FNMA 15YR	5.5	1/1/21	213	213	0.000%
FNMA 15YR	5.5	1/1/21	275	275	0.000%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	62,400,000	68,054,020	0.322%
Freddie Mac REMICS	4	11/15/36	77,394	77,899	0.000%

Freddie Mac REMICS	4.5	5/25/50	21,560,992	3,319,082	0.016%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	5,963,315	5,969,024	0.028%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	5,123,286	5,127,346	0.024%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.88	10/25/50	14,000,000	14,178,872	0.067%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	9,609,483	9,618,044	0.046%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	3,641,588	3,641,588	0.017%
Freddie Mac Strips	0	8/15/28	11,915	11,548	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	12,380,000	12,408,392	0.059%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	12/25/29	17,631,262	17,768,091	0.084%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	1,245,448	1,247,114	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	3/25/30	30,119,000	30,263,077	0.143%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	3,052,353	3,062,653	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	23,147,067	23,042,176	0.109%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	16,769,172	16,717,643	0.079%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	8,375,000	9,144,348	0.043%
FREMF 2019-K103 Mortgage Trust	3.45	12/25/51	9,280,000	10,134,442	0.048%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	11,400,000	13,079,513	0.062%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	6,610,000	7,501,021	0.036%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	8,000,000	8,543,210	0.040%
FREMF 2019-K97 Mortgage Trust	3.76	9/25/51	9,820,000	10,961,991	0.052%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	15,125,000	16,916,292	0.080%
FREMF K-100 Mortgage Trust	3.49	11/25/52	11,325,000	12,395,830	0.059%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	3,881,872	3,885,104	0.018%
Galaxy XXIX CLO	1.62	11/15/26	13,100,000	13,020,126	0.062%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	4,478,598	4,619,600	0.022%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	15,240,482	15,783,884	0.075%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	7,496,341	7,728,686	0.037%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	4,594,755	4,744,990	0.022%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,561,575	2,583,540	0.012%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	6,994,468	7,057,671	0.033%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	16,908,671	17,240,475	0.082%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	23,162,654	23,563,612	0.112%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	53,835,000	59,806,432	0.283%
General Electric	5.55	1/5/26	20,985,000	25,431,784	0.120%
General Electric	5	6/15/69	9,746,000	9,039,415	0.043%
General Motors Financial	4	10/6/26	21,470,000	24,115,576	0.114%
General Motors Financial	5.1	1/17/24	28,255,000	31,540,265	0.149%
General Motors Financial	4.35	4/9/25	21,119,000	23,646,987	0.112%
General Motors Financial	4.3	7/13/25	9,101,000	10,194,977	0.048%
GLP Capital LP / GLP Financing II	3.35	9/1/24	6,340,000	6,664,025	0.032%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	11,310,000	11,358,411	0.054%
Goldman Sachs	3.5	11/16/26	11,970,000	13,424,511	0.064%
Goldman Sachs	4.22	5/1/29	25,168,000	29,740,447	0.141%
Golub Capital Partners CLO 39B	1.37	10/20/28	26,820,000	26,780,073	0.127%
Government National Mortgage Assn.	8	10/15/27	13,429	13,484	0.000%
Government National Mortgage Assn.	8	10/15/27	95,429	107,420	0.001%
Government National Mortgage Assn.	5.5	10/15/38	24,232	28,052	0.000%
Government National Mortgage Assn.	5	10/15/39	2,040,974	2,310,608	0.011%
Government National Mortgage Assn.	5.5	10/20/32	76,585	88,809	0.000%
Government National Mortgage Assn.	5	10/20/39	349,510	399,434	0.002%
Government National Mortgage Assn.	4.5	10/20/40	1,040,909	1,159,599	0.005%
Government National Mortgage Assn.	5	10/20/40	2,393,330	2,733,871	0.013%
Government National Mortgage Assn.	4	10/20/41	5,410,532	5,980,379	0.028%
Government National Mortgage Assn.	3.5	10/20/44	1,306,226	1,445,508	0.007%
Government National Mortgage Assn.	3.5	10/20/45	3,192,124	3,517,122	0.017%
Government National Mortgage Assn.	3.5	10/20/45	4,669,259	5,144,874	0.024%
Government National Mortgage Assn.	5	10/20/47	2,773,303	3,080,085	0.015%
Government National Mortgage Assn.	3	10/20/49	16,191,437	16,662,718	0.079%
Government National Mortgage Assn.	7	11/20/28	14,282	16,496	0.000%
Government National Mortgage Assn.	4.5	11/20/39	981,221	1,091,999	0.005%
Government National Mortgage Assn.	5	11/20/39	2,326,688	2,658,604	0.013%
Government National Mortgage Assn.	4.5	11/20/40	12,131,514	13,514,824	0.064%
Government National Mortgage Assn.	3.5	11/20/42	137,528	148,449	0.001%
Government National Mortgage Assn.	4	11/20/42	400,603	443,844	0.002%
Government National Mortgage Assn.	4	11/20/47	9,344,588	10,090,571	0.048%
Government National Mortgage Assn.	5	11/20/47	5,635,927	6,258,885	0.030%
Government National Mortgage Assn.	4.5	11/20/49	8,661,548	9,340,016	0.044%
Government National Mortgage Assn.	4	1/1/41	9,930,000	10,586,530	0.050%
Government National Mortgage Assn.	3	1/1/43	62,830,000	65,732,804	0.311%
Government National Mortgage Assn.	2.5	1/1/44	71,385,000	75,553,808	0.358%
Government National Mortgage Assn.	2	1/1/50	25,735,000	26,908,121	0.127%
Government National Mortgage Assn.	8.5	1/15/23	294	295	0.000%

Government National Mortgage Assn.	6.5	1/15/26	1,927	2,140	0.000%
Government National Mortgage Assn.	6	1/20/34	20,398	23,682	0.000%
Government National Mortgage Assn.	5.5	1/20/36	8,371,230	9,799,537	0.046%
Government National Mortgage Assn.	4	1/20/46	366,727	401,467	0.002%
Government National Mortgage Assn.	4.5	1/20/46	3,322,966	3,701,387	0.018%
Government National Mortgage Assn.	3.5	1/20/46	774,873	857,679	0.004%
Government National Mortgage Assn.	4.5	1/20/47	4,742,745	5,230,523	0.025%
Government National Mortgage Assn.	5	1/20/48	5,772,854	6,410,158	0.030%
Government National Mortgage Assn.	4	1/20/48	22,158,991	24,455,094	0.116%
Government National Mortgage Assn.	5.5	1/20/49	2,510,168	2,772,911	0.013%
Government National Mortgage Assn.	4.5	1/20/49	4,795,383	5,189,118	0.025%
Government National Mortgage Assn.	3	1/20/50	22,577,118	23,310,365	0.110%
Government National Mortgage Assn.	8	12/15/21	162	164	0.000%
Government National Mortgage Assn.	8	12/15/21	282	284	0.000%
Government National Mortgage Assn.	8	12/15/21	151	151	0.000%
Government National Mortgage Assn.	7.5	12/15/22	69	69	0.000%
Government National Mortgage Assn.	6.5	12/15/31	43,481	49,611	0.000%
Government National Mortgage Assn.	5	12/15/39	5,002,701	5,732,341	0.027%
Government National Mortgage Assn.	7	12/20/23	1,762	1,851	0.000%
Government National Mortgage Assn.	6.5	12/20/33	27,910	33,373	0.000%
Government National Mortgage Assn.	6	12/20/38	283,790	329,263	0.002%
Government National Mortgage Assn.	6	12/20/38	2,567,257	2,978,353	0.014%
Government National Mortgage Assn.	5.5	12/20/39	79,106	92,013	0.000%
Government National Mortgage Assn.	3.5	12/20/45	11,956,918	12,872,892	0.061%
Government National Mortgage Assn.	5.5	12/20/48	5,593,652	6,165,313	0.029%
Government National Mortgage Assn.	4.5	12/20/49	7,410,343	8,001,182	0.038%
Government National Mortgage Assn.	7.5	2/15/22	32	32	0.000%
Government National Mortgage Assn.	8.5	2/15/23	2,480	2,490	0.000%
Government National Mortgage Assn.	6.5	2/15/26	8,096	8,991	0.000%
Government National Mortgage Assn.	5	2/15/40	4,619,403	5,294,825	0.025%
Government National Mortgage Assn.	5	2/15/40	4,623,833	5,299,903	0.025%
Government National Mortgage Assn.	3.5	2/15/45	1,387,500	1,525,971	0.007%
Government National Mortgage Assn.	5.5	2/20/35	84,248	96,194	0.000%
Government National Mortgage Assn.	5.5	2/20/36	133,204	155,930	0.001%
Government National Mortgage Assn.	4	2/20/41	566,044	626,084	0.003%
Government National Mortgage Assn.	3.5	2/20/43	15,248,406	16,748,551	0.079%
Government National Mortgage Assn.	4	2/20/44	17,098,478	18,881,403	0.089%
Government National Mortgage Assn.	3.5	2/20/45	5,135,846	5,683,108	0.027%
Government National Mortgage Assn.	3.5	2/20/46	2,740,527	3,032,502	0.014%
Government National Mortgage Assn.	3.5	2/20/46	13,865,411	15,196,810	0.072%
Government National Mortgage Assn.	3.5	2/20/48	11,325,980	12,412,810	0.059%
Government National Mortgage Assn.	6.5	3/15/26	642	714	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,827	2,029	0.000%
Government National Mortgage Assn.	5.5	3/20/34	67,335	78,648	0.000%
Government National Mortgage Assn.	5	3/20/40	858,012	980,425	0.005%
Government National Mortgage Assn.	4.5	3/20/41	1,075,281	1,197,900	0.006%
Government National Mortgage Assn.	5	3/20/41	3,930,131	4,504,721	0.021%
Government National Mortgage Assn.	3.5	3/20/43	11,123,494	12,316,903	0.058%
Government National Mortgage Assn.	4.5	3/20/49	13,803,876	14,935,906	0.071%
Government National Mortgage Assn.	5.5	3/20/49	6,117,479	6,743,747	0.032%
Government National Mortgage Assn.	3	3/20/50	5,978,168	6,128,966	0.029%
Government National Mortgage Assn.	8	4/15/22	190	190	0.000%
Government National Mortgage Assn.	6	4/15/36	111,035	134,170	0.001%
Government National Mortgage Assn.	5	4/20/39	2,251,417	2,579,312	0.012%
Government National Mortgage Assn.	5	4/20/40	568,534	649,833	0.003%
Government National Mortgage Assn.	3.5	4/20/45	882,678	980,930	0.005%
Government National Mortgage Assn.	3.5	4/20/46	18,406,550	19,888,402	0.094%
Government National Mortgage Assn.	3.5	4/20/47	1,256,016	1,347,329	0.006%
Government National Mortgage Assn.	5	4/20/48	905,154	999,898	0.005%
Government National Mortgage Assn.	5	4/20/48	1,162,380	1,282,699	0.006%
Government National Mortgage Assn.	3.5	4/20/48	5,291,577	5,730,611	0.027%
Government National Mortgage Assn.	8.5	5/15/23	130	130	0.000%
Government National Mortgage Assn.	6.5	5/15/26	3,372	3,745	0.000%
Government National Mortgage Assn.	6.5	5/15/26	1,881	2,089	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,560	2,934	0.000%
Government National Mortgage Assn.	8	5/15/32	5,530	5,553	0.000%
Government National Mortgage Assn.	7	5/20/28	9,545	10,990	0.000%
Government National Mortgage Assn.	5	5/20/40	1,410,011	1,611,308	0.008%
Government National Mortgage Assn.	5.5	5/20/43	3,727,967	4,370,244	0.021%
Government National Mortgage Assn.	3.5	5/20/45	990,274	1,079,823	0.005%
Government National Mortgage Assn.	3.5	5/20/45	2,418,381	2,675,829	0.013%
Government National Mortgage Assn.	3.5	5/20/45	546,170	601,986	0.003%

Government National Mortgage Assn.	3	5/20/46	11,522,147	12,275,887	0.058%
Government National Mortgage Assn.	3.5	5/20/46	14,570,679	15,773,887	0.075%
Government National Mortgage Assn.	4	5/20/46	23,571,363	25,797,656	0.122%
Government National Mortgage Assn.	3.5	5/20/46	1,960,668	2,170,482	0.010%
Government National Mortgage Assn.	3.5	5/20/46	3,231,581	3,552,783	0.017%
Government National Mortgage Assn.	3	5/20/46	1,202,436	1,311,429	0.006%
Government National Mortgage Assn.	3	5/20/46	2,490,088	2,742,275	0.013%
Government National Mortgage Assn.	3.5	5/20/46	417,830	454,380	0.002%
Government National Mortgage Assn.	5.5	5/20/48	10,373,851	11,552,516	0.055%
Government National Mortgage Assn.	5	5/20/48	1,762,788	1,945,422	0.009%
Government National Mortgage Assn.	8	6/15/22	66	67	0.000%
Government National Mortgage Assn.	5	6/15/40	2,463,846	2,826,533	0.013%
Government National Mortgage Assn.	5	6/20/40	2,648,188	3,028,171	0.014%
Government National Mortgage Assn.	3.5	6/20/43	18,097,964	19,707,456	0.093%
Government National Mortgage Assn.	3.5	6/20/43	8,474,199	9,166,322	0.043%
Government National Mortgage Assn.	5.5	6/20/44	3,854,915	4,446,875	0.021%
Government National Mortgage Assn.	3	6/20/45	29,622,600	31,713,153	0.150%
Government National Mortgage Assn.	3.5	6/20/46	6,921,388	7,530,203	0.036%
Government National Mortgage Assn.	3.5	6/20/46	3,572,523	3,953,400	0.019%
Government National Mortgage Assn.	3	6/20/46	5,606,352	6,007,461	0.028%
Government National Mortgage Assn.	5	6/20/47	6,332,882	7,034,702	0.033%
Government National Mortgage Assn.	4.5	7/15/26	1,052,375	1,101,440	0.005%
Government National Mortgage Assn.	7.5	7/15/28	44,048	48,863	0.000%
Government National Mortgage Assn.	6.5	7/15/31	3,500	3,887	0.000%
Government National Mortgage Assn.	5	7/20/39	535,873	613,485	0.003%
Government National Mortgage Assn.	4	7/20/42	8,815,535	9,749,596	0.046%
Government National Mortgage Assn.	3	7/20/46	6,676,073	7,112,812	0.034%
Government National Mortgage Assn.	3.5	7/20/46	2,965,255	3,202,058	0.015%
Government National Mortgage Assn.	3	7/20/46	2,656,774	2,926,280	0.014%
Government National Mortgage Assn.	3	7/20/46	4,645,623	5,092,562	0.024%
Government National Mortgage Assn.	3	7/20/46	3,635,139	3,948,983	0.019%
Government National Mortgage Assn.	3	7/20/46	7,248,196	7,836,449	0.037%
Government National Mortgage Assn.	3	7/20/46	1,422,272	1,559,223	0.007%
Government National Mortgage Assn.	3	7/20/46	7,580,724	8,310,050	0.039%
Government National Mortgage Assn.	5	7/20/47	3,973,935	4,414,007	0.021%
Government National Mortgage Assn.	4.5	7/20/47	4,293,472	4,668,024	0.022%
Government National Mortgage Assn.	5	7/20/48	37,505	41,787	0.000%
Government National Mortgage Assn.	5	7/20/48	1,637,808	1,819,028	0.009%
Government National Mortgage Assn.	7.5	8/15/28	14,659	14,719	0.000%
Government National Mortgage Assn.	5	8/20/40	317,834	363,442	0.002%
Government National Mortgage Assn.	3	8/20/45	4,596,915	4,893,858	0.023%
Government National Mortgage Assn.	3	8/20/46	2,280,136	2,474,419	0.012%
Government National Mortgage Assn.	3	8/20/46	3,353,932	3,679,927	0.017%
Government National Mortgage Assn.	3	8/20/46	3,350,286	3,689,866	0.017%
Government National Mortgage Assn.	5	8/20/47	6,968,141	7,773,428	0.037%
Government National Mortgage Assn.	5	8/20/48	1,139,213	1,263,928	0.006%
Government National Mortgage Assn.	8.5	9/15/22	162	164	0.000%
Government National Mortgage Assn.	8	9/15/22	138	139	0.000%
Government National Mortgage Assn.	8	9/15/27	83,264	93,242	0.000%
Government National Mortgage Assn.	5	9/15/33	975,584	1,117,998	0.005%
Government National Mortgage Assn.	5	9/15/39	2,400,824	2,725,453	0.013%
Government National Mortgage Assn.	3.5	9/15/41	6,134,130	6,556,531	0.031%
Government National Mortgage Assn.	3	9/15/42	4,649,716	4,893,528	0.023%
Government National Mortgage Assn.	3	9/15/42	26,665,317	28,182,279	0.133%
Government National Mortgage Assn.	4.5	9/15/45	3,240,948	3,626,948	0.017%
Government National Mortgage Assn.	8.5	9/20/26	67	72	0.000%
Government National Mortgage Assn.	5.5	9/20/34	28,849	33,787	0.000%
Government National Mortgage Assn.	6	9/20/34	18,340	21,731	0.000%
Government National Mortgage Assn.	6	9/20/38	523,531	607,409	0.003%
Government National Mortgage Assn.	4.5	9/20/40	5,103,020	5,686,223	0.027%
Government National Mortgage Assn.	4	9/20/42	471,323	521,200	0.002%
Government National Mortgage Assn.	3	9/20/46	1,738,443	1,888,088	0.009%
Government National Mortgage Assn.	3	9/20/46	2,001,745	2,176,294	0.010%
Government National Mortgage Assn.	3	9/20/49	2,630,263	2,715,547	0.013%
Government National Mortgage Association	3	11/20/47	8,048,778	8,524,661	0.040%
Government National Mortgage Association	4.5	12/20/39	479,041	10,239	0.000%
Government National Mortgage Association	4.5	12/20/39	737,137	20,989	0.000%
Government National Mortgage Association	3	12/20/47	6,500,923	6,733,437	0.032%
Government National Mortgage Association	4	2/20/43	4,056,489	585,096	0.003%
Government National Mortgage Association	3.5	4/20/39	1,208,158	16,951	0.000%
Government National Mortgage Association	4	5/20/37	8,824,892	325,000	0.002%
Government National Mortgage Association	4.5	5/20/39	248,997	2,167	0.000%

Government National Mortgage Association	3.5	5/20/43	4,960,010	713,425	0.003%
Gray Oak Pipeline	2.6	10/15/25	6,745,000	6,955,248	0.033%
Gray Oak Pipeline	3.45	10/15/27	2,820,000	2,935,445	0.014%
Gray Oak Pipeline	2	9/15/23	2,160,000	2,192,551	0.010%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.83	6/17/24	4,025,259	4,073,285	0.019%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	18,025,000	16,759,820	0.079%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	1,335,062	1,347,009	0.006%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	44,896,944	46,109,924	0.218%
GS Mortgage Securities Corp Trust 2019-SOHO	1.76	6/15/36	36,850,000	35,757,147	0.169%
GS Mortgage Securities Trust 2019-GC40	3.41	7/10/52	21,395,000	23,876,518	0.113%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	13,994,065	0.066%
Hardee s Funding	4.96	6/20/48	28,235,088	30,109,050	0.143%
Hasbro	3	11/19/24	16,740,000	18,097,396	0.086%
Hasbro	3.55	11/19/26	12,060,000	13,438,494	0.064%
Healthpeak Properties	2.88	1/15/31	3,585,000	3,889,707	0.018%
Healthpeak Properties	3.25	7/15/26	3,455,000	3,904,167	0.018%
Healthpeak Properties	3.5	7/15/29	3,910,000	4,416,122	0.021%
Heathrow Funding	4.88	7/15/21	26,640,000	27,157,002	0.129%
Highwoods Realty	4.13	3/15/28	17,905,000	20,215,479	0.096%
Highwoods Realty	4.2	4/15/29	12,180,000	13,888,659	0.066%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	3,026,509	3,094,973	0.015%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	1,286,493	1,301,358	0.006%
Hilton Orlando Trust 2018-ORL	0.93	12/15/34	25,314,000	24,806,221	0.117%
Hilton Orlando Trust 2018-ORL	1.21	12/15/34	5,540,000	5,373,323	0.025%
HKT Capital No 2	3.63	4/2/25	2,714,000	2,940,510	0.014%
HKT Capital No 4	3	7/14/26	22,686,000	24,269,029	0.115%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	2,821,814	2,839,500	0.013%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	15,161,502	15,317,203	0.073%
Homeward Opportunities Fund I Trust 2019-2	3.29	9/25/59	17,361,000	17,426,366	0.082%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	23,401,515	23,824,024	0.113%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	11,180,925	11,301,375	0.053%
HPS Loan Management 11-2017	1.8	5/6/30	12,070,000	11,900,391	0.056%
HSBC Holdings	1.65	4/18/26	10,880,000	11,103,464	0.053%
HSBC Holdings	3.9	5/25/26	9,845,000	11,234,720	0.053%
HSBC Holdings	2.1	6/4/26	21,365,000	22,176,870	0.105%
HSBC Holdings	4.29	9/12/26	2,375,000	2,696,088	0.013%
Hudson Yards 2019-30HY Mortgage Trust	3.44	7/10/39	12,000,000	13,343,933	0.063%
Hudson Yards 2019-30HY Mortgage Trust	3.44	7/10/39	25,505,000	27,335,229	0.129%
Humana	3.95	3/15/27	6,250,000	7,194,606	0.034%
Humana	4.88	4/1/30	18,429,000	23,039,457	0.109%
Hyundai Capital America	1.8	10/15/25	11,505,000	11,772,296	0.056%
Hyundai Capital America	2.38	2/10/23	23,640,000	24,380,452	0.115%
Independence Plaza Trust 2018-INDP	3.91	7/10/35	12,220,000	12,750,719	0.060%
Intercontinental Exchange	2.1	6/15/30	10,000,000	10,400,920	0.049%
Intercontinental Exchange	1.85	9/15/32	51,255,000	51,669,499	0.245%
Intercontinental Exchange	2.65	9/15/40	15,325,000	15,715,236	0.074%
InTown Hotel Portfolio Trust 2018-STAY	1.21	1/15/33	3,510,000	3,448,616	0.016%
Jack in the Box Funding	3.98	8/25/49	28,107,600	28,799,609	0.136%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	3,745,000	4,127,020	0.020%
JPMDB Commercial Mortgage Securities Trust 2016-C4	3.38	12/15/49	15,210,000	16,764,961	0.079%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	17,500,341	0.083%
JPMorgan Chase	2.74	10/15/30	20,470,000	22,193,492	0.105%
JPMorgan Chase	1.76	11/19/31	73,070,000	73,692,483	0.349%
JPMorgan Chase	2.52	4/22/31	58,665,000	62,673,051	0.297%
JPMorgan Chase	2.96	5/13/31	61,233,000	67,032,500	0.317%
JPMorgan Chase	2.18	6/1/28	33,125,000	35,151,488	0.166%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	3.4	8/15/49	12,846,518	13,652,721	0.065%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	11,320,000	12,078,583	0.057%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	10,357,584	0.049%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	7,934,097	0.038%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	11,783,294	0.056%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	10,136,597	10,452,920	0.049%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	17,411,279	18,090,458	0.086%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	14,441,501	14,996,254	0.071%
JP Morgan Mortgage Trust 2020-INV1	0.98	8/25/50	8,540,205	8,535,146	0.040%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	20,743,283	21,370,624	0.101%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	8,384,718	8,632,570	0.041%
Keysight Technologies	4.6	4/6/27	5,653,000	6,727,511	0.032%
Kfc Holding	1.89	4/3/25	29,630,168	29,376,238	0.139%
KKR CLO 13	1.03	1/16/28	37,205,733	36,932,774	0.175%
KKR CLO 13	1.38	1/16/28	11,320,000	11,047,223	0.052%
Kookmin Bank	2.5	11/4/30	21,350,000	21,763,206	0.103%

Korea National Oil	1.63	10/5/30	18,020,000	17,953,659	0.085%
Korea South-East Power	1	2/3/26	5,765,000	5,802,383	0.027%
Lamar Media	1.64	2/5/27	15,340,000	14,994,850	0.071%
Las Vegas Sands	3.5	8/18/26	10,985,000	11,716,392	0.055%
Las Vegas Sands	3.2	8/8/24	6,682,000	7,073,799	0.033%
L Brands	6.63	10/1/30	17,135,000	18,934,175	0.090%
Madison Park Funding XXXVII	1.54	7/15/32	5,795,000	5,786,484	0.027%
Magnetite XXIII	1.51	10/25/32	9,735,000	9,739,840	0.046%
Magnetite XXV	1.8	1/25/32	10,705,000	10,691,616	0.051%
Marriott International Inc/MD	3.75	10/1/25	3,131,000	3,377,704	0.016%
Marriott International Inc/MD	5.75	5/1/25	43,324,000	50,580,770	0.239%
Marsh & McLennan	2.25	11/15/30	9,175,000	9,702,829	0.046%
Methanex	5.13	10/15/27	18,855,000	20,504,813	0.097%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	22,368,532	24,118,080	0.114%
Micron Technology	4.19	2/15/27	30,185,000	35,806,956	0.169%
Micron Technology	4.64	2/6/24	46,312,000	51,464,210	0.244%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	36,880,000	39,738,200	0.188%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	3,220,238	3,253,077	0.015%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	13,817,019	14,296,712	0.068%
MKT 2020-525M Mortgage Trust	2.94	2/12/40	11,000,000	10,941,565	0.052%
Morgan Stanley	1.79	2/13/32	32,467,000	32,613,491	0.154%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	21,777,556	0.103%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	3,355,000	3,737,546	0.018%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	22,532,437	0.107%
Morgan Stanley Capital I Trust 2017-H1	4.08	6/15/50	9,225,000	9,912,990	0.047%
Morgan Stanley Capital I Trust 2017-H1	4.28	6/15/50	4,520,300	4,641,741	0.022%
MVW 2020-1	1.74	10/20/37	9,983,562	10,209,804	0.048%
MVW Owner Trust 2014-1	2.25	9/22/31	3,466,587	3,473,672	0.016%
MVW Owner Trust 2017-1	2.75	12/20/34	1,539,934	1,569,605	0.007%
MVW Owner Trust 2019-1	2.89	11/20/36	8,229,542	8,539,543	0.040%
Natwest	3.5	5/15/23	32,895,000	34,163,727	0.162%
Natwest	5.13	5/28/24	22,657,000	25,242,889	0.119%
Natwest	3.88	9/12/23	13,898,000	15,078,621	0.071%
Navient Private Education Loan Trust 2017	2.88	12/16/58	3,397,541	3,453,179	0.016%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,732,127	0.041%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	23,080,000	23,837,797	0.113%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	24,891,477	25,487,931	0.121%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	20,755,000	20,378,093	0.096%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	16,550,000	16,718,350	0.079%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	12,562,427	12,475,989	0.059%
Netflix	4.63	5/15/29	19,830,000	29,279,448	0.139%
Neuberger Berman CLO XIX	1.04	7/15/27	6,278,298	6,247,407	0.030%
Neuberger Berman CLO XVII	1.72	4/22/29	16,785,000	16,632,474	0.079%
Neuberger Berman CLO XVII	2.22	4/22/29	12,440,000	12,243,490	0.058%
Neuberger Berman CLO XVI-S	1.09	1/15/28	37,208,929	37,064,401	0.175%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	27,735,000	27,765,794	0.131%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	15,264,351	15,350,060	0.073%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	16,177,442	16,301,198	0.077%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	14,991,648	15,177,577	0.072%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	15,575,086	15,988,930	0.076%
NiSource	1.7	2/15/31	15,390,000	15,290,488	0.072%
NiSource	3.6	5/1/30	25,110,000	28,864,447	0.137%
NRG Energy	3.75	6/15/24	4,040,000	4,400,057	0.021%
NRG Energy	4.45	6/15/29	13,315,000	15,345,538	0.073%
NXP BV / NXP Funding	4.88	3/1/24	29,127,000	32,809,439	0.155%
NXP BV / NXP Funding	5.35	3/1/26	10,345,000	12,466,304	0.059%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	2,345,000	2,518,120	0.012%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	4,765,000	5,247,185	0.025%
OBX 2019-EXP2 Trust	1.05	6/25/59	4,742,345	4,743,932	0.022%
OBX 2019-EXP2 Trust	4	6/25/59	15,776,535	16,462,466	0.078%
OBX 2019-EXP3 Trust	3.5	10/25/59	10,525,420	10,823,882	0.051%
OBX 2019-INV1 Trust	4	11/25/48	16,378,000	16,549,817	0.078%
OBX 2019-INV2 Trust	4	5/27/49	12,567,527	12,920,993	0.061%
OBX 2019-INV2 Trust	4	5/27/49	4,643,310	4,748,126	0.022%
OBX 2020-EXP1 Trust	3.5	2/25/60	17,114,135	17,648,592	0.084%
OBX 2020-EXP1 Trust	0.9	2/25/60	4,513,331	4,534,061	0.021%
OBX 2020-EXP2 Trust	3	5/25/60	35,480,831	36,479,432	0.173%
OBX 2020-INV1 Trust	3.5	12/25/49	7,384,283	7,599,615	0.036%
Occidental Petroleum	2.9	8/15/24	48,800,000	46,909,000	0.222%
OCP CLO 2020-19	2.07	7/20/31	26,060,000	26,143,120	0.124%
Octagon Investment Partners XXIII	1.09	7/15/27	24,745,821	24,682,396	0.117%
Octagon Investment Partners XXIII	1.44	7/15/27	23,930,000	23,570,194	0.112%

Oracle	2.95	4/1/30	34,425,000	38,381,569	0.182%
OZLM VII	1.23	7/17/29	40,684,966	40,390,294	0.191%
OZLM VIII	1.39	10/17/29	21,346,991	21,268,476	0.101%
OZLM VIII	2.02	10/17/29	21,030,000	20,866,746	0.099%
Pacific Gas & Electric	3.95	12/1/47	15,405,000	15,987,109	0.076%
Pacific Gas & Electric	2.5	2/1/31	27,580,000	27,560,391	0.130%
Pacific Gas & Electric	4.55	7/1/30	41,980,000	47,740,244	0.226%
Pacific Gas & Electric	2.1	8/1/27	23,845,000	24,199,051	0.115%
Pacific Gas & Electric	3.3	8/1/40	22,880,000	22,860,438	0.108%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	12,515,000	10,575,175	0.050%
Palmer Square CLO 2020-2	1.9	7/15/31	6,490,000	6,496,006	0.031%
PerkinElmer	3.3	9/15/29	10,272,000	11,552,662	0.055%
Perrigo Finance Unlimited	3.9	12/15/24	6,275,000	6,889,542	0.033%
Perrigo Finance Unlimited	4.38	3/15/26	26,485,000	29,922,011	0.142%
Perrigo Finance Unlimited	3.15	6/15/30	3,640,000	3,899,201	0.018%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.45	5/21/28	60,500,000	72,514,998	0.343%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	7,460,000	7,978,246	0.038%
Planet Fitness Master Issuer	4.26	9/5/48	16,197,175	16,154,252	0.076%
Planet Fitness Master Issuer	4.67	9/5/48	25,214,613	25,130,900	0.119%
PTTEP Treasury Center	2.59	6/10/27	15,100,000	15,796,354	0.075%
QNB Finance	2.75	2/12/27	21,028,000	22,296,286	0.106%
QNB Finance	2.63	5/12/25	10,572,000	11,154,871	0.053%
QVC	4.38	3/15/23	41,030,000	43,132,788	0.204%
REESE PARK CLO	1.56	10/15/32	25,490,000	25,471,125	0.121%
Regency Centers	4.13	3/15/28	10,100,000	11,526,544	0.055%
Regency Centers	3.7	6/15/30	12,500,000	14,120,588	0.067%
REI - SECURITY LENDING COLLATERAL			24,982,515	249,825,152	1.183%
Reliance Industries	3.67	11/30/27	18,280,000	20,447,538	0.097%
Reliance Industries	4.13	1/28/25	6,120,000	6,799,581	0.032%
Reynolds American	4.45	6/12/25	36,825,000	41,878,053	0.198%
Roper Technologies	2	6/30/30	4,770,000	4,860,539	0.023%
Ross Stores	1.88	4/15/31	18,400,000	18,459,211	0.087%
Sabine Pass Liquefaction	5	3/15/27	73,603,000	86,759,536	0.411%
Sabine Pass Liquefaction	5.75	5/15/24	7,013,000	7,994,820	0.038%
Sabine Pass Liquefaction	4.5	5/15/30	4,625,000	5,480,625	0.026%
Sabine Pass Liquefaction	5.88	6/30/26	15,135,000	18,296,702	0.087%
Santander Drive Auto Receivables Trust 2018-3	4.07	8/15/24	13,090,000	13,545,430	0.064%
Santander Drive Auto Receivables Trust 2019-2	3.22	7/15/25	6,785,000	7,055,827	0.033%
Santander Drive Auto Receivables Trust 2020-1	4.11	12/15/25	9,920,000	10,590,446	0.050%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	9,460,000	9,552,069	0.045%
Santander Retail Auto Lease Trust 2020	1.18	12/20/24	9,500,000	9,555,854	0.045%
Santander UK Group Holdings	1.53	8/21/26	28,505,000	28,669,901	0.136%
SBA Tower Trust	3.87	10/8/24	51,235,000	54,124,173	0.256%
SBA Tower Trust	2.84	1/15/25	12,265,000	13,000,695	0.062%
SBA Tower Trust	3.17	4/15/22	71,745,000	72,407,635	0.343%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	22,845,000	23,156,469	0.110%
Sempra Energy	3.8	2/1/38	8,480,000	9,766,458	0.046%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	4,664,551	4,738,536	0.022%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	19,583,045	20,136,381	0.095%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	14,166,741	14,576,876	0.069%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	14,300,934	14,642,125	0.069%
Seven Generations Energy	5.38	9/30/25	15,260,000	15,530,407	0.074%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	13,298,848	13,481,722	0.064%
Shanghai Port Group BVI development	3.38	6/18/29	3,890,000	4,215,871	0.020%
Shanghai Port Group BVI development	2.85	9/11/29	14,625,000	15,407,218	0.073%
Shanghai Port Group BVI development 2	2.38	7/13/30	21,110,000	21,283,168	0.101%
Shinhan Bank	3.88	3/24/26	5,830,000	6,502,756	0.031%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	6,278,725	6,489,859	0.031%
Sierra Timeshare 2020-2 Receivables Funding	2.32	7/20/37	9,048,242	9,152,763	0.043%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	1,845,351	1,878,010	0.009%
Simon Property	3.3	1/15/26	7,155,000	7,835,412	0.037%
Simon Property	2.65	7/15/30	18,417,000	19,558,909	0.093%
Simon Property	3.8	7/15/50	3,105,000	3,445,578	0.016%
Simon Property	3.5	9/1/25	16,470,000	18,242,485	0.086%
SLIde 2018-FUN	1.41	6/15/31	9,134,341	8,721,273	0.041%
SLM Student Loan Trust 2008-3	1.21	10/25/21	1,932,905	1,906,804	0.009%
SLM Student Loan Trust 2008-5	1.91	7/25/23	12,744,099	12,763,342	0.060%
SLM Student Loan Trust 2008-9	1.71	4/25/23	13,880,747	13,874,188	0.066%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	15,190,000	16,151,573	0.076%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,951,000	6,354,020	0.030%
Smb Private Education Loan Trust 2015	2.98	7/15/27	6,530,198	6,642,692	0.031%
Smb Private Education Loan Trust 2016	2.43	2/17/32	13,240,834	13,612,245	0.064%

Smb Private Education Loan Trust 2016	2.7	5/15/31	5,299,264	5,478,006	0.026%
Smb Private Education Loan Trust 2016	2.34	9/15/34	10,971,106	11,269,392	0.053%
Smb Private Education Loan Trust 2018	3.63	11/15/35	26,418,135	28,594,068	0.135%
Smb Private Education Loan Trust 2018	3.6	1/15/37	12,071,013	12,897,108	0.061%
Smb Private Education Loan Trust 2018	0.88	1/15/37	17,823,105	17,808,282	0.084%
STACR Trust 2018-DNA2	0.95	12/25/30	6,936,594	6,936,594	0.033%
STACR Trust 2018-DNA3	0.9	9/25/48	25,533	25,533	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	14,343,816	14,324,446	0.068%
Standard Chartered	4.64	4/1/31	45,875,000	55,187,625	0.261%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	7,821,954	8,114,644	0.038%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	25,075,219	25,434,278	0.120%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	9,845,124	9,999,904	0.047%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	11,667,538	11,744,043	0.056%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	9,262,484	9,285,145	0.044%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	22,190,730	22,585,485	0.107%
State Grid Overseas Investment 2016	3.5	5/4/27	24,000,000	26,709,353	0.126%
Sunoco Logistics Partners Operations	4.25	4/1/24	14,265,000	15,406,200	0.073%
Symphony CLO XVII	1.12	4/15/28	39,103,404	38,884,110	0.184%
Symphony CLO XXIII	1.49	1/15/34	9,560,000	9,575,858	0.045%
Synchrony Financial	4.25	8/15/24	5,540,000	6,063,054	0.029%
Syngenta Finance	3.93	4/23/21	18,290,000	18,392,515	0.087%
Taco Bell Funding	4.32	11/25/48	37,543,800	38,080,301	0.180%
Taconic Park CLO	2.12	1/20/29	11,645,000	11,300,658	0.053%
Tencent Holdings	1.81	1/26/26	25,688,000	26,292,130	0.124%
Tencent Holdings	3.58	4/11/26	29,472,000	32,710,130	0.155%
Tengizchevroil Finance Co International	4	8/15/26	39,000,000	43,437,732	0.206%
Thaioil Treasury Center	4.63	11/20/28	4,595,000	5,350,325	0.025%
TJX	1.6	5/15/31	9,565,000	9,642,869	0.046%
T-Mobile USA	2.05	2/15/28	12,505,000	13,010,290	0.062%
T-Mobile USA	3.75	4/15/27	61,370,000	69,783,950	0.330%
T-Mobile USA	3.88	4/15/30	24,855,000	28,768,047	0.136%
TNB Global Ventures Capital	3.24	10/19/26	13,470,000	14,617,729	0.069%
Towd Point Mortgage Trust 2015-3	3	3/25/54	1,632,130	1,637,770	0.008%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	15,647,354	0.074%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	2,399,611	2,407,410	0.011%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	3,336,971	3,361,292	0.016%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	3,800,146	3,841,446	0.018%
Towd Point Mortgage Trust 2016-1	3	2/25/55	7,008,644	7,175,745	0.034%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	4,915,402	4,970,471	0.024%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	3,376,204	3,408,235	0.016%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	6,464,408	6,564,331	0.031%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	7,907,316	8,104,247	0.038%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	3,241,133	3,313,334	0.016%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	8,249,259	8,222,829	0.039%
Towd Point Mortgage Trust 2018-1	3	1/25/58	12,835,707	13,339,723	0.063%
Transcontinental Gas Pipe Line	4	3/15/28	10,905,000	12,567,402	0.059%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,965,000	18,038,287	0.085%
Transcontinental Gas Pipe Line	3.25	5/15/30	7,520,000	8,389,147	0.040%
Transurban Finance Co Pty	4.13	2/2/26	7,105,000	8,039,023	0.038%
Transurban Finance Co Pty	2.45	3/16/31	12,535,000	13,139,713	0.062%
Transurban Finance Co Pty	3.38	3/22/27	10,525,000	11,542,978	0.055%
TRP Government Reserve	0.08		1,626,836,297	1,626,836,297	7.701%
TRP Institutional Floating Rate - Z			47,146,866	456,853,135	2.163%
TRP Institutional High Yield - Z			28,844,200	254,117,403	1.203%
TSMC Global	1	9/28/27	23,860,000	23,649,555	0.112%
Ubs	1.36	1/30/27	15,055,000	15,170,336	0.072%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	14,280,262	0.068%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	5,054,237	4,802,587	0.023%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	8,134,839	7,728,097	0.037%
Unitedhealth	3.7	12/15/25	3,820,000	4,374,347	0.021%
Unitedhealth	4.45	12/15/48	2,455,000	3,378,740	0.016%
Unitedhealth	2.75	5/15/40	12,375,000	13,340,250	0.063%
Unitedhealth	2.9	5/15/50	17,580,000	19,322,002	0.091%
Unitedhealth	4.25	6/15/48	15,025,000	20,019,100	0.095%
Unitedhealth	3.5	8/15/39	5,310,000	6,263,872	0.030%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	13,315,596	12,192,319	0.058%
U.S. Treasury Bonds	1.63	11/15/22	414,420,000	425,946,056	2.016%
U.S. Treasury Bonds	1.13	8/15/40	354,020,000	334,991,425	1.586%
U.S. Treasury Bonds	1.38	8/15/50	269,115,000	251,790,722	1.192%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	44,402,603	52,846,036	0.250%
U.S. Treasury Notes	1.38	10/15/22	740,440,000	756,868,513	3.583%
U.S. Treasury Notes	1.5	1/15/23	782,180,000	803,934,381	3.806%

U.S. Treasury Notes	1.63	12/15/22	246,475,000	253,638,180	1.201%
U.S. Treasury Notes	0.13	5/15/23	225,080,000	225,009,663	1.065%
U.S. Treasury Notes	0.25	9/30/25	100,760,000	100,350,663	0.475%
Valero Energy	2.15	9/15/27	8,270,000	8,420,671	0.040%
Ventas Realty	3.25	10/15/26	51,880,000	57,143,070	0.270%
Vereit Operating Partnership	3.4	1/15/28	10,350,000	11,424,661	0.054%
Vereit Operating Partnership	2.85	12/15/32	21,132,000	22,066,436	0.104%
Vereit Operating Partnership	4.6	2/6/24	42,230,000	46,403,506	0.220%
Vereit Operating Partnership	4.88	6/1/26	47,755,000	55,925,403	0.265%
Vereit Operating Partnership	2.2	6/15/28	4,380,000	4,482,851	0.021%
Vereit Operating Partnership	3.95	8/15/27	29,214,000	33,006,240	0.156%
Verizon Communications	2.99	10/30/56	41,925,000	42,114,417	0.199%
Verizon Communications	4.75	11/1/41	10,225,000	13,464,413	0.064%
Verizon Communications	2.65	11/20/40	38,295,000	38,723,215	0.183%
Verizon Communications	2.88	11/20/50	43,625,000	43,872,834	0.208%
Verizon Communications	4.52	9/15/48	9,550,000	12,393,780	0.059%
Verus Securitization Trust 2018-2	3.68	6/1/58	9,531,031	9,542,628	0.045%
Verus Securitization Trust 2018-2	3.83	6/1/58	3,643,812	3,662,960	0.017%
Verus Securitization Trust 2018-3	4.11	10/25/58	8,959,639	9,188,016	0.043%
Verus Securitization Trust 2018-3	4.28	10/25/58	10,629,114	10,653,291	0.050%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	5,959,332	6,011,207	0.028%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	17,411,084	17,691,422	0.084%
Verus Securitization Trust 2019-1	4.04	2/25/59	15,592,349	15,658,050	0.074%
Verus Securitization Trust 2019-2	3.21	5/25/59	13,566,824	13,671,306	0.065%
Verus Securitization Trust 2019-2	3.45	5/25/59	16,404,509	16,495,862	0.078%
Verus Securitization Trust 2019-3	3.04	7/25/59	12,762,657	12,993,781	0.062%
Verus Securitization Trust 2019-4	2.64	11/25/59	16,160,868	16,535,624	0.078%
Verus Securitization Trust 2019-4	3.21	11/25/59	5,200,000	5,322,745	0.025%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	10,845,887	10,955,846	0.052%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	8,309,208	8,385,565	0.040%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	5,224,811	5,367,114	0.025%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	11,313,176	11,594,217	0.055%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	15,545,394	15,966,570	0.076%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	11,106,471	11,370,847	0.054%
Verus Securitization Trust 2020-1	2.42	1/25/60	18,825,646	19,176,515	0.091%
Verus Securitization Trust 2020-2	4	5/25/60	7,815,000	8,023,976	0.038%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	5,950,005	6,032,921	0.029%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	15,892,815	16,015,699	0.076%
Vista Point Securitization Trust 2020-1	3.2	3/25/65	17,346,000	17,945,519	0.085%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	16,463,088	16,539,556	0.078%
Vistra Operations	3.7	1/30/27	30,215,000	33,274,269	0.158%
Vistra Operations	3.55	7/15/24	45,346,000	48,973,680	0.232%
Vistra Operations	4.3	7/15/29	12,525,000	14,153,250	0.067%
VNdo Trust 2016-350P	3.9	1/10/35	10,909,000	11,210,873	0.053%
Vodafone	4.38	5/30/28	28,755,000	34,400,613	0.163%
Vodafone	5	5/30/38	17,710,000	23,037,044	0.109%
Vodafone	5.25	5/30/48	12,050,000	16,709,133	0.079%
Vodafone	4.88	6/19/49	25,250,000	33,608,811	0.159%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	27,263,807	0.129%
Volkswagen Group of America Finance	4.75	11/13/28	21,662,000	26,272,085	0.124%
Volkswagen Group of America Finance	1.63	11/24/27	6,920,000	6,956,801	0.033%
Volkswagen Group of America Finance	2.85	9/26/24	14,545,000	15,536,344	0.074%
Volkswagen Group of America Finance	3.2	9/26/26	16,325,000	17,984,975	0.085%
Volkswagen Leasing GmbH	1.63	8/15/25	3,555,000	4,610,536	0.022%
Wells Fargo	2.88	10/30/30	55,105,000	59,791,074	0.283%
Wells Fargo	2.57	2/11/31	54,100,000	57,082,154	0.270%
Wells Fargo	2.19	4/30/26	16,835,000	17,726,683	0.084%
Wells Fargo	3.07	4/30/41	29,995,000	32,493,733	0.154%
Wells Fargo	4.48	4/4/31	16,395,000	20,034,706	0.095%
Wells Fargo	2.39	6/2/28	32,145,000	34,171,903	0.162%
Wells Fargo	4.3	7/22/27	11,980,000	13,996,869	0.066%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	6,449,282	0.031%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,914,618	0.033%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,904,541	0.033%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	4,900,000	4,761,621	0.023%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	6,368,445	0.030%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	16,117,613	0.076%
Wells Fargo Commercial Mortgage Trust 2019-C50	3	5/15/52	12,000,000	9,645,625	0.046%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	18,141,634	20,575,242	0.097%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	13,765,000	14,567,729	0.069%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.81	12/15/52	10,535,000	10,741,197	0.051%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	36,095,000	36,172,947	0.171%

Wells Fargo Commercial Mortgage Trust 2020-C55	3.54	2/15/53	19,525,000	19,405,917	0.092%
Western Digital	1.65	2/27/23	10,430,021	10,332,292	0.049%
Western Digital	1.9	4/29/23	14,960,442	14,926,781	0.071%
Westlake Chemical	1.63	7/17/29	11,421,000	14,521,307	0.069%
WFRBS Commercial Mortgage Trust 2014-C20	4.18	5/15/47	20,974,000	22,766,969	0.108%
Williams	3.9	1/15/25	22,215,000	24,573,544	0.116%
Williams	4.3	3/4/24	2,910,000	3,206,538	0.015%
Williams	4	9/15/25	6,920,000	7,793,650	0.037%
Wind River 2016-1 CLO	1.89	7/15/28	12,980,000	12,808,322	0.061%
Woodside Finance	3.7	3/15/28	35,816,000	38,233,580	0.181%
Woodside Finance	3.65	3/5/25	13,200,000	14,251,776	0.067%
Woodside Finance	3.7	9/15/26	43,137,000	46,961,656	0.222%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	36,888,403	0.175%
Worldwide Plaza Trust 2017-WWP	3.6	11/10/36	6,005,000	6,232,552	0.030%
WPP Finance 2010	3.75	9/19/24	18,332,000	20,315,009	0.096%
Yili Holding Investment	1.63	11/19/25	21,007,000	21,031,699	0.100%

Total Investments in Securities **22,394,707,383**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	EUR	8,920,000	USD	(10,544,823)	02/19/2021	364,951	0.002%
Barclays Bank PLC - Wholesale (SING)	EUR	4,548,496	USD	(5,416,015)	02/19/2021	147,109	0.001%
Barclays Bank PLC - Wholesale (SING)	GBP	17,585,000	USD	(23,110,221)	02/19/2021	945,337	0.004%
Barclays Bank PLC - Wholesale (SING)	USD	34,247,813	SEK	(290,875,000)	02/19/2021	(1,125,470)	-0.005%
BNP PARIBAS SECURITIES CORP	RUB	789,715,000	USD	(10,657,279)	01/15/2021	74	0.000%
BNP PARIBAS SECURITIES CORP	USD	34,059,342	GBP	(25,525,000)	02/19/2021	(857,809)	-0.004%
BANK OF AMERICA	RON	42,430,000	USD	(10,575,246)	01/15/2021	66,936	0.000%
BANK OF AMERICA	EUR	23,805,000	USD	(28,855,469)	02/19/2021	259,685	0.001%
JP MORGAN CHASE BANK	JPY	3,130,615,000	USD	(29,992,824)	01/22/2021	334,584	0.002%
JP MORGAN CHASE BANK	EUR	14,604	USD	(17,818)	02/19/2021	44	0.000%
CITIBANK N A	AUD	31,800,000	USD	(23,192,297)	01/22/2021	1,330,006	0.006%
CITIBANK N A	AUD	14,430,000	USD	(10,478,619)	01/22/2021	648,955	0.003%
CITIBANK N A	AUD	40,010,000	USD	(29,539,583)	01/22/2021	1,313,792	0.006%
CITIBANK N A	NOK	95,305,000	USD	(10,467,281)	01/22/2021	647,775	0.003%
CITIBANK N A	NZD	34,075,000	USD	(23,214,837)	01/22/2021	1,305,752	0.006%
Credit Suisse First Boston Inc (PAS)	INR	785,325,000	USD	(10,602,471)	01/22/2021	125,618	0.001%
Credit Suisse First Boston Inc (PAS)	GBP	7,940,000	USD	(10,449,723)	02/19/2021	411,871	0.002%
DEUTSCHE BANK	NOK	252,805,000	USD	(28,622,134)	01/22/2021	861,540	0.004%
DEUTSCHE BANK	EUR	319,429	USD	(391,781)	02/19/2021	(1,098)	0.000%
GOLDMAN SACHS & CO	IDR	149,746,480,000	USD	(10,549,241)	01/22/2021	168,148	0.001%
GOLDMAN SACHS & CO	JPY	1,106,515,000	USD	(10,525,407)	01/22/2021	193,807	0.001%
GOLDMAN SACHS & CO	NOK	212,375,000	USD	(23,454,022)	01/22/2021	1,314,457	0.006%
HSBC SECURITIES INC	MXN	210,860,000	USD	(10,622,295)	01/15/2021	(43,952)	0.000%
HSBC SECURITIES INC	CAD	30,130,000	USD	(23,225,697)	01/22/2021	446,774	0.002%
HSBC SECURITIES INC	CAD	13,705,000	USD	(10,436,180)	01/22/2021	331,534	0.002%
HSBC SECURITIES INC	CAD	38,400,000	USD	(29,688,686)	01/22/2021	481,339	0.002%
HSBC SECURITIES INC	NZD	15,270,000	USD	(10,492,551)	01/22/2021	495,839	0.002%
HSBC SECURITIES INC	USD	34,771,842	NZD	(49,345,000)	01/22/2021	(737,138)	-0.003%
HSBC SECURITIES INC	EUR	14,169,801	USD	(16,852,979)	02/19/2021	477,663	0.002%
HSBC SECURITIES INC	SEK	90,785,000	USD	(10,542,310)	02/19/2021	498,046	0.002%
MORGAN STANLEY & COMPANY LLC	PEN	38,030,000	USD	(10,587,416)	01/15/2021	(80,347)	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	3,525,957	USD	(4,273,416)	02/19/2021	39,072	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	22,220,566	USD	(26,348,101)	02/19/2021	829,181	0.004%
UBS SECURITIES LLC	JPY	2,386,740,000	USD	(22,663,373)	01/22/2021	457,847	0.002%
UBS SECURITIES LLC	CHF	20,795,000	USD	(22,910,940)	02/19/2021	613,928	0.003%
UBS SECURITIES LLC	CHF	9,630,000	USD	(10,558,724)	02/19/2021	335,456	0.002%
UBS SECURITIES LLC	EUR	1,714,707	USD	(2,038,745)	02/19/2021	58,459	0.000%
UBS SECURITIES LLC	EUR	1,856,918	USD	(2,252,168)	02/19/2021	18,970	0.000%
UBS SECURITIES LLC	SEK	200,090,000	USD	(23,244,589)	02/19/2021	1,088,339	0.005%
UBS SECURITIES LLC	USD	34,040,206	CHF	(30,425,000)	02/19/2021	(378,842)	-0.002%
UBS SECURITIES LLC	USD	54,996,740	EUR	(46,372,636)	02/19/2021	(1,720,185)	-0.008%
UBS SECURITIES LLC	USD	54,996,740	EUR	(46,372,636)	02/19/2021	(1,720,185)	-0.008%

Total Forward Currency Exchange Contracts **9,947,862**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	5,777,500	133,795	0.001%
BOEING CO DEB CDS 12/20/2021	(63,655,000)	172,187	0.001%
CHILE CDS 12/20/2025	(48,315,000)	1,314,313	0.006%
CHILE CDS 12/20/2025	(86,490,000)	2,352,787	0.011%
DEVON ENERGY CORP CDS 12/20/2024	(2,445,000)	(16,976)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(5,205,000)	(36,138)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(3,075,000)	(21,350)	0.000%

REPUBLIC OF INDONESIA CDS 12/20/2025	(15,905,000)	249,470	0.001%
REPUBLIC OF INDONESIA CDS 12/20/2025	(91,295,000)	1,431,962	0.007%
UNITED MEXICAN STATES CDS 12/20/2025	(52,830,000)	489,047	0.002%
UNITED MEXICAN STATES CDS 12/20/2025	(15,170,000)	140,429	0.001%
UNITED MEXICAN STATES CDS 12/20/2025	(15,170,000)	140,429	0.001%
CDX IG CDSI S34 5Y 06/20/2025	(213,780,000)	3,495,944	0.017%
CDX IG CDSI S35 5Y 12/20/2025	(1,897,149,000)	46,482,048	0.220%

Total Swap Contracts **56,327,947**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	5,208	3/31/2021	657,062,424	1,253,878	3.110%
TUH1 2YR US NOTE FUT MAR 21	3,232	3/31/2021	714,196,248	677,156	3.381%
TYH1 UST 10YR FUT MAR 21	13,283	3/22/2021	1,834,091,801	(433,956)	8.682%
USH1 UST 30YR FUT MAR 21	2,223	3/22/2021	384,995,813	1,125,816	1.822%
UXYH1 UST 10YR ULTRA FUT MAR 21	(4,468)	3/22/2021	(698,613,710)	4,274,223	(3.307%)
WNH1 ULTRA US BOND FUT MAR 21	2,784	3/22/2021	594,558,000	(11,534,517)	2.814%

Total Futures Contracts **(4,637,400)**

NET ASSETS **21,125,413,576**

NET ASSET VALUE PER SHARE

New Income Fund Shares **9.93**
(\$4,065,220,080 / 409,298,740 Shares Outstanding)

New Income Fund - Advisor Class Shares **9.91**
(\$28,562,583 / 2,881,677 Shares Outstanding)

New Income Fund - I Class Shares **9.93**
(\$2,425,183,986 / 244,289,182 Shares Outstanding)

New Income Fund - R Class Shares **9.93**
(\$2,637,024 / 265,581 Shares Outstanding)

New Income Fund - Z Class Shares **9.93**
(\$14,603,809,902 / 1,470,877,224 Shares Outstanding)

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

ADP Andorran Peseta DOP Dominican Peso LBP Lebanese Pound QAR Qatari Rial
AED United Arab Emirates Dirham DZD Algerian Dinar LKR Sri Lanka Rupee RON Romanian Leu

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

Important Information

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