

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	4.88	11/14/48	1,015,000	1,279,565	0.306%
AbbVie	2.95	11/21/26	695,000	754,174	0.180%
AbbVie	3.2	11/21/29	175,000	192,405	0.046%
AbbVie	4.05	11/21/39	425,000	484,086	0.116%
AbbVie	4.7	5/14/45	265,000	324,458	0.078%
ABJA Investment Co Pte	5.45	1/24/28	1,400,000	1,359,779	0.325%
Adani Ports & Special Economic Zone	4.2	8/4/27	900,000	904,710	0.216%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	620,000	602,233	0.144%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	150,000	154,860	0.037%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	415,000	412,455	0.099%
Aes Gener	7.13	3/26/79	850,000	870,426	0.208%
Aib	4.26	4/10/25	415,000	445,555	0.107%
Alexandria Real Estate Equities	3.95	1/15/27	955,000	1,084,183	0.259%
Alexandria Real Estate Equities	4.9	12/15/30	590,000	743,843	0.178%
Altice France SA/France	5.5	1/15/28	445,000	449,450	0.107%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	58,428	40,266	0.010%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	151,598	141,683	0.034%
American Airlines 2017-2 Class A Pass Through Trust	3.6	10/15/29	325,491	257,368	0.062%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	155,569	101,158	0.024%
American Campus Communities Operating Partnership	3.63	11/15/27	420,000	448,038	0.107%
American Campus Communities Operating Partnership	2.85	2/1/30	710,000	717,865	0.172%
American Campus Communities Operating Partnership	3.3	7/15/26	190,000	202,796	0.048%
American Express Credit Account Master Trust	0.73	2/18/25	170,000	170,287	0.041%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	385,000	391,531	0.094%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	965,000	995,990	0.238%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	349,568	357,362	0.085%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	469,875	474,767	0.114%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	480,000	444,754	0.106%
Asurion	3.15	11/3/24	156,400	153,566	0.037%
Asurion	6.65	8/4/25	9,394	9,396	0.002%
Atrium Hotel Portfolio Trust 2017-ATRM	1.8	12/15/36	975,000	878,846	0.210%
AT&T	2.75	6/1/31	440,000	462,642	0.111%
Ausgrid Finance Pty	3.85	5/1/23	210,000	221,804	0.053%
Ausgrid Finance Pty	4.35	8/1/28	320,000	365,876	0.087%
Autoridad del Canal de Panama	4.95	7/29/35	200,000	249,611	0.060%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	735,000	745,953	0.178%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	215,000	220,004	0.053%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,435,000	1,480,785	0.354%
Avis Budget Rental Car Funding AESOP	4	3/20/25	835,000	893,026	0.214%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	755,000	757,534	0.181%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	960,000	912,995	0.218%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	240,000	245,662	0.059%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	180,000	190,056	0.045%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	240,755	0.058%
Avnet	3.75	12/1/21	445,000	456,012	0.109%
Avolon Holdings Funding	5.13	10/1/23	660,000	661,650	0.158%
Avolon Holdings Funding	5.5	1/15/26	255,000	256,594	0.061%
Avolon Holdings Funding	4.38	5/1/26	250,000	235,313	0.056%
Bahamas Government International Bond	6	11/21/28	400,000	356,000	0.085%
Bahamas Government International Bond	5.75	1/16/24	505,000	457,656	0.109%
Baidu	2.88	7/6/22	850,000	875,120	0.209%
Banco De Bogota	6.25	5/12/26	800,000	869,008	0.208%
Banco De Bogota	4.38	8/3/27	475,000	500,109	0.120%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	950,000	932,946	0.223%
BANK 2019-BNK21	2.5	10/17/52	890,000	708,042	0.169%
Bank of America	3.56	4/23/27	180,000	201,013	0.048%
Bank of America	2.68	6/19/41	420,000	427,448	0.102%
Bank of America	4.27	7/23/29	1,630,000	1,910,456	0.457%
Bank of America	1.9	7/23/31	470,000	469,838	0.112%
Bank of America	4.2	8/26/24	1,095,000	1,215,231	0.291%
Barclays	4.34	5/16/24	1,005,000	1,077,863	0.258%
Barclays	3.93	5/7/25	425,000	454,864	0.109%
Barclays	2.85	5/7/26	695,000	723,394	0.173%
Barclays Bank	5.14	10/14/20	515,000	515,724	0.123%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	1,045,000	1,211,934	0.290%

Barclays Commercial Mortgage Trust 2019-C4	3.32	8/15/52	450,000	461,685	0.110%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	585,000	538,213	0.129%
Barings BDC Static CLO Ltd 2019-1	1.3	4/15/27	356,829	355,806	0.085%
Barings CLO Ltd 2016-II	1.35	7/20/28	755,000	749,343	0.179%
BAT Capital	3.56	8/15/27	1,205,000	1,302,104	0.311%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	115,949	118,901	0.028%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	99,558	101,516	0.024%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,100,000	1,060,565	0.254%
BBVA Bancomer SA/Texas	4.38	4/10/24	375,000	404,160	0.097%
Becton Dickinson And	2.82	5/20/30	380,000	408,173	0.098%
Becton Dickinson And	3.79	5/20/50	395,000	437,262	0.105%
Becton Dickinson And	3.7	6/6/27	716,000	807,618	0.193%
Becton Dickinson And	4.67	6/6/47	525,000	643,390	0.154%
Benefit Street Partners CLO XI	1.78	4/15/29	325,000	318,760	0.076%
Bermuda Government International Bond	4.75	2/15/29	200,000	239,252	0.057%
Boardwalk Pipelines	4.95	12/15/24	400,000	436,874	0.104%
Boardwalk Pipelines	3.38	2/1/23	110,000	112,473	0.027%
Boardwalk Pipelines	5.95	6/1/26	920,000	1,062,517	0.254%
Boardwalk Pipelines	4.45	7/15/27	45,000	48,332	0.012%
Booking Holdings	4.5	4/13/27	195,000	228,818	0.055%
Booking Holdings	4.63	4/13/30	230,000	274,775	0.066%
Boral Finance Pty	3.75	5/1/28	715,000	742,446	0.178%
Boston Properties	3.25	1/30/31	215,000	231,655	0.055%
Boston Properties	3.65	2/1/26	520,000	578,162	0.138%
Braskem Finance	6.45	2/3/24	800,000	855,008	0.204%
British Telecommunications	3.25	11/8/29	480,000	515,426	0.123%
Brixmor Operating Partnership	3.85	2/1/25	270,000	286,817	0.069%
Brixmor Operating Partnership	3.9	3/15/27	630,000	665,090	0.159%
Brixmor Operating Partnership	4.13	5/15/29	445,000	481,713	0.115%
Brixmor Operating Partnership	3.65	6/15/24	204,000	214,744	0.051%
Brixmor Operating Partnership	4.05	7/1/30	410,000	438,557	0.105%
BX Commercial Mortgage Trust 2020-BXLP	2.65	12/15/36	994,090	980,375	0.234%
BX Trust 2018-GW	1.37	5/15/35	475,000	446,413	0.107%
Cameron LNG	3.3	1/15/35	170,000	191,822	0.046%
Cameron LNG	3.7	1/15/39	125,000	140,365	0.034%
Cameron LNG	2.9	7/15/31	155,000	170,311	0.041%
Cantor Commercial Real Estate Lending 2019-CF2	2.5	11/15/52	540,000	450,131	0.108%
Capital One Financial	3.8	1/31/28	850,000	948,364	0.227%
Capital One Financial	3.75	3/9/27	425,000	471,921	0.113%
Capital One Financial	3.65	5/11/27	675,000	744,716	0.178%
Cardinal Health	4.5	11/15/44	85,000	93,067	0.022%
Cardinal Health	4.9	9/15/45	400,000	467,732	0.112%
CarMax Auto Owner Trust 2017-4	3.3	5/15/24	115,000	117,937	0.028%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	800,000	860,162	0.206%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	582,712	0.139%
Cemex SAB de CV	6.13	5/5/25	1,000,000	1,033,750	0.247%
Centene	4.25	12/15/27	610,000	635,925	0.152%
Centene	4.63	12/15/29	760,000	818,900	0.196%
Centene	3.38	2/15/30	455,000	472,063	0.113%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	525,000	581,152	0.139%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	600,000	622,000	0.149%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	765,000	750,888	0.180%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	590,000	681,058	0.163%
Cheniere Corpus Christi Holdings	3.7	11/15/29	405,000	419,681	0.100%
Cheniere Corpus Christi Holdings	5.13	6/30/27	125,000	138,750	0.033%
Cheniere Energy	4.63	10/15/28	395,000	405,369	0.097%
Cigna	4.38	10/15/28	1,025,000	1,212,739	0.290%
Cigna	4.9	12/15/48	415,000	537,810	0.129%
Cigna	3.4	3/1/27	395,000	443,657	0.106%
Cigna	2.4	3/15/30	200,000	206,447	0.049%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	102,252	0.024%
Citigroup Commercial Mortgage Trust 2016-P3	3.06	4/15/49	240,000	260,178	0.062%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	345,000	392,262	0.094%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	980,000	858,397	0.205%
City of Houston TX Airport System Revenue	2.49	7/1/32	275,000	275,930	0.066%
Cnh Equipment Trust 2017	2.54	5/15/25	115,000	116,967	0.028%
Cno Financial	5.25	5/30/25	597,000	683,565	0.163%
Cole Park CLO Ltd 2015-1	1.32	10/20/28	755,000	752,512	0.180%
COLT 2018-4 Mortgage Loan Trust	4.72	12/28/48	1,155,000	1,167,316	0.279%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	238,200	240,360	0.057%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	319,511	323,132	0.077%
Comcast	4.7	10/15/48	800,000	1,058,622	0.253%

Comcast	3.25	11/1/39	765,000	849,714	0.203%
Comision Federal de Electricidad	4.88	1/15/24	200,000	215,731	0.052%
COMM 2014-CCRE20 Mortgage Trust	3.94	11/10/47	285,000	309,744	0.074%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	236,705	251,263	0.060%
COMM 2015-CCRE22 Mortgage Trust	4.24	3/10/48	575,000	583,079	0.139%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	760,000	821,795	0.196%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	440,000	494,026	0.118%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	192,115	205,447	0.049%
CommonSpirit Health	2.95	11/1/22	105,000	109,682	0.026%
Connecticut Avenue Securities Trust 2020-R01	2.2	1/25/40	420,000	411,530	0.098%
Corp Nacional del Cobre de Chile	3.63	8/1/27	315,000	345,616	0.083%
Costa Rica Government International Bond	6.13	2/19/31	1,065,000	1,005,094	0.240%
Country Garden Holdings	5.13	1/17/25	200,000	209,500	0.050%
Country Garden Holdings	8	1/27/24	1,000,000	1,087,500	0.260%
Credit Suisse	2.19	6/5/26	700,000	720,843	0.172%
Credit Suisse	2.59	9/11/25	685,000	713,558	0.171%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.3	5/15/36	835,000	823,476	0.197%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	234,033	0.056%
CSAIL 2017-C8 Commercial Mortgage Trust	4.32	6/15/50	465,000	436,283	0.104%
CVS Health	4.1	3/25/25	188,000	212,313	0.051%
CVS Health	4.3	3/25/28	415,000	486,390	0.116%
CVS Health	5.05	3/25/48	885,000	1,120,030	0.268%
CVS Health	5.13	7/20/45	15,000	18,829	0.005%
CVS Health	2.7	8/21/40	145,000	138,601	0.033%
Dallas Fort Worth International Airport	2.92	11/1/50	275,000	273,576	0.065%
Danske Bank	5.38	1/12/24	405,000	455,060	0.109%
Danske Bank	3.24	12/20/25	230,000	244,775	0.059%
Danske Bank	2.7	3/2/22	430,000	442,900	0.106%
Danske Bank	3.88	9/12/23	200,000	214,730	0.051%
Danske Bank	3	9/20/22	200,000	203,867	0.049%
Deephaven Residential Mortgage Trust 2018-1	3.03	12/25/57	77,559	77,895	0.019%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	162,682	161,979	0.039%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	450,000	454,870	0.109%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	400,262	402,944	0.096%
Deephaven Residential Mortgage Trust 2019-1	4.4	1/25/59	710,000	714,320	0.171%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	184,489	186,167	0.045%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	510,000	512,268	0.122%
Denver City & County School District No 1	4.24	12/15/37	65,000	78,820	0.019%
Diamondback Energy	2.88	12/1/24	685,000	693,563	0.166%
Diamondback Energy	3.25	12/1/26	475,000	475,632	0.114%
Diamondback Energy	3.5	12/1/29	175,000	168,000	0.040%
Discover Bank	4.65	9/13/28	520,000	612,707	0.147%
Discover Financial Services	4.1	2/9/27	575,000	637,986	0.153%
Discover Financial Services	3.75	3/4/25	460,000	500,945	0.120%
District of Columbia	5.59	12/1/34	5,000	6,828	0.002%
Eaton Vance CLO 2013-1	2.13	1/15/28	1,105,000	1,100,262	0.263%
Egypt Government International Bond	7.05	1/15/32	480,000	459,336	0.110%
Egypt Government International Bond	6.38	4/11/31	4,095,000	4,480,307	1.071%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	16,920	16,949	0.004%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	807,715	825,780	0.197%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	285,000	310,653	0.074%
Enel Finance International	2.75	4/6/23	700,000	730,510	0.175%
Enel Finance International	3.63	5/25/27	340,000	377,825	0.090%
Enel Finance International	4.63	9/14/25	670,000	773,850	0.185%
Energy Transfer Operating	5.88	1/15/24	720,000	791,100	0.189%
Energy Transfer Operating	4.5	4/15/24	105,000	111,038	0.027%
Energy Transfer Operating	5.25	4/15/29	230,000	246,963	0.059%
Energy Transfer Operating	6.25	4/15/49	365,000	376,406	0.090%
Energy Transfer Operating	2.9	5/15/25	160,000	160,600	0.038%
Energy Transfer Operating	5	5/15/50	80,000	73,600	0.018%
Energy Transfer Operating	5.5	6/1/27	250,000	274,688	0.066%
Energy Transfer Operating	4.95	6/15/28	155,000	164,106	0.039%
Energy Transfer Operating	6	6/15/48	710,000	710,888	0.170%
Eni	4.75	9/12/28	445,000	519,070	0.124%
Essex Portfolio	3.88	5/1/24	285,000	310,922	0.074%
Essex Portfolio	3.63	5/1/27	475,000	530,890	0.127%
Expedia	5	2/15/26	465,000	495,781	0.119%
Falabella	4.38	1/27/25	500,000	539,311	0.129%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	700,000	683,253	0.163%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	833,859	824,263	0.197%
Fannie Mae Connecticut Avenue Securities	2.7	12/25/30	479,745	471,200	0.113%
Fannie Mae Connecticut Avenue Securities	2.5	1/25/31	729,841	715,868	0.171%

Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	483,177	475,609	0.114%
Fannie Mae Connecticut Avenue Securities	2.25	3/25/31	191,183	187,838	0.045%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	592,781	582,526	0.139%
Fannie Mae Connecticut Avenue Securities	2.35	8/25/30	154,541	149,497	0.036%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	586,458	580,920	0.139%
Fannie Mae Interest Strip	6.5	2/25/32	289	49	0.000%
Fannie Mae REMICS	4	6/25/44	90,548	92,661	0.022%
Federal Home Loan Mortgage	6	10/1/32	161	179	0.000%
Federal Home Loan Mortgage	3.15	10/1/36	602	636	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	8,897	10,302	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	10,527	11,832	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	43,988	49,355	0.012%
Federal Home Loan Mortgage	4	10/1/40	1,836	2,024	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,052	1,145	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	139,430	156,528	0.037%
Federal Home Loan Mortgage	5	11/1/33	2,315	2,664	0.001%
Federal Home Loan Mortgage	5	11/1/33	1,344	1,524	0.000%
Federal Home Loan Mortgage	5	11/1/33	2,757	3,158	0.001%
Federal Home Loan Mortgage	4.1	11/1/34	6,574	6,687	0.002%
Federal Home Loan Mortgage	4.05	11/1/36	1,389	1,396	0.000%
Federal Home Loan Mortgage	4	11/1/40	163,358	180,382	0.043%
Federal Home Loan Mortgage	4	11/1/40	4,590	5,038	0.001%
Federal Home Loan Mortgage	3.5	11/1/42	119,636	129,906	0.031%
Federal Home Loan Mortgage	3.93	1/1/36	2,773	2,933	0.001%
Federal Home Loan Mortgage	3.88	1/1/37	1,729	1,739	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	51,142	59,264	0.014%
Federal Home Loan Mortgage	4	1/1/41	19,587	21,579	0.005%
Federal Home Loan Mortgage	3.5	1/1/43	51,782	56,053	0.013%
Federal Home Loan Mortgage	4	1/1/46	521,570	574,781	0.137%
Federal Home Loan Mortgage	3.5	1/1/48	286,034	304,112	0.073%
Federal Home Loan Mortgage	6	12/1/33	13,973	16,420	0.004%
Federal Home Loan Mortgage	5	12/1/35	1,349	1,553	0.000%
Federal Home Loan Mortgage	4.12	12/1/36	653	693	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	3,611	4,182	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	6,918	7,781	0.002%
Federal Home Loan Mortgage	4	12/1/40	9,206	10,141	0.002%
Federal Home Loan Mortgage	4	12/1/40	310	342	0.000%
Federal Home Loan Mortgage	4	12/1/40	23,504	25,955	0.006%
Federal Home Loan Mortgage	4	12/1/40	7,305	8,118	0.002%
Federal Home Loan Mortgage	4	12/1/41	24,666	26,947	0.006%
Federal Home Loan Mortgage	3	12/1/42	138,601	150,494	0.036%
Federal Home Loan Mortgage	7	2/1/24	35	37	0.000%
Federal Home Loan Mortgage	3.75	2/1/35	1,256	1,319	0.000%
Federal Home Loan Mortgage	3.75	2/1/37	4,119	4,334	0.001%
Federal Home Loan Mortgage	4	2/1/41	93,656	103,335	0.025%
Federal Home Loan Mortgage	6.5	3/1/32	619	692	0.000%
Federal Home Loan Mortgage	3.69	3/1/36	3,885	4,082	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	93,920	102,005	0.024%
Federal Home Loan Mortgage	3.5	3/1/46	353,625	386,331	0.092%
Federal Home Loan Mortgage	7	4/1/32	334	390	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	2,519	2,818	0.001%
Federal Home Loan Mortgage	6.5	4/1/37	113,529	129,722	0.031%
Federal Home Loan Mortgage	5	4/1/40	3,249	3,742	0.001%
Federal Home Loan Mortgage	2.5	5/1/30	241,549	255,426	0.061%
Federal Home Loan Mortgage	6.5	5/1/35	602	674	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	16,661	18,745	0.004%
Federal Home Loan Mortgage	4.5	5/1/42	49,205	55,248	0.013%
Federal Home Loan Mortgage	3.5	5/1/43	173,350	188,013	0.045%
Federal Home Loan Mortgage	6.5	6/1/24	142	159	0.000%
Federal Home Loan Mortgage	7	6/1/32	136	141	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	23,336	26,189	0.006%
Federal Home Loan Mortgage	5	7/1/25	25	27	0.000%
Federal Home Loan Mortgage	5	7/1/33	110	126	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	457	480	0.000%
Federal Home Loan Mortgage	5	7/1/40	9,189	10,590	0.003%
Federal Home Loan Mortgage	6	8/1/21	77	78	0.000%
Federal Home Loan Mortgage	6	8/1/22	845	863	0.000%
Federal Home Loan Mortgage	6	8/1/38	3,668	4,292	0.001%
Federal Home Loan Mortgage	6	8/1/38	5,098	5,974	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	6,830	7,666	0.002%
Federal Home Loan Mortgage	5	8/1/40	15,702	18,051	0.004%
Federal Home Loan Mortgage	5	8/1/40	57,519	66,291	0.016%

Federal Home Loan Mortgage	4.5	8/1/40	4,304	4,831	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	10,262	11,519	0.003%
Federal Home Loan Mortgage	4	8/1/40	3,917	4,323	0.001%
Federal Home Loan Mortgage	4.5	9/1/23	5,793	6,108	0.001%
Federal Home Loan Mortgage	4.04	9/1/32	57	57	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	6,232	7,260	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	50,850	54,899	0.013%
Federal Home Loan Mortgage	3.5	9/1/42	57,403	61,704	0.015%
Federal National Mortgage Assn.	5	10/1/21	251	264	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	10,282	10,915	0.003%
Federal National Mortgage Assn.	3	10/1/29	15,672	16,463	0.004%
Federal National Mortgage Assn.	3	10/1/30	25,710	27,030	0.006%
Federal National Mortgage Assn.	5	10/1/34	18,610	21,341	0.005%
Federal National Mortgage Assn.	5.5	10/1/35	12,935	15,177	0.004%
Federal National Mortgage Assn.	5	10/1/35	8,400	9,668	0.002%
Federal National Mortgage Assn.	5	10/1/35	23,223	26,691	0.006%
Federal National Mortgage Assn.	6.5	10/1/37	10,726	12,044	0.003%
Federal National Mortgage Assn.	6	10/1/38	8,108	9,557	0.002%
Federal National Mortgage Assn.	6	10/1/38	28,802	34,063	0.008%
Federal National Mortgage Assn.	6	10/1/40	45,216	53,255	0.013%
Federal National Mortgage Assn.	6	10/1/40	13,409	15,768	0.004%
Federal National Mortgage Assn.	3	10/1/42	29,897	32,565	0.008%
Federal National Mortgage Assn.	3	10/1/42	23,372	25,457	0.006%
Federal National Mortgage Assn.	3	10/1/42	69,749	75,718	0.018%
Federal National Mortgage Assn.	3	10/1/42	82,680	89,247	0.021%
Federal National Mortgage Assn.	3.5	10/1/42	107,508	116,734	0.028%
Federal National Mortgage Assn.	3	10/1/46	38,011	40,008	0.010%
Federal National Mortgage Assn.	3	10/1/46	107,154	114,985	0.027%
Federal National Mortgage Assn.	4	10/1/46	571,939	618,909	0.148%
Federal National Mortgage Assn.	4	10/1/47	942,096	1,008,446	0.241%
Federal National Mortgage Assn.	4	10/1/48	14,939	16,596	0.004%
Federal National Mortgage Assn.	4	10/1/48	176,398	189,885	0.045%
Federal National Mortgage Assn.	3.5	10/1/49	388,003	408,856	0.098%
Federal National Mortgage Assn.	3.5	10/1/49	884,420	983,271	0.235%
Federal National Mortgage Assn.	6	11/1/32	2,016	2,366	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	288,851	314,365	0.075%
Federal National Mortgage Assn.	5	11/1/33	7,509	8,632	0.002%
Federal National Mortgage Assn.	3	11/1/33	142,199	153,056	0.037%
Federal National Mortgage Assn.	5	11/1/33	7,523	8,649	0.002%
Federal National Mortgage Assn.	3	11/1/34	142,167	154,550	0.037%
Federal National Mortgage Assn.	5.5	11/1/35	12,384	14,525	0.003%
Federal National Mortgage Assn.	2.92	11/1/35	3,831	3,888	0.001%
Federal National Mortgage Assn.	5	11/1/35	6,610	7,609	0.002%
Federal National Mortgage Assn.	3	11/1/36	379,933	409,051	0.098%
Federal National Mortgage Assn.	3	11/1/36	364,452	389,261	0.093%
Federal National Mortgage Assn.	3	11/1/36	50,687	54,631	0.013%
Federal National Mortgage Assn.	6	11/1/36	5,883	6,968	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	1,411	1,578	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	1,927	2,184	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	212	251	0.000%
Federal National Mortgage Assn.	3.58	11/1/37	5,262	5,500	0.001%
Federal National Mortgage Assn.	6	11/1/38	33,899	39,911	0.010%
Federal National Mortgage Assn.	4.5	11/1/39	5,406	6,060	0.001%
Federal National Mortgage Assn.	4	11/1/40	432,536	471,176	0.113%
Federal National Mortgage Assn.	4	11/1/40	7,549	8,331	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	35,850	40,363	0.010%
Federal National Mortgage Assn.	4	11/1/40	11,522	12,688	0.003%
Federal National Mortgage Assn.	4	11/1/40	46,408	50,932	0.012%
Federal National Mortgage Assn.	4	11/1/40	90,127	99,389	0.024%
Federal National Mortgage Assn.	4	11/1/40	29,516	32,504	0.008%
Federal National Mortgage Assn.	4.5	11/1/40	156,417	175,935	0.042%
Federal National Mortgage Assn.	3.5	11/1/42	277,418	300,885	0.072%
Federal National Mortgage Assn.	3	11/1/42	25,716	27,759	0.007%
Federal National Mortgage Assn.	4	11/1/43	68,863	75,859	0.018%
Federal National Mortgage Assn.	3.5	11/1/45	63,352	68,308	0.016%
Federal National Mortgage Assn.	3.5	11/1/45	465,328	495,892	0.119%
Federal National Mortgage Assn.	3.5	11/1/45	185,703	200,674	0.048%
Federal National Mortgage Assn.	3	11/1/46	109,371	117,286	0.028%
Federal National Mortgage Assn.	3	11/1/46	405,833	441,928	0.106%
Federal National Mortgage Assn.	3	11/1/46	63,441	67,840	0.016%
Federal National Mortgage Assn.	3	11/1/46	81,372	87,816	0.021%
Federal National Mortgage Assn.	3	11/1/46	53,848	57,438	0.014%

Federal National Mortgage Assn.	3	11/1/46	130,125	140,429	0.034%
Federal National Mortgage Assn.	3	11/1/46	55,552	59,951	0.014%
Federal National Mortgage Assn.	4.5	11/1/47	214,733	241,206	0.058%
Federal National Mortgage Assn.	4	11/1/49	232,523	248,396	0.059%
Federal National Mortgage Assn.	3	1/1/27	69,746	74,113	0.018%
Federal National Mortgage Assn.	2.5	1/1/32	286,997	300,191	0.072%
Federal National Mortgage Assn.	3	1/1/35	210,949	227,182	0.054%
Federal National Mortgage Assn.	3	1/1/35	467,040	502,967	0.120%
Federal National Mortgage Assn.	5.5	1/1/36	5,062	5,933	0.001%
Federal National Mortgage Assn.	5	1/1/36	168,297	193,670	0.046%
Federal National Mortgage Assn.	5.5	1/1/36	31,406	36,959	0.009%
Federal National Mortgage Assn.	6	1/1/36	1,189	1,383	0.000%
Federal National Mortgage Assn.	6	1/1/36	2,106	2,477	0.001%
Federal National Mortgage Assn.	3.5	1/1/36	212,500	229,425	0.055%
Federal National Mortgage Assn.	5.5	1/1/37	13,064	15,325	0.004%
Federal National Mortgage Assn.	6	1/1/37	1,622	1,912	0.000%
Federal National Mortgage Assn.	5.5	1/1/38	17,044	20,046	0.005%
Federal National Mortgage Assn.	3	1/1/40	882,207	942,542	0.225%
Federal National Mortgage Assn.	4	1/1/41	90,787	100,233	0.024%
Federal National Mortgage Assn.	4	1/1/41	54,879	60,453	0.014%
Federal National Mortgage Assn.	3	1/1/42	1,405,000	1,471,792	0.352%
Federal National Mortgage Assn.	3.5	1/1/43	19,797	21,501	0.005%
Federal National Mortgage Assn.	3.5	1/1/43	133,848	145,453	0.035%
Federal National Mortgage Assn.	3	1/1/43	218,988	233,308	0.056%
Federal National Mortgage Assn.	2.5	1/1/44	4,100,000	4,300,195	1.028%
Federal National Mortgage Assn.	3.5	1/1/44	195,982	212,868	0.051%
Federal National Mortgage Assn.	3.5	1/1/44	187,636	206,829	0.049%
Federal National Mortgage Assn.	3.5	1/1/46	96,705	105,558	0.025%
Federal National Mortgage Assn.	3.5	1/1/46	30,234	32,249	0.008%
Federal National Mortgage Assn.	3.5	1/1/46	70,232	76,637	0.018%
Federal National Mortgage Assn.	3.5	1/1/46	103,387	110,299	0.026%
Federal National Mortgage Assn.	3	1/1/47	252,866	272,883	0.065%
Federal National Mortgage Assn.	3.5	1/1/48	741,892	784,335	0.188%
Federal National Mortgage Assn.	2	1/1/50	6,130,000	6,336,888	1.515%
Federal National Mortgage Assn.	4	1/1/50	881,662	939,590	0.225%
Federal National Mortgage Assn.	4.5	1/1/50	74,500	80,553	0.019%
Federal National Mortgage Assn.	4	1/1/50	765,144	815,417	0.195%
Federal National Mortgage Assn.	4.5	12/1/20	0	0	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	120	122	0.000%
Federal National Mortgage Assn.	5	12/1/24	7,685	8,122	0.002%
Federal National Mortgage Assn.	6.5	12/1/32	6,081	7,093	0.002%
Federal National Mortgage Assn.	3	12/1/32	818,268	860,341	0.206%
Federal National Mortgage Assn.	5.5	12/1/33	19,707	23,199	0.006%
Federal National Mortgage Assn.	3.5	12/1/33	852,919	906,998	0.217%
Federal National Mortgage Assn.	5.5	12/1/34	1,451	1,705	0.000%
Federal National Mortgage Assn.	3	12/1/34	362,562	394,020	0.094%
Federal National Mortgage Assn.	3.85	12/1/35	869	873	0.000%
Federal National Mortgage Assn.	3.23	12/1/35	3,121	3,181	0.001%
Federal National Mortgage Assn.	3.34	12/1/35	989	996	0.000%
Federal National Mortgage Assn.	3.77	12/1/35	342	344	0.000%
Federal National Mortgage Assn.	6	12/1/35	5,127	6,061	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	105,181	123,777	0.030%
Federal National Mortgage Assn.	5.5	12/1/35	6,665	7,847	0.002%
Federal National Mortgage Assn.	3	12/1/36	59,073	63,669	0.015%
Federal National Mortgage Assn.	6.5	12/1/36	754	875	0.000%
Federal National Mortgage Assn.	4.08	12/1/36	958	994	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	16,282	18,179	0.004%
Federal National Mortgage Assn.	4	12/1/40	38,127	42,000	0.010%
Federal National Mortgage Assn.	4.5	12/1/40	34,846	39,216	0.009%
Federal National Mortgage Assn.	4	12/1/40	72,565	79,904	0.019%
Federal National Mortgage Assn.	4.5	12/1/40	56,657	63,748	0.015%
Federal National Mortgage Assn.	4	12/1/40	166,146	183,055	0.044%
Federal National Mortgage Assn.	5	12/1/41	279,703	321,753	0.077%
Federal National Mortgage Assn.	3.5	12/1/41	12,071	13,431	0.003%
Federal National Mortgage Assn.	4.5	12/1/41	43,135	48,181	0.012%
Federal National Mortgage Assn.	4.5	12/1/41	28,562	32,019	0.008%
Federal National Mortgage Assn.	3	12/1/42	212,720	229,620	0.055%
Federal National Mortgage Assn.	4.5	12/1/45	78,960	88,571	0.021%
Federal National Mortgage Assn.	3.5	12/1/45	961,997	1,026,334	0.245%
Federal National Mortgage Assn.	3.5	12/1/45	286,204	306,409	0.073%
Federal National Mortgage Assn.	4	12/1/45	53,957	58,249	0.014%
Federal National Mortgage Assn.	3.5	12/1/45	443,031	472,543	0.113%

Federal National Mortgage Assn.	3	12/1/45	387,963	418,487	0.100%
Federal National Mortgage Assn.	3	12/1/46	306,192	330,438	0.079%
Federal National Mortgage Assn.	3	12/1/46	421,690	455,082	0.109%
Federal National Mortgage Assn.	3	12/1/46	79,218	85,490	0.020%
Federal National Mortgage Assn.	4	12/1/46	20,378	22,036	0.005%
Federal National Mortgage Assn.	5	12/1/47	83,254	94,746	0.023%
Federal National Mortgage Assn.	4	12/1/49	357,120	390,729	0.093%
Federal National Mortgage Assn.	3	12/1/49	373,809	395,084	0.094%
Federal National Mortgage Assn.	4	12/1/49	48,801	52,090	0.012%
Federal National Mortgage Assn.	5	2/1/24	2,284	2,408	0.001%
Federal National Mortgage Assn.	2.5	2/1/32	251,843	267,663	0.064%
Federal National Mortgage Assn.	6	2/1/33	78	92	0.000%
Federal National Mortgage Assn.	5	2/1/34	6,647	7,639	0.002%
Federal National Mortgage Assn.	3.5	2/1/35	21,434	23,044	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	53,330	62,852	0.015%
Federal National Mortgage Assn.	5	2/1/36	49,902	57,403	0.014%
Federal National Mortgage Assn.	6	2/1/36	1,519	1,795	0.000%
Federal National Mortgage Assn.	6	2/1/37	4,055	4,796	0.001%
Federal National Mortgage Assn.	6	2/1/37	22,254	26,329	0.006%
Federal National Mortgage Assn.	5	2/1/38	5,716	6,568	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	24,227	28,464	0.007%
Federal National Mortgage Assn.	5.5	2/1/38	7,373	8,667	0.002%
Federal National Mortgage Assn.	6	2/1/39	118,726	134,811	0.032%
Federal National Mortgage Assn.	4.5	2/1/40	7,649	8,599	0.002%
Federal National Mortgage Assn.	4	2/1/41	24,272	26,794	0.006%
Federal National Mortgage Assn.	4	2/1/41	56,691	62,581	0.015%
Federal National Mortgage Assn.	4	2/1/41	19,205	21,188	0.005%
Federal National Mortgage Assn.	4	2/1/41	7,306	8,051	0.002%
Federal National Mortgage Assn.	4	2/1/41	262,569	289,178	0.069%
Federal National Mortgage Assn.	3	2/1/43	331,903	353,589	0.085%
Federal National Mortgage Assn.	3	2/1/44	12,732	13,403	0.003%
Federal National Mortgage Assn.	4	2/1/47	42,704	46,396	0.011%
Federal National Mortgage Assn.	3	2/1/47	918,651	978,269	0.234%
Federal National Mortgage Assn.	3.5	2/1/48	210,685	227,349	0.054%
Federal National Mortgage Assn.	4	2/1/49	73,859	78,705	0.019%
Federal National Mortgage Assn.	4	2/1/50	355,160	380,588	0.091%
Federal National Mortgage Assn.	6	3/1/21	22	22	0.000%
Federal National Mortgage Assn.	6	3/1/33	2,066	2,425	0.001%
Federal National Mortgage Assn.	5	3/1/34	6,117	7,030	0.002%
Federal National Mortgage Assn.	5	3/1/34	8,847	10,166	0.002%
Federal National Mortgage Assn.	3	3/1/35	394,873	429,136	0.103%
Federal National Mortgage Assn.	5	3/1/36	2,873	3,308	0.001%
Federal National Mortgage Assn.	6	3/1/37	19,113	22,644	0.005%
Federal National Mortgage Assn.	6	3/1/37	66,653	78,913	0.019%
Federal National Mortgage Assn.	6	3/1/37	8,143	9,653	0.002%
Federal National Mortgage Assn.	4	3/1/41	125,920	138,778	0.033%
Federal National Mortgage Assn.	4.5	3/1/41	3,501	3,927	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	44,625	50,155	0.012%
Federal National Mortgage Assn.	4	3/1/42	24,037	26,488	0.006%
Federal National Mortgage Assn.	3	3/1/43	337,735	367,887	0.088%
Federal National Mortgage Assn.	3.5	3/1/43	211,987	230,301	0.055%
Federal National Mortgage Assn.	3.5	3/1/44	44,553	49,565	0.012%
Federal National Mortgage Assn.	4	3/1/44	324,261	365,238	0.087%
Federal National Mortgage Assn.	3	3/1/44	651,126	696,371	0.167%
Federal National Mortgage Assn.	3.5	3/1/45	335,741	370,238	0.089%
Federal National Mortgage Assn.	4	3/1/46	139,623	151,573	0.036%
Federal National Mortgage Assn.	3	3/1/46	294,721	319,705	0.076%
Federal National Mortgage Assn.	3.5	3/1/47	170,872	181,041	0.043%
Federal National Mortgage Assn.	3	3/1/50	261,629	274,341	0.066%
Federal National Mortgage Assn.	4.5	4/1/25	26,297	27,970	0.007%
Federal National Mortgage Assn.	4.5	4/1/26	7,083	7,513	0.002%
Federal National Mortgage Assn.	3.5	4/1/31	482,842	512,522	0.123%
Federal National Mortgage Assn.	6	4/1/33	491	567	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	4,710	5,538	0.001%
Federal National Mortgage Assn.	5	4/1/35	9,358	10,756	0.003%
Federal National Mortgage Assn.	5	4/1/35	11,177	12,848	0.003%
Federal National Mortgage Assn.	6	4/1/35	29,258	34,662	0.008%
Federal National Mortgage Assn.	5	4/1/35	35,918	41,271	0.010%
Federal National Mortgage Assn.	5.5	4/1/36	4,199	4,913	0.001%
Federal National Mortgage Assn.	6	4/1/36	569	675	0.000%
Federal National Mortgage Assn.	3	4/1/40	34,833	37,556	0.009%
Federal National Mortgage Assn.	3	4/1/40	39,536	42,433	0.010%

Federal National Mortgage Assn.	3	4/1/40	46,132	49,287	0.012%
Federal National Mortgage Assn.	5	4/1/40	70,674	81,422	0.019%
Federal National Mortgage Assn.	6	4/1/40	15,992	18,793	0.004%
Federal National Mortgage Assn.	4.5	4/1/41	230,471	259,108	0.062%
Federal National Mortgage Assn.	3.5	4/1/43	18,620	20,172	0.005%
Federal National Mortgage Assn.	3	4/1/43	26,589	28,445	0.007%
Federal National Mortgage Assn.	4	4/1/44	33,766	37,186	0.009%
Federal National Mortgage Assn.	4.5	4/1/44	47,045	52,691	0.013%
Federal National Mortgage Assn.	3.5	4/1/47	154,972	164,671	0.039%
Federal National Mortgage Assn.	4	4/1/47	10,309	11,066	0.003%
Federal National Mortgage Assn.	4.5	4/1/48	193,350	209,456	0.050%
Federal National Mortgage Assn.	3	4/1/50	999,486	1,047,625	0.250%
Federal National Mortgage Assn.	4.5	4/1/50	353,708	397,181	0.095%
Federal National Mortgage Assn.	4.5	5/1/22	0	0	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	25	25	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	41,562	44,261	0.011%
Federal National Mortgage Assn.	3	5/1/31	932,088	998,450	0.239%
Federal National Mortgage Assn.	6	5/1/36	11,151	13,196	0.003%
Federal National Mortgage Assn.	5.5	5/1/36	6,686	7,824	0.002%
Federal National Mortgage Assn.	6	5/1/37	3,352	3,972	0.001%
Federal National Mortgage Assn.	6	5/1/38	2,137	2,518	0.001%
Federal National Mortgage Assn.	5	5/1/38	8,449	9,722	0.002%
Federal National Mortgage Assn.	5.5	5/1/39	22	26	0.000%
Federal National Mortgage Assn.	5	5/1/40	30,569	35,070	0.008%
Federal National Mortgage Assn.	4.5	5/1/41	66,454	74,713	0.018%
Federal National Mortgage Assn.	4	5/1/42	51,556	56,804	0.014%
Federal National Mortgage Assn.	5	5/1/42	57,421	66,053	0.016%
Federal National Mortgage Assn.	4	5/1/42	322,307	356,093	0.085%
Federal National Mortgage Assn.	3.5	5/1/42	113,747	124,163	0.030%
Federal National Mortgage Assn.	3	5/1/43	599,198	638,985	0.153%
Federal National Mortgage Assn.	3	5/1/43	143,915	155,354	0.037%
Federal National Mortgage Assn.	3	5/1/43	164,614	176,566	0.042%
Federal National Mortgage Assn.	3	5/1/43	105,929	112,553	0.027%
Federal National Mortgage Assn.	3	5/1/46	250,825	270,686	0.065%
Federal National Mortgage Assn.	3.5	5/1/47	60,120	64,137	0.015%
Federal National Mortgage Assn.	4.5	5/1/48	446,467	502,234	0.120%
Federal National Mortgage Assn.	4.5	5/1/49	313,206	340,395	0.081%
Federal National Mortgage Assn.	4.5	5/1/50	271,589	295,191	0.071%
Federal National Mortgage Assn.	4.5	5/1/50	402,851	438,837	0.105%
Federal National Mortgage Assn.	7.5	6/1/28	7	7	0.000%
Federal National Mortgage Assn.	2.5	6/1/32	402,087	420,933	0.101%
Federal National Mortgage Assn.	3.5	6/1/33	402,252	427,200	0.102%
Federal National Mortgage Assn.	3	6/1/33	5,672	5,948	0.001%
Federal National Mortgage Assn.	5	6/1/35	35,908	41,276	0.010%
Federal National Mortgage Assn.	5	6/1/35	176,281	202,519	0.048%
Federal National Mortgage Assn.	5	6/1/35	6,037	6,941	0.002%
Federal National Mortgage Assn.	5	6/1/35	10,129	11,644	0.003%
Federal National Mortgage Assn.	5	6/1/35	4,674	5,372	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	37,178	43,449	0.010%
Federal National Mortgage Assn.	6.5	6/1/39	915	1,067	0.000%
Federal National Mortgage Assn.	6	6/1/39	68,154	80,297	0.019%
Federal National Mortgage Assn.	5	6/1/40	35,027	40,276	0.010%
Federal National Mortgage Assn.	5	6/1/40	102,201	116,819	0.028%
Federal National Mortgage Assn.	4.5	6/1/41	59,137	66,453	0.016%
Federal National Mortgage Assn.	3.5	6/1/42	28,488	30,924	0.007%
Federal National Mortgage Assn.	3.5	6/1/42	47,195	51,263	0.012%
Federal National Mortgage Assn.	3.5	6/1/43	28,612	31,636	0.008%
Federal National Mortgage Assn.	3.5	6/1/43	13,605	15,009	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	703,429	764,242	0.183%
Federal National Mortgage Assn.	3.5	6/1/45	501,138	534,186	0.128%
Federal National Mortgage Assn.	4	6/1/45	1,065,049	1,163,443	0.278%
Federal National Mortgage Assn.	3.5	6/1/46	263,466	291,194	0.070%
Federal National Mortgage Assn.	3	6/1/46	1,206,183	1,293,225	0.309%
Federal National Mortgage Assn.	3.5	6/1/46	10,453	11,367	0.003%
Federal National Mortgage Assn.	3	6/1/47	212,070	230,830	0.055%
Federal National Mortgage Assn.	4	6/1/48	105,974	113,208	0.027%
Federal National Mortgage Assn.	3	6/1/50	158,439	166,138	0.040%
Federal National Mortgage Assn.	6	7/1/21	43	43	0.000%
Federal National Mortgage Assn.	7	7/1/29	386	431	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	4,719	5,537	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	926	1,074	0.000%
Federal National Mortgage Assn.	5	7/1/33	4,753	5,451	0.001%



Federal National Mortgage Assn.	5	7/1/35	57,879	66,495	0.016%
Federal National Mortgage Assn.	5	7/1/35	80,871	92,957	0.022%
Federal National Mortgage Assn.	2.63	7/1/35	339	341	0.000%
Federal National Mortgage Assn.	5	7/1/35	5,199	5,974	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	3,276	3,698	0.001%
Federal National Mortgage Assn.	5	7/1/37	2,698	3,094	0.001%
Federal National Mortgage Assn.	5	7/1/37	8,236	9,462	0.002%
Federal National Mortgage Assn.	6	7/1/38	28,820	34,155	0.008%
Federal National Mortgage Assn.	4.5	7/1/39	5,297	5,952	0.001%
Federal National Mortgage Assn.	4.5	7/1/42	32,192	36,221	0.009%
Federal National Mortgage Assn.	5	7/1/42	120,503	138,618	0.033%
Federal National Mortgage Assn.	3.5	7/1/42	212,621	230,586	0.055%
Federal National Mortgage Assn.	3.5	7/1/42	37,938	41,171	0.010%
Federal National Mortgage Assn.	3.5	7/1/43	88,678	98,050	0.023%
Federal National Mortgage Assn.	3.5	7/1/43	22,127	23,938	0.006%
Federal National Mortgage Assn.	3	7/1/43	27,252	29,115	0.007%
Federal National Mortgage Assn.	3.5	7/1/44	161,415	174,578	0.042%
Federal National Mortgage Assn.	3.5	7/1/45	82,427	88,996	0.021%
Federal National Mortgage Assn.	3	7/1/50	381,118	404,596	0.097%
Federal National Mortgage Assn.	3.5	7/1/50	114,876	122,568	0.029%
Federal National Mortgage Assn.	6	8/1/21	111	112	0.000%
Federal National Mortgage Assn.	6	8/1/22	591	608	0.000%
Federal National Mortgage Assn.	6	8/1/34	5,324	6,305	0.002%
Federal National Mortgage Assn.	2.64	8/1/36	2,194	2,250	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	2,320	2,732	0.001%
Federal National Mortgage Assn.	6	8/1/37	3,202	3,794	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	1,063	1,226	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	29,186	34,304	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	34,176	40,221	0.010%
Federal National Mortgage Assn.	6.5	8/1/38	8,614	10,121	0.002%
Federal National Mortgage Assn.	6	8/1/38	6,321	7,369	0.002%
Federal National Mortgage Assn.	4.5	8/1/39	6,435	7,214	0.002%
Federal National Mortgage Assn.	4.5	8/1/41	10,226	11,264	0.003%
Federal National Mortgage Assn.	4	8/1/42	8,802	9,704	0.002%
Federal National Mortgage Assn.	3.5	8/1/42	78,165	84,864	0.020%
Federal National Mortgage Assn.	3	8/1/43	49,471	52,079	0.012%
Federal National Mortgage Assn.	3.5	8/1/43	22,592	24,448	0.006%
Federal National Mortgage Assn.	4	8/1/46	14,954	16,122	0.004%
Federal National Mortgage Assn.	3	8/1/47	743,648	802,215	0.192%
Federal National Mortgage Assn.	3.5	8/1/47	17,916	19,516	0.005%
Federal National Mortgage Assn.	4	8/1/47	255,538	273,266	0.065%
Federal National Mortgage Assn.	4.5	8/1/48	519,659	563,168	0.135%
Federal National Mortgage Assn.	4.5	8/1/48	115,189	124,519	0.030%
Federal National Mortgage Assn.	4.5	8/1/48	100,670	108,850	0.026%
Federal National Mortgage Assn.	3.5	8/1/49	50,482	53,196	0.013%
Federal National Mortgage Assn.	3	8/1/49	169,125	184,085	0.044%
Federal National Mortgage Assn.	5.5	9/1/23	3,053	3,189	0.001%
Federal National Mortgage Assn.	5	9/1/23	307	324	0.000%
Federal National Mortgage Assn.	5	9/1/24	10,169	10,729	0.003%
Federal National Mortgage Assn.	6.5	9/1/36	1,944	2,263	0.001%
Federal National Mortgage Assn.	6.5	9/1/36	2,817	3,235	0.001%
Federal National Mortgage Assn.	2.58	9/1/37	1,089	1,106	0.000%
Federal National Mortgage Assn.	6	9/1/38	9,961	11,801	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	12,672	14,235	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	26,768	30,075	0.007%
Federal National Mortgage Assn.	6	9/1/39	47,370	55,695	0.013%
Federal National Mortgage Assn.	4.5	9/1/40	4,602	5,164	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	24,408	27,464	0.007%
Federal National Mortgage Assn.	4.5	9/1/40	144,185	161,784	0.039%
Federal National Mortgage Assn.	4	9/1/41	108,030	119,142	0.028%
Federal National Mortgage Assn.	4.5	9/1/42	40,084	45,123	0.011%
Federal National Mortgage Assn.	3.5	9/1/42	110,106	119,523	0.029%
Federal National Mortgage Assn.	3	9/1/43	110,302	120,151	0.029%
Federal National Mortgage Assn.	4	9/1/43	117,061	128,389	0.031%
Federal National Mortgage Assn.	3.5	9/1/43	101,731	112,185	0.027%
Federal National Mortgage Assn.	3.5	9/1/45	197,189	212,281	0.051%
Federal National Mortgage Assn.	4	9/1/45	18,639	20,208	0.005%
Federal National Mortgage Assn.	4	9/1/46	14,277	15,540	0.004%
Federal National Mortgage Assn.	3.5	9/1/46	290,277	309,278	0.074%
Federal National Mortgage Assn.	3	9/1/49	191,678	208,632	0.050%
Federal National Mortgage Assn.	3.5	9/1/49	404,336	426,067	0.102%
Federal National Mortgage Assn.	4.5	9/1/49	459,512	511,685	0.122%

FirstEnergy	3.9	7/15/27	300,000	327,974	0.078%
FirstEnergy Transmission	4.35	1/15/25	1,485,000	1,623,995	0.388%
FirstRand Bank	6.25	4/23/28	200,000	207,170	0.050%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,000,000	1,093,143	0.261%
Freddie Mac REMICS	4	11/15/36	4,359	4,417	0.001%
Freddie Mac REMICS	4.5	5/25/50	485,616	75,442	0.018%
Freddie Mac Stacr Remic Trust 2019-Hqa4	2.2	11/25/49	409,261	403,909	0.097%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	822,291	821,469	0.196%
Freddie Mac Stacr Remic Trust 2020-HQA2	3.25	3/25/50	595,000	586,054	0.140%
Freddie Mac STACR REMIC Trust 2020-HQA4	3.3	9/25/50	215,000	215,000	0.051%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	56,359	56,220	0.013%
Freddie Mac STACR Trust 2019-DNA2	2.6	3/25/49	323,267	317,807	0.076%
Freddie Mac Stacr Trust 2019-HQA1	2.5	2/25/49	528,462	523,405	0.125%
Freddie Mac Strips	0	8/15/28	182	177	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	2.8	12/25/29	234,001	231,039	0.055%
Freddie Mac Structured Agency Credit Risk debt Notes	2.1	5/25/25	76,237	76,237	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	427,794	419,058	0.100%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	251,993	249,786	0.060%
Freddie Mac Structured Agency Credit Risk debt Notes	2.35	9/25/24	139,084	139,084	0.033%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	310,193	298,085	0.071%
Freddie Mac Structured Agency Credit Risk debt Notes	3.99	9/25/47	339,899	337,847	0.081%
Freddie Mac Whole Loan Securities Trust	3.59	12/25/46	262,927	262,568	0.063%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.6	10/25/46	344,587	344,479	0.082%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	399,801	397,630	0.095%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	267,772	272,703	0.065%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	901,654	934,426	0.223%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	423,046	427,570	0.102%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	735,000	710,287	0.170%
GCI	4.75	10/15/28	365,000	370,475	0.089%
General Electric	5	6/15/69	170,000	135,150	0.032%
General Motors Financial	4	10/6/26	675,000	724,283	0.173%
General Motors Financial	4.35	4/9/25	170,000	184,726	0.044%
General Motors Financial	4.3	7/13/25	905,000	983,962	0.235%
Globo Comunicacao E Participacoes	5.13	3/31/27	700,000	711,025	0.170%
GLP Capital LP / GLP Financing II	3.35	9/1/24	115,000	116,456	0.028%
Golub Capital Partners CLO 39B	1.42	10/20/28	800,000	797,951	0.191%
Government National Mortgage Assn.	5	10/15/39	15,419	17,288	0.004%
Government National Mortgage Assn.	3.5	10/15/43	33,934	36,815	0.009%
Government National Mortgage Assn.	5.5	10/20/32	364	431	0.000%
Government National Mortgage Assn.	5.5	10/20/35	78,549	93,174	0.022%
Government National Mortgage Assn.	4.5	10/20/40	36,828	40,876	0.010%
Government National Mortgage Assn.	3.5	10/20/44	32,852	37,018	0.009%
Government National Mortgage Assn.	3.5	10/20/45	38,665	41,854	0.010%
Government National Mortgage Assn.	3.5	10/20/45	52,816	57,168	0.014%
Government National Mortgage Assn.	5	10/20/47	26,414	29,248	0.007%
Government National Mortgage Assn.	3	10/20/49	1,469,673	1,498,086	0.358%
Government National Mortgage Assn.	4.5	11/20/39	6,040	6,701	0.002%
Government National Mortgage Assn.	4.5	11/20/40	9,244	10,259	0.002%
Government National Mortgage Assn.	4	11/20/42	64,451	71,065	0.017%
Government National Mortgage Assn.	4	11/20/47	747,678	800,522	0.191%
Government National Mortgage Assn.	5	11/20/47	254,575	281,938	0.067%
Government National Mortgage Assn.	2	1/1/50	1,425,000	1,480,219	0.354%
Government National Mortgage Assn.	3.5	1/15/43	9,317	9,950	0.002%
Government National Mortgage Assn.	4.5	1/20/41	79,359	89,221	0.021%
Government National Mortgage Assn.	3.5	1/20/43	65,325	70,902	0.017%
Government National Mortgage Assn.	3.5	1/20/45	267,746	289,389	0.069%
Government National Mortgage Assn.	4.5	1/20/46	29,503	32,758	0.008%
Government National Mortgage Assn.	3.5	1/20/46	19,357	20,750	0.005%
Government National Mortgage Assn.	4	1/20/48	249,069	274,024	0.066%
Government National Mortgage Assn.	5.5	1/20/49	46,065	50,595	0.012%
Government National Mortgage Assn.	4.5	1/20/49	110,750	118,999	0.028%
Government National Mortgage Assn.	5	12/15/39	68,966	78,504	0.019%
Government National Mortgage Assn.	3.5	12/15/42	7,623	8,224	0.002%
Government National Mortgage Assn.	6.5	12/20/33	572	684	0.000%
Government National Mortgage Assn.	5	12/20/35	14,243	16,264	0.004%
Government National Mortgage Assn.	3.5	12/20/42	603,880	655,440	0.157%
Government National Mortgage Assn.	3.5	12/20/45	173,808	185,634	0.044%
Government National Mortgage Assn.	5	12/20/47	287,058	316,325	0.076%
Government National Mortgage Assn.	5.5	12/20/48	273,001	299,218	0.072%
Government National Mortgage Assn.	4.5	12/20/49	459,404	492,034	0.118%
Government National Mortgage Assn.	6.5	2/15/29	1,677	1,854	0.000%
Government National Mortgage Assn.	5	2/15/40	35,655	40,814	0.010%

Government National Mortgage Assn.	5	2/15/40	35,655	40,814	0.010%
Government National Mortgage Assn.	4	2/20/41	7,943	8,732	0.002%
Government National Mortgage Assn.	3.5	2/20/43	269,183	294,824	0.070%
Government National Mortgage Assn.	4	2/20/44	209,093	228,276	0.055%
Government National Mortgage Assn.	3.5	2/20/45	29,735	32,664	0.008%
Government National Mortgage Assn.	3.5	2/20/46	118,928	128,233	0.031%
Government National Mortgage Assn.	3.5	2/20/48	949,234	1,025,916	0.245%
Government National Mortgage Assn.	3.5	2/20/48	200,300	218,882	0.052%
Government National Mortgage Assn.	8.5	3/15/22	408	409	0.000%
Government National Mortgage Assn.	4.5	3/20/41	6,437	7,145	0.002%
Government National Mortgage Assn.	5	3/20/41	41,928	47,856	0.011%
Government National Mortgage Assn.	3.5	3/20/43	113,288	123,895	0.030%
Government National Mortgage Assn.	4.5	3/20/47	604,274	657,461	0.157%
Government National Mortgage Assn.	5.5	3/20/49	163,703	179,424	0.043%
Government National Mortgage Assn.	3	3/20/50	2,039,631	2,095,244	0.501%
Government National Mortgage Assn.	5	4/20/35	29,955	34,204	0.008%
Government National Mortgage Assn.	4.5	4/20/40	26,012	28,874	0.007%
Government National Mortgage Assn.	5	4/20/40	5,377	6,136	0.001%
Government National Mortgage Assn.	5	4/20/41	142,157	162,175	0.039%
Government National Mortgage Assn.	3.5	4/20/45	9,865	10,845	0.003%
Government National Mortgage Assn.	3.5	4/20/47	713,010	760,446	0.182%
Government National Mortgage Assn.	3.5	4/20/48	137,933	148,513	0.036%
Government National Mortgage Assn.	4.5	5/20/40	34,206	37,981	0.009%
Government National Mortgage Assn.	3.5	5/20/45	29,328	32,220	0.008%
Government National Mortgage Assn.	3.5	5/20/45	61,548	67,207	0.016%
Government National Mortgage Assn.	3.5	5/20/45	14,110	15,044	0.004%
Government National Mortgage Assn.	3.5	5/20/46	210,783	225,021	0.054%
Government National Mortgage Assn.	4	5/20/46	419,714	451,764	0.108%
Government National Mortgage Assn.	3	5/20/46	15,975	17,387	0.004%
Government National Mortgage Assn.	3	5/20/46	26,483	29,121	0.007%
Government National Mortgage Assn.	5	5/20/48	167,370	182,601	0.044%
Government National Mortgage Assn.	5.5	5/20/48	295,319	326,355	0.078%
Government National Mortgage Assn.	5	5/20/48	21,975	24,490	0.006%
Government National Mortgage Assn.	5	6/15/40	32,181	36,628	0.009%
Government National Mortgage Assn.	5	6/20/40	28,535	32,566	0.008%
Government National Mortgage Assn.	3.5	6/20/43	95,526	103,569	0.025%
Government National Mortgage Assn.	3.5	6/20/43	98,780	106,398	0.025%
Government National Mortgage Assn.	5.5	6/20/44	58,272	66,561	0.016%
Government National Mortgage Assn.	3	6/20/45	854,388	905,926	0.217%
Government National Mortgage Assn.	3.5	6/20/46	226,656	244,280	0.058%
Government National Mortgage Assn.	3	6/20/46	57,119	61,096	0.015%
Government National Mortgage Assn.	5	6/20/47	70,099	77,634	0.019%
Government National Mortgage Assn.	4.5	6/20/48	211,117	227,984	0.055%
Government National Mortgage Assn.	5	6/20/48	42,691	47,646	0.011%
Government National Mortgage Assn.	10	7/15/22	1	1	0.000%
Government National Mortgage Assn.	3	7/15/43	41,505	43,383	0.010%
Government National Mortgage Assn.	5	7/20/39	7,865	8,979	0.002%
Government National Mortgage Assn.	4.5	7/20/40	77,624	86,171	0.021%
Government National Mortgage Assn.	4	7/20/42	55,200	60,650	0.015%
Government National Mortgage Assn.	3	7/20/46	41,609	43,954	0.011%
Government National Mortgage Assn.	3.5	7/20/46	42,243	45,111	0.011%
Government National Mortgage Assn.	3	7/20/46	183,946	194,673	0.047%
Government National Mortgage Assn.	3	7/20/46	25,732	28,295	0.007%
Government National Mortgage Assn.	3	7/20/46	48,018	52,264	0.012%
Government National Mortgage Assn.	3	7/20/46	37,319	40,284	0.010%
Government National Mortgage Assn.	3	7/20/46	74,993	80,953	0.019%
Government National Mortgage Assn.	3	7/20/46	26,953	29,334	0.007%
Government National Mortgage Assn.	3	7/20/46	80,387	87,454	0.021%
Government National Mortgage Assn.	5	7/20/47	80,388	89,027	0.021%
Government National Mortgage Assn.	4.5	7/20/47	166,222	180,582	0.043%
Government National Mortgage Assn.	4.5	7/20/48	277,564	300,966	0.072%
Government National Mortgage Assn.	5	7/20/48	20,825	23,186	0.006%
Government National Mortgage Assn.	5	8/20/40	20,655	23,571	0.006%
Government National Mortgage Assn.	3.5	8/20/42	31,368	34,046	0.008%
Government National Mortgage Assn.	3	8/20/45	417,648	439,666	0.105%
Government National Mortgage Assn.	3	8/20/46	39,009	42,253	0.010%
Government National Mortgage Assn.	3	8/20/46	36,365	39,846	0.010%
Government National Mortgage Assn.	3	8/20/46	38,718	42,575	0.010%
Government National Mortgage Assn.	5	8/20/47	18,128	20,068	0.005%
Government National Mortgage Assn.	5	9/15/39	18,699	21,192	0.005%
Government National Mortgage Assn.	3.5	9/15/41	152,722	162,181	0.039%
Government National Mortgage Assn.	3	9/15/42	275,973	287,987	0.069%

Government National Mortgage Assn.	4.5	9/15/45	36,378	40,449	0.010%
Government National Mortgage Assn.	6.5	9/20/32	527	624	0.000%
Government National Mortgage Assn.	4.5	9/20/40	25,347	28,131	0.007%
Government National Mortgage Assn.	4	9/20/42	7,019	7,713	0.002%
Government National Mortgage Assn.	3.5	9/20/43	177,697	193,088	0.046%
Government National Mortgage Assn.	3	9/20/46	31,748	34,386	0.008%
Government National Mortgage Assn.	3	9/20/46	21,999	24,097	0.006%
Government National Mortgage Assn.	4	9/20/47	506,935	544,016	0.130%
Government National Mortgage Assn.	5	9/20/47	284,994	315,524	0.075%
Government National Mortgage Assn.	3	9/20/49	77,206	79,286	0.019%
Government National Mortgage Association	3	11/20/47	102,990	108,787	0.026%
Government National Mortgage Association	4.5	12/20/39	11,111	351	0.000%
Government National Mortgage Association	3	12/20/47	79,633	82,541	0.020%
Government National Mortgage Association	4	2/20/43	44,158	6,381	0.002%
Government National Mortgage Association	3.5	4/20/39	73,193	1,475	0.000%
Government National Mortgage Association	4	5/20/37	80,741	3,454	0.001%
Government National Mortgage Association	3.5	5/20/43	162,024	23,116	0.006%
Gray Oak Pipeline	2.6	10/15/25	130,000	130,429	0.031%
Gray Oak Pipeline	3.45	10/15/27	55,000	56,276	0.013%
Gray Oak Pipeline	2	9/15/23	40,000	40,221	0.010%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	3.14	6/16/25	730,000	746,531	0.179%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	710,000	649,927	0.155%
Great Wolf Trust 2019-WOLF	2.88	12/15/36	540,000	486,240	0.116%
GS Mortgage Securities Corp Trust 2019-SOHO	1.75	6/15/36	1,045,000	998,291	0.239%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,370,000	1,498,963	0.358%
GS Mortgage Securities Trust 2017-GS8	2.7	11/10/50	1,025,000	872,031	0.209%
Hardee s Funding	4.96	6/20/48	1,048,600	1,084,169	0.259%
Hasbro	3	11/19/24	475,000	504,179	0.121%
Hasbro	3.55	11/19/26	220,000	232,838	0.056%
Heathrow Funding	4.88	7/15/21	265,000	271,214	0.065%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	54,731	55,869	0.013%
Homeward Opportunities Fund I Trust 2018-1	4	6/25/48	270,032	268,556	0.064%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	365,983	371,255	0.089%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	475,000	482,406	0.115%
Homeward Opportunities Fund I Trust 2019-3	3.52	11/25/59	1,115,000	1,117,230	0.267%
HSBC Holdings	3.9	5/25/26	400,000	441,921	0.106%
HSBC Holdings	2.1	6/4/26	430,000	435,375	0.104%
Hyundai Capital America	1.8	10/15/25	220,000	218,498	0.052%
Hyundai Capital America	2.38	2/10/23	455,000	467,090	0.112%
ICICI Bank Ltd/Dubai	3.8	12/14/27	1,000,000	1,040,275	0.249%
Indonesia Government International Bond	2.85	2/14/30	455,000	479,004	0.115%
Inland Valley development Agency	5.5	3/1/33	150,000	169,803	0.041%
Intercontinental Exchange	1.85	9/15/32	385,000	382,983	0.092%
Intercontinental Exchange	2.65	9/15/40	300,000	298,481	0.071%
InTown Hotel Portfolio Trust 2018-STAY	1.4	1/15/33	270,000	261,718	0.063%
Jack in the Box Funding	3.98	8/25/49	530,988	544,321	0.130%
JobsOhio Beverage System	4.53	1/1/35	240,000	308,134	0.074%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	395,000	442,899	0.106%
JPMorgan Chase	2.96	5/13/31	555,000	593,221	0.142%
JPMorgan Chase	2.18	6/1/28	680,000	709,645	0.170%
JPMorgan Chase	4.2	7/23/29	440,000	518,385	0.124%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	9/6/38	1,015,000	1,067,771	0.255%
JP Morgan Mortgage Trust 2019-3	4	9/25/49	158,216	161,965	0.039%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	386,086	397,265	0.095%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	335,895	343,737	0.082%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	391,534	398,707	0.095%
Kaiser Foundation Hospitals	3.5	4/1/22	390,000	407,624	0.097%
KKR CLO 13	1.42	1/16/28	780,000	753,693	0.180%
Kookmin Bank	4.5	2/1/29	400,000	463,827	0.111%
Las Vegas Sands	3.5	8/18/26	195,000	197,355	0.047%
Las Vegas Sands	3.2	8/8/24	120,000	121,282	0.029%
L Brands	6.63	10/1/30	310,000	315,425	0.075%
Listrindo Capital BV	4.95	9/14/26	450,000	464,625	0.111%
Longfor Group Holdings	3.95	9/16/29	1,250,000	1,332,534	0.319%
Madison Park Funding XVIII	1.46	10/21/30	785,000	775,153	0.185%
Madison Park Funding XXXIII	1.61	10/15/32	1,145,000	1,140,792	0.273%
Magnetite XVI	1.47	1/18/28	395,000	387,814	0.093%
Magnetite XXIII	1.54	10/25/32	825,000	820,616	0.196%
Marriott International Inc/MD	5.75	5/1/25	375,000	417,188	0.100%
Methanex	5.13	10/15/27	335,000	333,325	0.080%
Methanex	5.65	12/1/44	145,000	129,909	0.031%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	336,290	361,585	0.086%

Metropolitan Pier & Exposition Authority	4.11	12/15/27	1,205,000	1,204,590	0.288%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	55,000	79,191	0.019%
Mexico Government International Bond	4	10/2/23	1,000	1,088	0.000%
Micron Technology	4.19	2/15/27	375,000	427,500	0.102%
Micron Technology	4.64	2/6/24	640,000	710,400	0.170%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	460,000	478,400	0.114%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	40,202	40,750	0.010%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	354,418	368,728	0.088%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	180,000	189,838	0.045%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	80,000	88,663	0.021%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	35,000	38,916	0.009%
Morgan Stanley Capital I Trust 2017-ASHF	1.4	11/15/34	365,000	342,654	0.082%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	155,000	173,495	0.041%
MVW 2020-1	4.21	10/20/37	251,661	261,354	0.062%
MVW Owner Trust 2014-1	2.25	9/22/31	34,443	34,522	0.008%
MVW Owner Trust 2017-1	2.75	12/20/34	50,273	50,869	0.012%
MVW Owner Trust 2017-1	2.99	12/20/34	60,328	60,558	0.014%
Natwest	5.13	5/28/24	310,000	338,948	0.081%
Navient Private Education Loan Trust 2017	3.91	12/16/58	410,000	417,809	0.100%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	1,090,000	1,138,185	0.272%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	670,505	686,352	0.164%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	835,000	845,382	0.202%
Netflix	6.38	5/15/29	460,000	567,525	0.136%
Neuberger Berman CLO XVI-S	1.13	1/15/28	539,414	536,040	0.128%
Neuberger Berman Loan Advisers CLO 29	1.4	10/19/31	1,105,000	1,093,411	0.261%
Neuberger Berman Loan Advisers CLO 38	1.55	10/20/32	520,000	520,000	0.124%
New Residential Mortgage Loan Trust 2018-NQM1	4.09	11/25/48	537,934	552,550	0.132%
New Residential Mortgage Loan Trust 2019-NQM5	3.44	11/25/59	910,000	889,176	0.213%
NextEra Energy			8,450	396,641	0.095%
Nissan Motor	3.04	9/15/23	235,000	238,135	0.057%
Nissan Motor	3.52	9/17/25	200,000	201,320	0.048%
NRG Energy	3.75	6/15/24	70,000	74,526	0.018%
NRG Energy	4.45	6/15/29	220,000	243,650	0.058%
NXP BV / NXP Funding	4.88	3/1/24	430,000	481,041	0.115%
NXP BV / NXP Funding	5.35	3/1/26	190,000	224,337	0.054%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	100,000	108,259	0.026%
OBX 2019-EXP2 Trust	1.05	6/25/59	259,952	259,682	0.062%
OBX 2019-INV2 Trust	4	5/27/49	543,412	558,873	0.134%
Occidental Petroleum	8.5	7/15/27	200,000	201,500	0.048%
Occidental Petroleum	8.88	7/15/30	800,000	820,000	0.196%
Occidental Petroleum	2.9	8/15/24	860,000	726,700	0.174%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	120,000	132,112	0.032%
OZLM VIII	2.07	10/17/29	530,000	519,400	0.124%
Pacific Gas & Electric	3.95	12/1/47	320,000	295,350	0.071%
Pacific Gas & Electric	2.5	2/1/31	565,000	533,714	0.128%
Pacific Gas & Electric	4.55	7/1/30	515,000	556,407	0.133%
Pacific Gas & Electric	2.1	8/1/27	495,000	478,774	0.114%
Pacific Gas & Electric	3.3	8/1/40	480,000	439,916	0.105%
PerkinElmer	3.3	9/15/29	395,000	438,267	0.105%
Perrigo Finance Unlimited	3.9	12/15/24	590,000	639,466	0.153%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	446,971	0.107%
Pertamina Persero PT	6.45	5/30/44	265,000	345,934	0.083%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.45	5/21/28	800,000	937,876	0.224%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	155,000	162,211	0.039%
QVC	4.38	3/15/23	655,000	680,381	0.163%
Regency Centers	3.6	2/1/27	200,000	215,897	0.052%
Regency Centers	3.7	6/15/30	255,000	279,514	0.067%
Republic of South Africa Government International Bond	4.3	10/12/28	1,105,000	1,033,320	0.247%
Republic of South Africa Government International Bond	4.85	9/30/29	1,110,000	1,061,856	0.254%
Reynolds American	5.85	8/15/45	170,000	206,882	0.049%
Ross Stores	4.8	4/15/30	190,000	230,704	0.055%
Ross Stores	5.45	4/15/50	310,000	403,965	0.097%
Sabine Pass Liquefaction	5	3/15/27	740,000	833,425	0.199%
Sabine Pass Liquefaction	4.5	5/15/30	95,000	106,970	0.026%
Sabine Pass Liquefaction	5.88	6/30/26	425,000	502,563	0.120%
Santander Drive Auto Receivables Trust 2019-3	2.49	10/15/25	1,160,000	1,184,423	0.283%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	1,105,000	1,136,626	0.272%
Saudi Arabian Oil	3.5	4/16/29	600,000	661,306	0.158%
Saudi Arabian Oil	4.38	4/16/49	400,000	482,564	0.115%
Savannah Hospital Authority	6	7/1/27	190,000	220,814	0.053%
SBA Tower Trust	3.87	10/8/24	450,000	471,407	0.113%
SBA Tower Trust	2.84	1/15/25	450,000	473,318	0.113%

SBA Tower Trust	2.33	1/15/28	95,000	96,714	0.023%
SBA Tower Trust	3.45	3/15/23	685,000	721,503	0.173%
SBA Tower Trust	3.17	4/15/22	480,000	485,079	0.116%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	83,173	82,962	0.020%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	470,000	471,479	0.113%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	811,964	829,195	0.198%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	315,241	322,461	0.077%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	177,333	181,653	0.043%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	319,328	333,090	0.080%
Seven Generations Energy	5.38	9/30/25	240,000	228,000	0.055%
Shimao Group Holdings	4.75	7/3/22	850,000	871,449	0.208%
Simon Property	3.3	1/15/26	148,000	160,260	0.038%
Simon Property	2.65	7/15/30	380,000	381,974	0.091%
Simon Property	3.8	7/15/50	390,000	394,044	0.094%
Simon Property	3.5	9/1/25	340,000	372,541	0.089%
SLM Student Loan Trust 2008-1	0.89	1/25/22	472,172	447,127	0.107%
SLM Student Loan Trust 2008-5	1.94	7/25/23	137,122	135,374	0.032%
SLM Student Loan Trust 2008-9	1.74	4/25/23	140,884	138,259	0.033%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	935,000	989,010	0.236%
Smb Private Education Loan Trust 2017	2.82	10/15/35	288,300	297,956	0.071%
Smb Private Education Loan Trust 2018	3.63	11/15/35	583,603	616,541	0.147%
Smb Private Education Loan Trust 2020	3	8/15/45	595,000	605,060	0.145%
SM Investments	4.88	6/10/24	600,000	636,012	0.152%
Sonic Capital	4.03	2/20/48	441,750	458,572	0.110%
South Carolina Public Service Authority	2.39	12/1/23	190,000	199,377	0.048%
South Carolina Public Service Authority	4.32	12/1/27	77,000	92,191	0.022%
STACR Trust 2018-HRP2	1.4	2/25/47	492,777	478,987	0.115%
Standard Chartered	4.64	4/1/31	615,000	709,556	0.170%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	444,639	459,912	0.110%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	417,436	422,530	0.101%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	251,232	257,393	0.062%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	615,000	609,959	0.146%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	365,000	361,976	0.087%
St Marys Cement Inc Canada	5.75	1/28/27	800,000	900,008	0.215%
Suncor Energy	3.1	5/15/25	80,000	85,994	0.021%
Suzano Austria GmbH	6	1/15/29	600,000	685,200	0.164%
Suzano Austria GmbH	5	1/15/30	650,000	701,188	0.168%
Taco Bell Funding	4.32	11/25/48	564,938	576,863	0.138%
Taconic Park CLO	2.17	1/20/29	465,000	451,776	0.108%
Texas Transportation Commission State Highway Fund	5.18	4/1/30	115,000	147,565	0.035%
T-Mobile USA	3.88	4/15/30	450,000	512,208	0.122%
Towd Point Mortgage Trust 2015-3	3	3/25/54	55,186	55,554	0.013%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	390,000	416,043	0.099%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	81,267	81,979	0.020%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	52,543	53,336	0.013%
Towd Point Mortgage Trust 2016-1	3	2/25/55	87,121	89,323	0.021%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	61,107	62,634	0.015%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	113,172	114,533	0.027%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	165,246	168,919	0.040%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	76,403	78,362	0.019%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,085,000	1,183,298	0.283%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	144,347	149,635	0.036%
Towd Point Mortgage Trust 2018-1	3	1/25/58	119,268	124,398	0.030%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	344,762	372,824	0.089%
Transcontinental Gas Pipe Line	4	3/15/28	140,000	156,055	0.037%
Transcontinental Gas Pipe Line	4.6	3/15/48	200,000	229,454	0.055%
Transcontinental Gas Pipe Line	3.25	5/15/30	105,000	113,039	0.027%
Transurban Finance Co Pty	3.38	3/22/27	95,000	101,547	0.024%
TRP Government Reserve	0.09		41,342,032	41,342,032	9.885%
TRP Inst Floating Rate - Inst			1,001,044	9,489,894	2.269%
TRP Institutional High Yield - Inst			2,255,086	19,055,480	4.556%
Ultimate Software	7.5	5/3/27	75,000	76,250	0.018%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	90,000	84,168	0.020%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	145,000	121,800	0.029%
University of California	4.6	5/15/31	285,000	344,847	0.082%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	373,974	301,337	0.072%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	77,095	63,237	0.015%
U.S. Treasury Bonds	2.25	11/15/27	1,275,000	1,433,379	0.343%
U.S. Treasury Bonds	3.13	11/15/28	1,300,000	1,565,688	0.374%
U.S. Treasury Bonds	3	11/15/44	915,000	1,222,669	0.292%
U.S. Treasury Bonds	2.75	11/15/47	690,000	896,461	0.214%
U.S. Treasury Bonds	2.25	2/15/27	495,000	552,389	0.132%

U.S. Treasury Bonds	5.38	2/15/31	615,000	905,395	0.216%
U.S. Treasury Bonds	3.13	2/15/43	1,615,000	2,187,820	0.523%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,821,325	0.435%
U.S. Treasury Bonds	2.5	2/15/46	1,530,000	1,888,833	0.452%
U.S. Treasury Bonds	3	2/15/48	905,000	1,229,527	0.294%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,799,145	0.430%
U.S. Treasury Bonds	3.13	5/15/48	3,055,000	4,246,927	1.015%
U.S. Treasury Bonds	2.25	8/15/27	1,350,000	1,514,109	0.362%
U.S. Treasury Bonds	2.88	8/15/28	1,445,000	1,706,003	0.408%
U.S. Treasury Bonds	2.75	8/15/47	1,870,000	2,427,494	0.580%
U.S. Treasury Bonds	3	8/15/48	3,675,000	5,008,910	1.198%
Utah Transit Authority	5.94	6/15/39	145,000	209,284	0.050%
Vereit Operating Partnership	3.1	12/15/29	1,160,000	1,158,447	0.277%
Vereit Operating Partnership	4.88	6/1/26	740,000	833,375	0.199%
Vereit Operating Partnership	3.95	8/15/27	286,000	304,197	0.073%
Verscend Escrow	9.75	8/15/26	600,000	651,000	0.156%
Verus Securitization Trust 2018-3	4.18	10/25/58	204,009	204,701	0.049%
Verus Securitization Trust 2018-3	4.28	10/25/58	464,830	466,249	0.111%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	91,966	92,557	0.022%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	56,191	56,406	0.013%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	458,656	465,083	0.111%
Verus Securitization Trust 2019-3	3.14	7/25/59	545,000	550,471	0.132%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	778,228	795,921	0.190%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	541,047	552,215	0.132%
Verus Securitization Trust 2019-INV3	3.28	11/25/59	340,000	346,809	0.083%
Virginia Commonwealth Transportation Board	5.35	5/15/35	5,000	6,615	0.002%
Virginia Public Building Authority	5.9	8/1/30	60,000	79,202	0.019%
Virginia Public School Authority	4.25	12/15/30	195,000	244,977	0.059%
Vistra Operations	3.7	1/30/27	550,000	577,500	0.138%
Vistra Operations	3.55	7/15/24	810,000	858,600	0.205%
Vistra Operations	4.3	7/15/29	700,000	763,000	0.182%
Vodafone	5	5/30/38	585,000	722,583	0.173%
Vodafone	5.25	5/30/48	560,000	721,876	0.173%
Vodafone	4.88	6/19/49	650,000	797,956	0.191%
Volkswagen Bank GmbH	2.5	7/31/26	300,000	382,549	0.091%
Volkswagen Group of America Finance	3.2	9/26/26	1,460,000	1,600,236	0.383%
Volvo Financial Equipment LLC Series 2018-1	3.06	12/15/25	205,000	207,880	0.050%
Wells Fargo	3.07	4/30/41	1,015,000	1,055,039	0.252%
Wells Fargo	2.39	6/2/28	575,000	600,216	0.144%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	50,785	51,580	0.012%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	50,000	47,351	0.011%
Wells Fargo Commercial Mortgage Trust 2016-C33	4.51	3/15/59	310,000	339,036	0.081%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	165,000	176,914	0.042%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,100,000	1,176,836	0.281%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	665,000	697,628	0.167%
Williams	3.9	1/15/25	15,000	16,346	0.004%
Williams	4.85	3/1/48	650,000	728,813	0.174%
WinWater Mortgage Loan Trust 2016-1	3.84	1/20/46	717,067	726,909	0.174%
Woodside Finance	3.7	3/15/28	572,000	608,465	0.145%
Woodside Finance	4.5	3/4/29	535,000	599,462	0.143%
Woodside Finance	3.65	3/5/25	130,000	138,084	0.033%
Woodside Finance	3.7	9/15/26	462,000	497,031	0.119%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	100,000	103,139	0.025%

Total Investments in Securities **420,738,046**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
CANADIAN IMPERIAL BANK OF COMMERCE	EUR	189,234	USD	(225,112)	11/06/2020	(3,075)	-0.001%
CITIBANK N A	EUR	347,440	USD	(413,664)	11/06/2020	(5,997)	-0.001%
DEUTSCHE BANK	USD	414,364	EUR	(350,000)	11/06/2020	3,693	0.001%
MORGAN STANLEY & COMPANY LLC	EUR	444,670	USD	(521,253)	11/06/2020	499	0.000%
MORGAN STANLEY & COMPANY LLC	USD	10,496,420	EUR	(8,841,988)	11/06/2020	121,715	0.029%
UBS SECURITIES LLC	EUR	3,541,594	USD	(4,222,086)	11/06/2020	(66,574)	-0.016%
UBS SECURITIES LLC	EUR	197,893	USD	(235,004)	11/06/2020	(2,808)	-0.001%

Total Forward Currency Exchange Contracts **47,453**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	95,000	1,957	0.000%
BOEING CO DEB CDS 12/20/2021	(1,215,000)	(26,386)	(0.006%)
DEVON ENERGY CORP CDS 12/20/2024	(45,000)	(1,328)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(95,000)	(2,803)	(0.001%)

DEVON ENERGY CORP CDS 12/20/2024	(55,000)	(1,623)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(620,000)	598	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(305,000)	294	0.000%
CDX IG CDSI S34 5Y 06/20/2025	(35,800,000)	253,536	0.061%
CDX IG CDSI S35 5Y 12/20/2025	(14,700,000)	310,802	0.074%

Total Swap Contracts **535,046**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	(37)	12/31/2020	(4,663,156)	(2,232)	(1.115%)
RXZ0 EURO BUND FUT DEC 20	(22)	12/8/2020	(4,501,577)	24,340	(1.076%)
TUZ0 2YR US NOTE FUT DEC 20	203	12/31/2020	44,855,070	9,228	10.725%
TYZ0 UST 10YR FUT DEC 20	50	12/21/2020	6,976,563	1,492	1.668%
USZ0 UST 30YR FUT DEC 20	24	12/21/2020	4,230,750	(36,034)	1.012%
UXYZ0 UST 10YR ULTRA FUT DEC 20	(36)	12/21/2020	(5,757,188)	(614)	(1.377%)
WNZ0 ULTRA US BOND FUT DEC 20	109	12/21/2020	24,177,563	(135,568)	5.781%

Total Futures Contracts **(139,389)**

**NET ASSETS** **418,222,254**

**NET ASSET VALUE PER SHARE**

**Institutional Core Plus Fund Shares** **10.99**

**(\$418,222,254 / 38,037,667 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	EEL	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht



BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

**Important Information**

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