

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
225 Liberty Street Trust 2016-225L	3.6	2/10/36	13,535,000	14,859,955	0.068%
280 Park Avenue 2017-280P Mortgage Trust	1.23	9/15/34	22,175,000	22,007,916	0.101%
AbbVie	4.88	11/14/48	37,285,000	47,003,522	0.216%
AbbVie	2.95	11/21/26	36,635,000	39,754,177	0.183%
AbbVie	3.2	11/21/29	15,175,000	16,684,245	0.077%
AbbVie	4.05	11/21/39	13,075,000	14,892,778	0.068%
AbbVie	4.25	11/21/49	14,325,000	16,937,952	0.078%
AbbVie	3.6	5/14/25	13,084,000	14,464,061	0.066%
AbbVie	4.7	5/14/45	28,387,000	34,756,220	0.160%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	4,085,000	3,967,940	0.018%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	30,027,000	30,999,815	0.142%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	9,300,000	9,508,673	0.044%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	4,515,000	4,861,757	0.022%
Aflac	3.6	4/1/30	7,455,000	8,723,848	0.040%
Aia	3.9	4/6/28	42,045,000	47,824,253	0.220%
Aib	4.26	4/10/25	24,875,000	26,706,447	0.123%
Aker BP	2.88	1/15/26	7,245,000	7,154,351	0.033%
Alexandria Real Estate Equities	3.95	1/15/27	26,345,000	29,908,688	0.137%
Alexandria Real Estate Equities	3.95	1/15/28	16,220,000	18,681,012	0.086%
Alexandria Real Estate Equities	2.75	12/15/29	17,305,000	18,775,164	0.086%
Alexandria Real Estate Equities	1.88	2/1/33	12,330,000	12,083,079	0.056%
Alibaba Group Holding	3.4	12/6/27	8,765,000	9,828,706	0.045%
Altice Financing	7.5	5/15/26	12,800,000	13,536,000	0.062%
Altice France SA/France	5.5	1/15/28	10,315,000	10,418,150	0.048%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	17,927,532	17,289,724	0.079%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	8,529,722	5,878,361	0.027%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	26,293,411	24,573,691	0.113%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	23,925,650	15,557,582	0.072%
American Campus Communities Operating Partnership	3.63	11/15/27	18,040,000	19,244,296	0.088%
American Campus Communities Operating Partnership	2.85	2/1/30	37,652,000	38,069,109	0.175%
American Campus Communities Operating Partnership	3.3	7/15/26	16,895,000	18,032,794	0.083%
American International	3.9	4/1/26	587,000	666,517	0.003%
AmeriCredit Automobile Receivables Trust 2016-2	3.65	5/9/22	5,927,447	5,930,696	0.027%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	7,310,000	7,434,010	0.034%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	7,140,000	7,411,267	0.034%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	13,295,000	13,478,579	0.062%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	12,745,000	12,841,195	0.059%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	22,997,796	23,131,737	0.106%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	24,037,917	24,559,674	0.113%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	7,672,367	7,831,375	0.036%
Anglo American Capital	4.13	9/27/22	10,475,000	11,024,938	0.051%
Anthem	2.25	5/15/30	7,255,000	7,452,097	0.034%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	38,245,000	35,436,670	0.163%
APT Pipelines	3.88	10/11/22	19,635,000	20,516,356	0.094%
APT Pipelines	4.25	7/15/27	4,738,000	5,336,850	0.025%
Ashford Hospitality Trust 2018-ASHF	1.05	4/15/35	22,399,379	21,343,237	0.098%
Ashford Hospitality Trust 2018-ASHF	1.4	4/15/35	21,605,000	20,141,801	0.093%
Ashford Hospitality Trust 2018-ASHF	1.55	4/15/35	10,035,000	9,060,342	0.042%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	26,700,000	25,628,785	0.118%
AT&T	2.25	2/1/32	22,665,000	22,652,489	0.104%
AT&T	4.3	2/15/30	14,030,000	16,540,079	0.076%
AT&T	4.5	3/9/48	28,110,000	32,085,963	0.147%
AT&T	2.75	6/1/31	21,840,000	22,963,843	0.106%
AT&T	3.65	6/1/51	21,630,000	21,694,046	0.100%
Ausgrid Finance Pty	3.85	5/1/23	15,280,000	16,138,904	0.074%
Ausgrid Finance Pty	4.35	8/1/28	24,055,000	27,503,549	0.126%
Austin Fairmont Hotel Trust 2019-FAIR	1.4	9/15/32	11,890,000	11,259,396	0.052%
Austin Fairmont Hotel Trust 2019-FAIR	1.95	9/15/32	4,935,000	4,566,074	0.021%
Avantor	4.75	10/1/24	21,350,000	25,869,268	0.119%
Aventura Mall Trust	4.11	7/5/40	39,170,000	41,657,295	0.191%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	27,796,000	28,210,213	0.130%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	10,835,000	11,087,172	0.051%
Avis Budget Rental Car Funding AESOP	4	3/20/25	75,700,000	80,960,597	0.372%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	13,740,000	14,148,541	0.065%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	6,500,000	6,516,986	0.030%

Avis Budget Rental Car Funding AESOP	3.7	9/20/24	18,960,000	19,915,836	0.092%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	24,415,000	25,778,920	0.118%
Avnet	4.88	12/1/22	30,360,000	32,622,670	0.150%
Avolon Holdings Funding	5.13	10/1/23	39,095,000	39,192,738	0.180%
Avolon Holdings Funding	5.5	1/15/26	13,130,000	13,212,063	0.061%
Avolon Holdings Funding	4.38	5/1/26	15,400,000	14,495,250	0.067%
Avolon Holdings Funding	3.95	7/1/24	7,215,000	6,863,269	0.032%
Baidu	4.38	5/14/24	12,910,000	14,197,578	0.065%
Baidu	2.88	7/6/22	31,475,000	32,405,193	0.149%
Baidu	3.63	7/6/27	6,360,000	7,008,582	0.032%
Baidu	3.88	9/29/23	20,211,000	21,709,538	0.100%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	1	9/15/34	43,235,000	42,000,684	0.193%
Banco De Bogota	4.38	8/3/27	34,200,000	36,007,812	0.165%
Banco Santander	3.49	5/28/30	11,800,000	12,864,466	0.059%
Banco Santander Chile	3.88	9/20/22	18,645,000	19,708,045	0.091%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	30,000,000	33,397,650	0.153%
Bangkok Bank PCL/Hong Kong	4.45	9/19/28	5,665,000	6,569,814	0.030%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	3,074,118	0.014%
BANK 2019-BNK21	3.52	10/17/52	10,355,000	9,985,527	0.046%
BANK 2019-BNK22	3.58	11/15/62	16,000,000	15,535,840	0.071%
BANK 2019-BNK23	3.46	12/15/52	6,770,000	7,406,018	0.034%
BANK 2019-BNK23	3.63	12/15/52	11,530,000	11,356,238	0.052%
Bank Leumi Le-Israel BM	3.28	1/29/31	23,000,000	23,186,116	0.107%
Bank of America	3.42	12/20/28	22,030,000	24,522,144	0.113%
Bank of America	2.5	2/13/31	23,560,000	24,577,580	0.113%
Bank of America	3.56	4/23/27	11,780,000	13,155,209	0.060%
Bank of America	2.68	6/19/41	30,280,000	30,816,955	0.142%
Bank of America	4.27	7/23/29	43,560,000	51,054,890	0.235%
Bank of America	1.9	7/23/31	23,430,000	23,421,940	0.108%
Barclays	3.68	1/10/23	16,571,000	17,086,756	0.079%
Barclays	4.61	2/15/23	34,120,000	35,710,572	0.164%
Barclays	3.93	5/7/25	20,485,000	21,924,440	0.101%
Barclays	2.85	5/7/26	25,385,000	26,422,104	0.121%
Barclays Bank	5.14	10/14/20	32,074,000	32,119,064	0.148%
Barclays Commercial Mortgage Trust 2019-C3	3.9	5/15/52	13,348,000	15,480,276	0.071%
Barclays Commercial Mortgage Trust 2019-C5	3.71	11/15/52	13,525,000	12,644,333	0.058%
Barings BDC Static CLO Ltd 2019-1	1.3	4/15/27	10,170,684	10,141,531	0.047%
Barings BDC Static CLO Ltd 2019-1	1.93	4/15/27	15,700,000	15,582,344	0.072%
Barings CLO Ltd 2013-I	1.07	1/20/28	35,836,220	35,516,222	0.163%
Barings CLO Ltd 2016-II	1.35	7/20/28	29,655,000	29,432,816	0.135%
BAT Capital	3.22	8/15/24	24,530,000	26,143,191	0.120%
BAT Capital	3.56	8/15/27	40,620,000	43,893,322	0.202%
BAT International Finance	1.67	3/25/26	7,875,000	7,870,834	0.036%
Bayer US Finance II	4.38	12/15/28	10,540,000	12,353,481	0.057%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	4,094,823	4,199,070	0.019%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	1,231,460	1,272,858	0.006%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	3,881,457	3,954,319	0.018%
BBCMS 2019-BWAY Mortgage Trust	2.31	11/25/34	10,230,000	9,465,895	0.044%
BBCMS Mortgage Trust 2020-C6	3.05	2/15/53	15,000,000	14,271,663	0.066%
BBCMS Trust 2018-CBM	1.15	7/15/37	10,463,000	9,994,560	0.046%
BBVA Bancomer SA/Texas	5.13	1/18/33	24,500,000	23,621,675	0.109%
BBVA Bancomer SA/Texas	4.38	4/10/24	45,790,000	49,350,630	0.227%
BBVA Bancomer SA/Texas	5.88	9/13/34	13,550,000	13,787,125	0.063%
Becton Dickinson And	3.73	12/15/24	23,985,000	26,471,333	0.122%
Becton Dickinson And	2.82	5/20/30	13,810,000	14,833,873	0.068%
Becton Dickinson And	3.79	5/20/50	18,410,000	20,379,741	0.094%
Becton Dickinson And	2.89	6/6/22	9,672,000	9,997,037	0.046%
Becton Dickinson And	3.36	6/6/24	47,850,000	51,584,166	0.237%
Becton Dickinson And	3.7	6/6/27	60,705,000	68,472,690	0.315%
Becton Dickinson And	4.67	6/6/47	26,335,000	32,273,648	0.148%
Benchmark 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	16,869,516	0.078%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	15,940,000	17,583,803	0.081%
Benchmark 2020-B17 Mortgage Trust	2.92	3/15/53	18,955,000	19,815,127	0.091%
Benefit Street Partners CLO XI	1.78	4/15/29	16,090,000	15,781,096	0.073%
BLUEMOUNTAIN CLO 2012-2	1.3	11/20/28	19,305,000	19,206,134	0.088%
BlueMountain CLO 2015-2	1.2	7/18/27	4,022,343	3,997,725	0.018%
BlueMountain CLO 2015-2	1.77	7/18/27	20,095,000	19,721,248	0.091%
Boardwalk Pipelines	4.95	12/15/24	10,000,000	10,921,860	0.050%
Boardwalk Pipelines	3.38	2/1/23	15,250,000	15,592,805	0.072%
Boardwalk Pipelines	3.4	2/15/31	18,725,000	18,345,969	0.084%
Boardwalk Pipelines	5.95	6/1/26	11,317,000	13,070,116	0.060%
Boardwalk Pipelines	4.45	7/15/27	31,635,000	33,977,382	0.156%

Booking Holdings	4.1	4/13/25	8,995,000	10,127,596	0.047%
Booking Holdings	4.5	4/13/27	9,480,000	11,124,097	0.051%
Booking Holdings	4.63	4/13/30	11,190,000	13,368,391	0.061%
Boral Finance Pty	3	11/1/22	5,705,000	5,854,169	0.027%
Boral Finance Pty	3.75	5/1/28	52,215,000	54,219,325	0.249%
Boston Properties	2.75	10/1/26	26,708,000	28,575,423	0.131%
Boston Properties	3.2	1/15/25	4,629,000	5,015,401	0.023%
Boston Properties	3.25	1/30/31	10,455,000	11,264,907	0.052%
Boston Properties	3.65	2/1/26	20,960,000	23,304,376	0.107%
Brambles USA	4.13	10/23/25	13,445,000	14,995,088	0.069%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	10,572,494	10,842,865	0.050%
Brixmor Operating Partnership	3.85	2/1/25	6,175,000	6,559,616	0.030%
Brixmor Operating Partnership	3.9	3/15/27	31,087,000	32,818,515	0.151%
Brixmor Operating Partnership	3.65	6/15/24	43,450,000	45,738,381	0.210%
Brixmor Operating Partnership	4.13	6/15/26	57,211,000	62,190,531	0.286%
Buckeye Partners	2.9	11/1/26	19,009,475	18,629,286	0.086%
BX Commercial Mortgage Trust 2019-IMC	2.3	4/15/34	32,870,000	29,191,808	0.134%
BXP Trust 2017-GM	3.54	6/13/39	23,065,000	24,618,578	0.113%
BX Trust 2018-GW	1.17	5/15/35	9,610,000	9,103,917	0.042%
Cameron LNG	3.3	1/15/35	9,505,000	10,725,128	0.049%
Cameron LNG	3.7	1/15/39	7,080,000	7,950,252	0.037%
Cameron LNG	2.9	7/15/31	8,690,000	9,548,381	0.044%
Cantor Commercial Real Estate Lending 2019-CF2	3.27	11/15/52	9,752,000	10,153,662	0.047%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	3,875,000	3,765,747	0.017%
Capital One Bank USA NA	3.38	2/15/23	17,664,000	18,677,048	0.086%
Capital One Financial	3.3	10/30/24	41,427,000	44,735,070	0.206%
Capital One Financial	3.9	1/29/24	13,130,000	14,291,506	0.066%
Capital One Financial	3.8	1/31/28	43,030,000	48,009,518	0.221%
Capital One Financial	3.75	3/9/27	17,285,000	19,193,316	0.088%
Cardinal Health	4.5	11/15/44	4,825,000	5,282,926	0.024%
Cardinal Health	3.75	9/15/25	21,215,000	23,699,489	0.109%
Cardinal Health	4.9	9/15/45	5,195,000	6,074,669	0.028%
CBAM 2019-9	1.56	2/12/30	4,815,000	4,799,410	0.022%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,810,000	22,140,591	0.102%
Centene	4.25	12/15/27	33,734,000	35,167,695	0.162%
Centene	4.63	12/15/29	32,440,000	34,954,100	0.161%
Centene	3.38	2/15/30	23,860,000	24,754,750	0.114%
Centene	5.38	6/1/26	16,545,000	17,454,975	0.080%
Century Plaza Towers 2019-CPT	3.1	11/13/39	46,583,000	46,363,277	0.213%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,715,000	7,617,341	0.035%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	38,760,000	40,181,174	0.185%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	36,890,000	36,209,490	0.166%
Cheniere Corpus Christi Holdings	3.7	11/15/29	22,400,000	23,212,000	0.107%
Cheniere Corpus Christi Holdings	7	6/30/24	14,235,000	16,370,250	0.075%
Cheniere Corpus Christi Holdings	5.13	6/30/27	6,935,000	7,697,850	0.035%
Cheniere Energy	4.63	10/15/28	22,665,000	23,259,956	0.107%
CIFC Funding 2015-IV	1.42	10/20/27	26,840,000	26,689,661	0.123%
CIFC Funding 2015-V	1.1	10/25/27	45,948,593	45,544,330	0.209%
CIFC Funding 2020-III	1.61	10/20/31	21,990,000	21,990,000	0.101%
Cigna	4.13	11/15/25	58,525,000	66,965,944	0.308%
Cigna	4.5	2/25/26	43,040,000	50,150,897	0.230%
Cigna	3.4	3/1/27	6,330,000	7,109,742	0.033%
Cigna	2.4	3/15/30	9,555,000	9,862,986	0.045%
Cigna	4.8	8/15/38	17,444,000	21,628,362	0.099%
CIM Trust 2019-INV3	3.5	8/25/49	12,315,177	12,607,404	0.058%
CIM Trust 2020-INV1	2.5	4/25/50	17,800,000	18,311,714	0.084%
Citigroup	3.11	4/8/26	23,895,000	25,719,742	0.118%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	14,725,000	14,621,872	0.067%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,634,179	0.049%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,959,248	0.041%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,823,426	0.054%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	31,445,802	0.145%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	3,320,000	3,242,916	0.015%
Citigroup Commercial Mortgage Trust 2019-C7	3.92	12/15/72	12,000,000	11,076,624	0.051%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	19,685,000	20,955,271	0.096%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	8,370,000	8,257,321	0.038%
Citigroup Commercial Mortgage Trust 2020-555	3.23	12/10/41	5,500,000	5,302,548	0.024%
Citigroup Commercial Mortgage Trust 2020-GC46	3.55	2/15/53	19,445,000	18,537,706	0.085%
CNAC HK Finbridge	4.88	3/14/25	12,785,000	14,141,283	0.065%
Cnh Equipment Trust 2017	2.54	5/15/25	1,095,000	1,113,727	0.005%
Cno Financial	5.25	5/30/25	34,660,000	39,685,700	0.182%
CNOOC Finance 2014 ULC	4.25	4/30/24	12,080,000	13,346,835	0.061%

CNOOC Finance 2015 USA	3.5	5/5/25	38,620,000	42,481,421	0.195%
Cole Park CLO Ltd 2015-1	1.32	10/20/28	49,390,000	49,227,262	0.226%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	11,036,412	11,180,759	0.051%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	14,628,605	14,702,262	0.068%
Comcast	4.15	10/15/28	14,955,000	17,982,475	0.083%
Comcast	4.7	10/15/48	26,675,000	35,298,414	0.162%
Comcast	3.25	11/1/39	44,800,000	49,761,018	0.229%
Comcast	2.8	1/15/51	31,900,000	31,979,144	0.147%
Comcast	2.45	8/15/52	10,790,000	9,982,714	0.046%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,950,455	0.032%
COMM 2014-CCRE20 Mortgage Trust	3.94	11/10/47	3,520,000	3,825,608	0.018%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	12,535,000	13,786,627	0.063%
COMM 2015-CCRE22 Mortgage Trust	3.6	3/10/48	34,160,000	37,175,563	0.171%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	8,211,634	0.038%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	6,352,852	0.029%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	5,360,000	5,795,814	0.027%
COMM 2015-LC21 Mortgage Trust	4.04	7/10/48	21,415,000	23,811,300	0.109%
COMM 2015-LC21 Mortgage Trust	4.48	7/10/48	28,450,000	30,465,287	0.140%
COMM 2015-PC1 Mortgage Trust	3.9	7/10/50	17,970,000	19,965,148	0.092%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	13,560,000	14,412,833	0.066%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	13,097,000	14,718,043	0.068%
Concho Resources	3.75	10/1/27	13,655,000	14,713,263	0.068%
Concho Resources	2.4	2/15/31	2,055,000	1,959,751	0.009%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	1,811,785	1,765,242	0.008%
Credit Suisse	4.19	4/1/31	42,515,000	49,104,825	0.226%
Credit Suisse	2.19	6/5/26	22,165,000	22,824,963	0.105%
Credit Suisse	2.59	9/11/25	28,155,000	29,328,810	0.135%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.58	5/15/36	18,020,000	17,884,347	0.082%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.75	5/15/36	19,955,000	19,754,690	0.091%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	2.3	5/15/36	13,690,000	13,501,060	0.062%
Crown Castle Towers	3.66	5/15/25	52,455,000	55,190,679	0.254%
Crown Castle Towers	3.22	5/15/42	4,785,000	4,849,921	0.022%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,553,152	0.026%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	5,000,000	5,442,625	0.025%
CSAIL 2016-C7 Commercial Mortgage Trust	3.96	11/15/49	22,584,000	25,352,216	0.117%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	14,473,000	15,923,310	0.073%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	16,560,000	17,388,859	0.080%
CSAIL 2019-C18 Commercial Mortgage Trust	4.08	12/15/52	13,276,000	12,611,479	0.058%
CVS Health	4.1	3/25/25	3,479,000	3,928,929	0.018%
CVS Health	5.05	3/25/48	43,761,000	55,382,653	0.255%
CVS Health	3.63	4/1/27	5,145,000	5,778,689	0.027%
CVS Health	4.25	4/1/50	15,925,000	18,667,205	0.086%
CVS Health	5.13	7/20/45	1,305,000	1,638,114	0.008%
CVS Health	2.7	8/21/40	7,485,000	7,154,657	0.033%
Danske Bank	5.38	1/12/24	21,050,000	23,651,864	0.109%
Danske Bank	3.24	12/20/25	12,910,000	13,739,313	0.063%
Danske Bank	3.88	9/12/23	12,821,000	13,765,241	0.063%
Danske Bank	3	9/20/22	7,575,000	7,721,463	0.035%
DBCG 2017-BBG Mortgage Trust	0.85	6/15/34	27,495,000	27,322,857	0.126%
DBJPM 16-C1 Mortgage Trust	3.54	5/10/49	4,820,000	5,272,428	0.024%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	5,953,150	0.027%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	4,094,500	0.019%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	3,420,038	3,441,012	0.016%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	12,678,526	12,916,615	0.059%
Deephaven Residential Mortgage Trust 2018-2	3.53	4/25/58	1,931,418	1,924,589	0.009%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	4,048,017	4,030,519	0.019%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	16,841,261	16,894,001	0.078%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	1,665,982	1,671,402	0.008%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	8,077,823	8,160,905	0.038%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	9,060,000	8,743,402	0.040%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	14,507,487	14,676,006	0.067%
Delta Air Lines Inc / SkyMiles IP	4.5	10/20/25	338,000	346,873	0.002%
Diamondback Energy	2.88	12/1/24	25,205,000	25,520,063	0.117%
Diamondback Energy	3.25	12/1/26	26,195,000	26,229,839	0.121%
Diamondback Energy	3.5	12/1/29	12,440,000	11,942,400	0.055%
Diamondback Energy	5.38	5/31/25	42,365,000	43,953,688	0.202%
Discover Financial Services	4.1	2/9/27	49,385,000	54,794,633	0.252%
Discover Financial Services	3.75	3/4/25	18,180,000	19,798,220	0.091%
DRIVEN BRANDS FUNDING	4.64	4/20/49	15,814,175	16,727,127	0.077%
Dryden 86 CLO	1.88	7/17/30	27,670,000	27,742,536	0.128%
Ecolab	4.8	3/24/30	2,040,000	2,591,487	0.012%
Edison International	4.95	4/15/25	1,450,000	1,591,748	0.007%

Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	1,871,899	1,875,022	0.009%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	3,186,606	3,253,676	0.015%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	6,776,227	6,927,784	0.032%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	23,679,000	25,810,349	0.119%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	10,839,210	11,046,232	0.051%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	9,775,362	9,890,988	0.045%
Enel Chile	4.88	6/12/28	48,926,000	57,931,320	0.266%
Enel Finance International	2.75	4/6/23	61,055,000	63,716,082	0.293%
Enel Finance International	3.63	5/25/27	38,875,000	43,199,844	0.199%
Energy Transfer Operating	5.88	1/15/24	14,050,000	15,437,438	0.071%
Energy Transfer Operating	4.5	4/15/24	6,465,000	6,836,738	0.031%
Energy Transfer Operating	4.2	4/15/27	2,735,000	2,813,631	0.013%
Energy Transfer Operating	5.25	4/15/29	14,145,000	15,188,194	0.070%
Energy Transfer Operating	6.25	4/15/49	14,240,000	14,685,000	0.067%
Energy Transfer Operating	2.9	5/15/25	8,690,000	8,722,588	0.040%
Energy Transfer Operating	5	5/15/50	4,295,000	3,951,400	0.018%
Energy Transfer Operating	5.5	6/1/27	3,820,000	4,197,225	0.019%
Energy Transfer Operating	4.95	6/15/28	19,529,000	20,676,329	0.095%
Energy Transfer Operating	6	6/15/48	42,120,000	42,172,650	0.194%
Eni	4.75	9/12/28	30,945,000	36,095,795	0.166%
Equate Petrochemical BV	4.25	11/3/26	7,737,000	8,138,357	0.037%
Equitable Holdings	3.9	4/20/23	8,105,000	8,693,245	0.040%
Essex Portfolio	1.65	1/15/31	10,390,000	10,111,964	0.046%
Essex Portfolio	3.63	5/1/27	11,045,000	12,344,588	0.057%
Exeter Automobile Receivables Trust 2017-1	6.2	11/15/23	6,000,000	6,184,828	0.028%
Expedia	5	2/15/26	27,226,000	29,028,252	0.133%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	36,991,933	36,566,233	0.168%
Fannie Mae Connecticut Avenue Securities	4.6	1/25/29	10,112,032	10,431,919	0.048%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	10,250,978	10,090,430	0.046%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	31,092,768	30,554,891	0.140%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	15,183,540	14,741,178	0.068%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	32,569,281	32,261,704	0.148%
Fannie Mae Interest Strip	6.5	2/25/32	42,969	7,312	0.000%
Fannie Mae REMICS	4	6/25/44	11,529,841	11,798,860	0.054%
Federal Home Loan Mortgage	6	10/1/21	7,311	7,414	0.000%
Federal Home Loan Mortgage	6	10/1/21	3,770	3,797	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	31,186	33,156	0.000%
Federal Home Loan Mortgage	6	10/1/32	9,837	10,987	0.000%
Federal Home Loan Mortgage	3.15	10/1/36	114,575	121,193	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	2,253,555	2,609,534	0.012%
Federal Home Loan Mortgage	4.5	10/1/39	2,055,396	2,310,379	0.011%
Federal Home Loan Mortgage	4	10/1/40	314,497	346,860	0.002%
Federal Home Loan Mortgage	4	10/1/40	207,905	226,258	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	1,295,457	1,458,107	0.007%
Federal Home Loan Mortgage	4.5	10/1/41	9,877,310	11,088,555	0.051%
Federal Home Loan Mortgage	3.5	10/1/42	20,197,270	21,912,932	0.101%
Federal Home Loan Mortgage	5.5	11/1/21	286	287	0.000%
Federal Home Loan Mortgage	6	11/1/21	619	623	0.000%
Federal Home Loan Mortgage	5	11/1/33	87,880	101,148	0.000%
Federal Home Loan Mortgage	5	11/1/33	43,077	48,838	0.000%
Federal Home Loan Mortgage	5	11/1/33	61,307	70,228	0.000%
Federal Home Loan Mortgage	5	11/1/33	36,283	40,386	0.000%
Federal Home Loan Mortgage	4.05	11/1/36	134,785	135,441	0.001%
Federal Home Loan Mortgage	4	11/1/40	259,470	286,511	0.001%
Federal Home Loan Mortgage	4	11/1/40	1,290,862	1,416,779	0.007%
Federal Home Loan Mortgage	3.5	11/1/42	43,397,059	47,073,495	0.216%
Federal Home Loan Mortgage	3.5	11/1/42	8,511,030	9,241,697	0.042%
Federal Home Loan Mortgage	3.88	1/1/37	175,688	176,722	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	2,181,401	2,519,315	0.012%
Federal Home Loan Mortgage	5.5	1/1/39	1,278,818	1,507,650	0.007%
Federal Home Loan Mortgage	4	1/1/41	20,714	22,823	0.000%
Federal Home Loan Mortgage	4	1/1/41	4,539,922	5,001,678	0.023%
Federal Home Loan Mortgage	3.5	1/1/44	33,751,512	36,597,296	0.168%
Federal Home Loan Mortgage	7	12/1/24	674	717	0.000%
Federal Home Loan Mortgage	6	12/1/33	1,845,891	2,169,212	0.010%
Federal Home Loan Mortgage	6	12/1/33	3,090	3,660	0.000%
Federal Home Loan Mortgage	6	12/1/33	30,929	34,738	0.000%
Federal Home Loan Mortgage	5	12/1/35	704,841	811,423	0.004%
Federal Home Loan Mortgage	6	12/1/36	33,501	39,391	0.000%
Federal Home Loan Mortgage	4.12	12/1/36	111,639	118,554	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	960,888	1,112,775	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	1,820,976	2,048,279	0.009%

Federal Home Loan Mortgage	4	12/1/40	72,378	79,879	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,654,379	1,838,326	0.008%
Federal Home Loan Mortgage	4	12/1/41	4,915,450	5,370,007	0.025%
Federal Home Loan Mortgage	3	12/1/42	24,103,592	26,171,997	0.120%
Federal Home Loan Mortgage	5.5	2/1/21	1,039	1,042	0.000%
Federal Home Loan Mortgage	7	2/1/24	4,873	5,221	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	10,527	11,778	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	216,778	254,651	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	3,827	4,282	0.000%
Federal Home Loan Mortgage	6	2/1/36	15,712	18,621	0.000%
Federal Home Loan Mortgage	3.75	2/1/37	259,302	272,850	0.001%
Federal Home Loan Mortgage	4	2/1/41	4,030,288	4,446,802	0.020%
Federal Home Loan Mortgage	7	3/1/24	416	440	0.000%
Federal Home Loan Mortgage	3.69	3/1/36	172,354	181,072	0.001%
Federal Home Loan Mortgage	5	3/1/40	1,138,903	1,312,484	0.006%
Federal Home Loan Mortgage	3.5	3/1/44	6,855,895	7,446,062	0.034%
Federal Home Loan Mortgage	3.5	3/1/46	42,974,563	46,949,264	0.216%
Federal Home Loan Mortgage	6.5	4/1/24	483	540	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	882	987	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	1,222	1,368	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	2,086	2,334	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	33	37	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	17,683	19,612	0.000%
Federal Home Loan Mortgage	7	4/1/32	2,395	2,795	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	869,569	993,592	0.005%
Federal Home Loan Mortgage	5	4/1/40	1,186,791	1,357,538	0.006%
Federal Home Loan Mortgage	5	4/1/40	117,848	135,732	0.001%
Federal Home Loan Mortgage	3	4/1/47	3,311,002	3,472,532	0.016%
Federal Home Loan Mortgage	6.5	5/1/24	1,603	1,793	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	7,110	7,955	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	438	440	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	4,220	4,237	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	233	261	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	41,186,996	43,553,022	0.200%
Federal Home Loan Mortgage	4.5	5/1/40	815,337	915,182	0.004%
Federal Home Loan Mortgage	4.5	5/1/42	1,954,453	2,198,897	0.010%
Federal Home Loan Mortgage	4.5	5/1/42	7,451,556	8,366,551	0.038%
Federal Home Loan Mortgage	7.5	6/1/24	1,060	1,133	0.000%
Federal Home Loan Mortgage	7	6/1/25	556	565	0.000%
Federal Home Loan Mortgage	7	6/1/32	18,104	18,848	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,658	3,840	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	2,661,542	2,986,862	0.014%
Federal Home Loan Mortgage	5	7/1/25	2,181	2,298	0.000%
Federal Home Loan Mortgage	5	7/1/33	4,264	4,906	0.000%
Federal Home Loan Mortgage	6	7/1/34	31,234	37,016	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	42,559	42,908	0.000%
Federal Home Loan Mortgage	5	7/1/40	697,409	803,749	0.004%
Federal Home Loan Mortgage	6	8/1/21	4,945	4,978	0.000%
Federal Home Loan Mortgage	6	8/1/22	113,466	115,956	0.001%
Federal Home Loan Mortgage	7	8/1/31	172	179	0.000%
Federal Home Loan Mortgage	5	8/1/35	101,482	114,389	0.001%
Federal Home Loan Mortgage	6	8/1/38	739,722	865,550	0.004%
Federal Home Loan Mortgage	6	8/1/38	1,024,394	1,200,439	0.006%
Federal Home Loan Mortgage	4.5	8/1/40	1,314,730	1,475,624	0.007%
Federal Home Loan Mortgage	5	8/1/40	1,172,143	1,347,513	0.006%
Federal Home Loan Mortgage	4	8/1/45	1,959,403	2,133,064	0.010%
Federal Home Loan Mortgage	4.04	9/1/32	8,419	8,435	0.000%
Federal Home Loan Mortgage	5	9/1/33	1,540	1,688	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,410,611	1,620,514	0.007%
Federal Home Loan Mortgage	5	9/1/35	202,710	233,091	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	437,025	500,993	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	3,640,618	3,913,373	0.018%
Federal National Mortgage Assn.	5	10/1/21	4,394	4,628	0.000%
Federal National Mortgage Assn.	6	10/1/21	342	347	0.000%
Federal National Mortgage Assn.	5.5	10/1/21	2,454	2,470	0.000%
Federal National Mortgage Assn.	6	10/1/21	18	18	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	220,586	234,173	0.001%
Federal National Mortgage Assn.	6.5	10/1/28	2,231	2,495	0.000%
Federal National Mortgage Assn.	7	10/1/29	408	413	0.000%
Federal National Mortgage Assn.	3	10/1/29	5,031,170	5,285,269	0.024%
Federal National Mortgage Assn.	3	10/1/30	2,310,540	2,429,229	0.011%
Federal National Mortgage Assn.	5	10/1/33	406,963	467,625	0.002%

Federal National Mortgage Assn.	5.5	10/1/34	636,908	744,670	0.003%
Federal National Mortgage Assn.	5	10/1/35	1,271,944	1,463,936	0.007%
Federal National Mortgage Assn.	6.5	10/1/35	1,250,261	1,430,185	0.007%
Federal National Mortgage Assn.	5.5	10/1/36	701,606	818,716	0.004%
Federal National Mortgage Assn.	6.5	10/1/36	6,184	7,201	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	18,411	21,371	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	7,236	8,488	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	108,267	123,360	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	14,210	16,382	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	37,999	45,198	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	48,856	55,510	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,363	10,472	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	42,018	50,299	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	14,099	15,768	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	69,390	83,037	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	67,887	75,927	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	1,155,495	1,358,039	0.006%
Federal National Mortgage Assn.	6	10/1/38	921,567	1,089,880	0.005%
Federal National Mortgage Assn.	6	10/1/39	1,795,607	2,120,326	0.010%
Federal National Mortgage Assn.	4.5	10/1/39	86,080	96,709	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	51,730	58,140	0.000%
Federal National Mortgage Assn.	6	10/1/39	1,649,088	1,927,106	0.009%
Federal National Mortgage Assn.	6	10/1/39	22,375	26,447	0.000%
Federal National Mortgage Assn.	6	10/1/40	1,430,515	1,682,260	0.008%
Federal National Mortgage Assn.	4	10/1/41	3,140,099	3,448,317	0.016%
Federal National Mortgage Assn.	4.5	10/1/41	1,690,870	1,902,982	0.009%
Federal National Mortgage Assn.	4.5	10/1/41	658,238	740,357	0.003%
Federal National Mortgage Assn.	3	10/1/42	5,964,546	6,496,788	0.030%
Federal National Mortgage Assn.	3	10/1/42	4,891,126	5,327,572	0.024%
Federal National Mortgage Assn.	3	10/1/42	11,523,462	12,509,468	0.057%
Federal National Mortgage Assn.	3.5	10/1/42	4,789,673	5,200,668	0.024%
Federal National Mortgage Assn.	4	10/1/45	36,992,914	40,673,684	0.187%
Federal National Mortgage Assn.	3	10/1/46	4,137,749	4,355,147	0.020%
Federal National Mortgage Assn.	3	10/1/46	39,150,739	42,011,928	0.193%
Federal National Mortgage Assn.	3	10/1/46	29,607,719	31,753,639	0.146%
Federal National Mortgage Assn.	6	11/1/21	6,244	6,292	0.000%
Federal National Mortgage Assn.	3	11/1/27	4,674,922	4,956,393	0.023%
Federal National Mortgage Assn.	7	11/1/29	770	817	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	5,348	6,187	0.000%
Federal National Mortgage Assn.	6	11/1/32	348,443	407,580	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	23,580,959	25,663,863	0.118%
Federal National Mortgage Assn.	3	11/1/33	9,872,487	10,626,257	0.049%
Federal National Mortgage Assn.	3	11/1/34	6,324,248	6,875,088	0.032%
Federal National Mortgage Assn.	6	11/1/34	275,526	326,228	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	2,098,745	2,470,684	0.011%
Federal National Mortgage Assn.	6	11/1/34	28,507	33,720	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	566,376	660,577	0.003%
Federal National Mortgage Assn.	5.5	11/1/35	693	812	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	1,534,029	1,811,394	0.008%
Federal National Mortgage Assn.	5	11/1/35	1,254,052	1,443,657	0.007%
Federal National Mortgage Assn.	3	11/1/36	14,508,335	15,495,942	0.071%
Federal National Mortgage Assn.	3	11/1/36	18,265,663	19,686,941	0.090%
Federal National Mortgage Assn.	6	11/1/36	9,489	11,239	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	885,950	1,031,101	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	5,211	6,096	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	19,319	22,629	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	86,195	96,402	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	20,178	23,842	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	217,265	256,634	0.001%
Federal National Mortgage Assn.	6	11/1/37	12,638	14,085	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	188,969	219,501	0.001%
Federal National Mortgage Assn.	6	11/1/38	802,931	945,343	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	951,414	1,066,501	0.005%
Federal National Mortgage Assn.	4	11/1/40	31,783,975	34,623,305	0.159%
Federal National Mortgage Assn.	4.5	11/1/40	829,943	933,813	0.004%
Federal National Mortgage Assn.	4	11/1/40	17,391,525	19,178,849	0.088%
Federal National Mortgage Assn.	4	11/1/40	3,158,953	3,478,719	0.016%
Federal National Mortgage Assn.	4.5	11/1/40	6,628,694	7,455,851	0.034%
Federal National Mortgage Assn.	4	11/1/40	155,459	171,567	0.001%
Federal National Mortgage Assn.	4	11/1/41	2,754,218	3,023,401	0.014%
Federal National Mortgage Assn.	3	11/1/42	1,747,058	1,885,843	0.009%
Federal National Mortgage Assn.	3.5	11/1/43	8,614,610	9,357,808	0.043%

Federal National Mortgage Assn.	4	11/1/43	24,386,358	26,863,714	0.123%
Federal National Mortgage Assn.	5	11/1/44	2,117,454	2,429,895	0.011%
Federal National Mortgage Assn.	3.5	11/1/45	21,304,999	22,704,365	0.104%
Federal National Mortgage Assn.	4	11/1/45	2,511,083	2,730,906	0.013%
Federal National Mortgage Assn.	3	11/1/46	20,221,543	21,685,049	0.100%
Federal National Mortgage Assn.	3	11/1/46	23,431,645	25,515,674	0.117%
Federal National Mortgage Assn.	3	11/1/46	13,537,593	14,609,568	0.067%
Federal National Mortgage Assn.	3	11/1/46	5,743,584	6,198,375	0.028%
Federal National Mortgage Assn.	3	11/1/46	1,077,809	1,161,446	0.005%
Federal National Mortgage Assn.	4.5	11/1/47	4,219,040	4,739,194	0.022%
Federal National Mortgage Assn.	3	11/1/48	4,719,635	4,941,761	0.023%
Federal National Mortgage Assn.	4	11/1/49	11,704,087	12,503,039	0.057%
Federal National Mortgage Assn.	5.5	1/1/21	1,148	1,152	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	1,468	1,472	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	213	213	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	3,166	3,223	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	8,591	8,745	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	7,053,248	7,377,503	0.034%
Federal National Mortgage Assn.	6.5	1/1/34	674,523	776,404	0.004%
Federal National Mortgage Assn.	6	1/1/35	4,156	4,640	0.000%
Federal National Mortgage Assn.	6	1/1/35	2,295	2,587	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	1,778,150	2,084,138	0.010%
Federal National Mortgage Assn.	5.5	1/1/36	2,135,981	2,513,710	0.012%
Federal National Mortgage Assn.	6	1/1/36	126,354	146,863	0.001%
Federal National Mortgage Assn.	6	1/1/36	117,184	137,798	0.001%
Federal National Mortgage Assn.	3.5	1/1/36	17,505,807	18,900,091	0.087%
Federal National Mortgage Assn.	5.5	1/1/36	993,838	1,169,952	0.005%
Federal National Mortgage Assn.	5.5	1/1/37	624,893	733,045	0.003%
Federal National Mortgage Assn.	6	1/1/37	14,396	16,967	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	76,568	90,657	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	660	770	0.000%
Federal National Mortgage Assn.	5.5	1/1/39	252,761	293,287	0.001%
Federal National Mortgage Assn.	4.5	1/1/40	12,195,875	13,697,617	0.063%
Federal National Mortgage Assn.	6	1/1/40	223,565	263,762	0.001%
Federal National Mortgage Assn.	4	1/1/41	5,081,924	5,610,668	0.026%
Federal National Mortgage Assn.	4	1/1/41	1,838,164	2,030,318	0.009%
Federal National Mortgage Assn.	4.5	1/1/41	7,273	8,183	0.000%
Federal National Mortgage Assn.	4	1/1/41	5,955,840	6,560,755	0.030%
Federal National Mortgage Assn.	4	1/1/41	2,263,303	2,493,650	0.011%
Federal National Mortgage Assn.	4.5	1/1/41	457,959	514,904	0.002%
Federal National Mortgage Assn.	3	1/1/42	73,635,000	77,135,539	0.355%
Federal National Mortgage Assn.	4	1/1/42	4,432,896	4,885,335	0.022%
Federal National Mortgage Assn.	4.5	1/1/42	806,959	904,690	0.004%
Federal National Mortgage Assn.	3.5	1/1/43	1,603,536	1,741,607	0.008%
Federal National Mortgage Assn.	3.5	1/1/43	11,019,442	11,974,904	0.055%
Federal National Mortgage Assn.	3	1/1/43	13,424,588	14,302,400	0.066%
Federal National Mortgage Assn.	2.5	1/1/44	170,970,000	179,318,144	0.824%
Federal National Mortgage Assn.	3.5	1/1/44	17,185,067	18,665,725	0.086%
Federal National Mortgage Assn.	3.5	1/1/44	11,308,282	12,286,850	0.056%
Federal National Mortgage Assn.	4.5	1/1/44	503,341	560,696	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	10,377,468	11,273,139	0.052%
Federal National Mortgage Assn.	3	1/1/47	2,488,284	2,685,253	0.012%
Federal National Mortgage Assn.	2	1/1/50	253,950,000	262,520,813	1.207%
Federal National Mortgage Assn.	4	1/1/50	38,664,975	41,205,374	0.189%
Federal National Mortgage Assn.	3	1/1/50	6,071,620	6,458,162	0.030%
Federal National Mortgage Assn.	4.5	1/1/50	3,339,229	3,610,501	0.017%
Federal National Mortgage Assn.	4	1/1/50	13,150,222	14,014,232	0.064%
Federal National Mortgage Assn.	4.5	12/1/20	1	1	0.000%
Federal National Mortgage Assn.	5.5	12/1/20	1,647	1,652	0.000%
Federal National Mortgage Assn.	6	12/1/21	495	502	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	4,573	4,610	0.000%
Federal National Mortgage Assn.	6	12/1/21	342	349	0.000%
Federal National Mortgage Assn.	6	12/1/21	4,483	4,514	0.000%
Federal National Mortgage Assn.	6	12/1/21	3,641	3,707	0.000%
Federal National Mortgage Assn.	6	12/1/21	282	285	0.000%
Federal National Mortgage Assn.	7	12/1/29	4,657	5,286	0.000%
Federal National Mortgage Assn.	3	12/1/32	56,619,358	59,530,534	0.274%
Federal National Mortgage Assn.	3	12/1/34	18,654,005	20,272,525	0.093%
Federal National Mortgage Assn.	5.5	12/1/35	103,906	122,272	0.001%
Federal National Mortgage Assn.	3.34	12/1/35	77,334	77,914	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	9,926,440	11,681,432	0.054%
Federal National Mortgage Assn.	5	12/1/35	479,036	551,259	0.003%

Federal National Mortgage Assn.	5.5	12/1/35	206,128	242,664	0.001%
Federal National Mortgage Assn.	3	12/1/36	21,387,934	23,052,197	0.106%
Federal National Mortgage Assn.	5	12/1/36	440,697	507,010	0.002%
Federal National Mortgage Assn.	5	12/1/36	1,107,186	1,272,856	0.006%
Federal National Mortgage Assn.	6.5	12/1/36	65,192	75,714	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	9,111	10,535	0.000%
Federal National Mortgage Assn.	6	12/1/36	130,108	145,121	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	23,184	25,929	0.000%
Federal National Mortgage Assn.	6	12/1/38	248,308	293,617	0.001%
Federal National Mortgage Assn.	4	12/1/40	3,819,141	4,207,056	0.019%
Federal National Mortgage Assn.	4.5	12/1/40	3,833,263	4,313,947	0.020%
Federal National Mortgage Assn.	4	12/1/40	7,849,329	8,643,156	0.040%
Federal National Mortgage Assn.	4.5	12/1/40	5,257,391	5,915,437	0.027%
Federal National Mortgage Assn.	3.5	12/1/41	1,159,816	1,290,504	0.006%
Federal National Mortgage Assn.	4	12/1/41	9,207,915	10,163,969	0.047%
Federal National Mortgage Assn.	4.5	12/1/41	4,627,447	5,187,504	0.024%
Federal National Mortgage Assn.	3.5	12/1/45	10,150,962	10,867,602	0.050%
Federal National Mortgage Assn.	3	12/1/46	31,248,023	33,722,378	0.155%
Federal National Mortgage Assn.	3	12/1/46	27,562,943	29,745,533	0.137%
Federal National Mortgage Assn.	3	12/1/46	28,658,518	30,735,611	0.141%
Federal National Mortgage Assn.	3	12/1/46	8,628,813	9,364,710	0.043%
Federal National Mortgage Assn.	3	12/1/46	11,755,882	12,607,900	0.058%
Federal National Mortgage Assn.	3	12/1/46	8,280,729	8,936,429	0.041%
Federal National Mortgage Assn.	5	12/1/47	5,010,763	5,702,424	0.026%
Federal National Mortgage Assn.	4	12/1/49	2,150,494	2,295,447	0.011%
Federal National Mortgage Assn.	5.5	2/1/21	565	566	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	1,697	1,702	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	3,740	3,762	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	10,515	10,932	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,316	1,368	0.000%
Federal National Mortgage Assn.	6	2/1/34	3,208,826	3,790,632	0.017%
Federal National Mortgage Assn.	6	2/1/34	98,941	116,059	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	1,757,626	1,889,603	0.009%
Federal National Mortgage Assn.	5.5	2/1/35	745,839	878,376	0.004%
Federal National Mortgage Assn.	5.5	2/1/35	344,725	405,789	0.002%
Federal National Mortgage Assn.	5	2/1/36	376,950	433,613	0.002%
Federal National Mortgage Assn.	6	2/1/36	84,460	99,818	0.000%
Federal National Mortgage Assn.	6	2/1/36	13,399	15,841	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	11,756	13,148	0.000%
Federal National Mortgage Assn.	5	2/1/36	78,744	90,612	0.000%
Federal National Mortgage Assn.	6	2/1/37	605,696	716,453	0.003%
Federal National Mortgage Assn.	6	2/1/37	520,535	615,871	0.003%
Federal National Mortgage Assn.	5	2/1/38	273,125	313,815	0.001%
Federal National Mortgage Assn.	6.5	2/1/38	110,865	123,994	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	1,695,137	1,992,724	0.009%
Federal National Mortgage Assn.	4.5	2/1/40	12,041,725	13,537,577	0.062%
Federal National Mortgage Assn.	4.5	2/1/40	45,877	51,580	0.000%
Federal National Mortgage Assn.	4	2/1/41	747,282	824,936	0.004%
Federal National Mortgage Assn.	4.5	2/1/41	5,790,279	6,438,632	0.030%
Federal National Mortgage Assn.	4	2/1/41	6,130,319	6,767,192	0.031%
Federal National Mortgage Assn.	4	2/1/41	3,377,178	3,725,849	0.017%
Federal National Mortgage Assn.	4.5	2/1/41	411,275	462,607	0.002%
Federal National Mortgage Assn.	4	2/1/41	38,635,760	42,551,127	0.196%
Federal National Mortgage Assn.	4.5	2/1/41	52,559	59,007	0.000%
Federal National Mortgage Assn.	3	2/1/43	20,303,254	21,629,823	0.099%
Federal National Mortgage Assn.	3	2/1/44	1,486,362	1,564,644	0.007%
Federal National Mortgage Assn.	4.5	2/1/45	733,601	820,412	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	59,845,142	63,287,776	0.291%
Federal National Mortgage Assn.	4	2/1/50	27,638,312	29,617,092	0.136%
Federal National Mortgage Assn.	6	3/1/21	3,346	3,362	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	127	127	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	1,064	1,068	0.000%
Federal National Mortgage Assn.	6	3/1/21	554	556	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	2,923	2,933	0.000%
Federal National Mortgage Assn.	6	3/1/22	3,303	3,329	0.000%
Federal National Mortgage Assn.	5	3/1/23	24,130	25,418	0.000%
Federal National Mortgage Assn.	5	3/1/25	1,559,348	1,643,971	0.008%
Federal National Mortgage Assn.	6	3/1/33	321,147	376,917	0.002%
Federal National Mortgage Assn.	3	3/1/35	11,154,919	12,122,855	0.056%
Federal National Mortgage Assn.	5	3/1/36	132,931	153,040	0.001%
Federal National Mortgage Assn.	5	3/1/36	1,138,188	1,309,229	0.006%
Federal National Mortgage Assn.	5	3/1/36	624,568	718,429	0.003%

Federal National Mortgage Assn.	6.5	3/1/36	304,794	371,009	0.002%
Federal National Mortgage Assn.	6	3/1/36	2,655	3,137	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	61,503	71,305	0.000%
Federal National Mortgage Assn.	6	3/1/37	520,689	616,870	0.003%
Federal National Mortgage Assn.	6.5	3/1/37	15,216	17,562	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	12,701	14,205	0.000%
Federal National Mortgage Assn.	6	3/1/37	930,271	1,102,780	0.005%
Federal National Mortgage Assn.	4.5	3/1/40	104,005	116,682	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	67,112	75,271	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	28,371	31,690	0.000%
Federal National Mortgage Assn.	5	3/1/42	2,333,452	2,670,326	0.012%
Federal National Mortgage Assn.	3	3/1/43	26,298,516	28,646,328	0.132%
Federal National Mortgage Assn.	3.5	3/1/44	5,323,615	5,922,536	0.027%
Federal National Mortgage Assn.	4.5	3/1/46	15,462,931	17,325,200	0.080%
Federal National Mortgage Assn.	3	3/1/50	13,175,660	13,815,829	0.063%
Federal National Mortgage Assn.	5.5	4/1/21	3,653	3,669	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	61	62	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	2,324	2,342	0.000%
Federal National Mortgage Assn.	6	4/1/21	747	750	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	953	957	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	4,064	4,083	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	21,707	21,889	0.000%
Federal National Mortgage Assn.	6	4/1/22	574	588	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	2,893,322	3,069,058	0.014%
Federal National Mortgage Assn.	4.5	4/1/26	2,245,748	2,389,890	0.011%
Federal National Mortgage Assn.	6	4/1/33	221,850	256,395	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	29,472	33,020	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	852,796	1,002,653	0.005%
Federal National Mortgage Assn.	5	4/1/35	1,411,888	1,622,818	0.007%
Federal National Mortgage Assn.	5	4/1/35	114,102	131,166	0.001%
Federal National Mortgage Assn.	6	4/1/35	266,023	315,157	0.001%
Federal National Mortgage Assn.	5	4/1/35	340,286	391,000	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	269,220	314,974	0.001%
Federal National Mortgage Assn.	6	4/1/36	5,087	6,031	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	304,712	359,513	0.002%
Federal National Mortgage Assn.	6.5	4/1/37	33,981	39,704	0.000%
Federal National Mortgage Assn.	7	4/1/37	104,749	114,744	0.001%
Federal National Mortgage Assn.	6	4/1/39	2,246,122	2,637,934	0.012%
Federal National Mortgage Assn.	6	4/1/39	898,649	1,058,278	0.005%
Federal National Mortgage Assn.	6	4/1/40	1,690,406	1,986,543	0.009%
Federal National Mortgage Assn.	4.5	4/1/41	16,476	18,650	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	135,899	152,460	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	3,924,451	4,405,486	0.020%
Federal National Mortgage Assn.	3.5	4/1/43	2,495,960	2,753,652	0.013%
Federal National Mortgage Assn.	3.5	4/1/43	2,621,112	2,839,681	0.013%
Federal National Mortgage Assn.	4	4/1/44	11,171,794	12,303,138	0.057%
Federal National Mortgage Assn.	4.5	4/1/44	7,115,521	7,969,555	0.037%
Federal National Mortgage Assn.	4.5	4/1/48	5,620,038	6,088,200	0.028%
Federal National Mortgage Assn.	6	5/1/21	2,357	2,376	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	1,218	1,227	0.000%
Federal National Mortgage Assn.	6	5/1/21	198	199	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	4,672	4,712	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	482	485	0.000%
Federal National Mortgage Assn.	6	5/1/21	2,292	2,312	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	1,304	1,311	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	1,902	1,910	0.000%
Federal National Mortgage Assn.	6	5/1/21	624	627	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	5,430	5,475	0.000%
Federal National Mortgage Assn.	5	5/1/21	1	1	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	2	2	0.000%
Federal National Mortgage Assn.	6	5/1/22	4,554	4,669	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	26,598	27,243	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	5,193,270	5,530,538	0.025%
Federal National Mortgage Assn.	5.5	5/1/34	401,303	472,467	0.002%
Federal National Mortgage Assn.	6	5/1/35	2,076	2,455	0.000%
Federal National Mortgage Assn.	5	5/1/36	854,061	982,886	0.005%
Federal National Mortgage Assn.	5.5	5/1/36	39,173	45,842	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	13,202	15,252	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	17,636	21,055	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	179,539	210,212	0.001%
Federal National Mortgage Assn.	6	5/1/37	30,691	36,370	0.000%
Federal National Mortgage Assn.	6	5/1/37	132,505	156,789	0.001%

Federal National Mortgage Assn.	6.5	5/1/37	26,098	30,055	0.000%
Federal National Mortgage Assn.	6	5/1/37	1,677,691	1,988,157	0.009%
Federal National Mortgage Assn.	6	5/1/38	3,237,551	3,814,299	0.018%
Federal National Mortgage Assn.	6.5	5/1/38	122,614	139,369	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	1,210,521	1,413,442	0.006%
Federal National Mortgage Assn.	5	5/1/40	1,658,400	1,906,020	0.009%
Federal National Mortgage Assn.	4.5	5/1/41	8,795,285	9,888,482	0.045%
Federal National Mortgage Assn.	6	5/1/42	2,033,141	2,393,738	0.011%
Federal National Mortgage Assn.	4	5/1/42	7,613,183	8,388,259	0.039%
Federal National Mortgage Assn.	3	5/1/43	6,495,172	6,901,323	0.032%
Federal National Mortgage Assn.	3	5/1/43	62,447	66,468	0.000%
Federal National Mortgage Assn.	3.5	5/1/46	3,365,032	3,654,461	0.017%
Federal National Mortgage Assn.	4.5	5/1/48	13,591,682	15,289,384	0.070%
Federal National Mortgage Assn.	4.5	5/1/49	3,221,727	3,501,402	0.016%
Federal National Mortgage Assn.	4.5	5/1/50	9,907,459	10,768,448	0.049%
Federal National Mortgage Assn.	4.5	5/1/50	15,397,654	16,773,070	0.077%
Federal National Mortgage Assn.	3.5	5/1/50	8,248,257	8,708,806	0.040%
Federal National Mortgage Assn.	6	6/1/21	2,211	2,235	0.000%
Federal National Mortgage Assn.	6	6/1/21	621	628	0.000%
Federal National Mortgage Assn.	6	6/1/22	10,922	11,077	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	5,166	5,281	0.000%
Federal National Mortgage Assn.	3	6/1/27	2,516,009	2,662,499	0.012%
Federal National Mortgage Assn.	3	6/1/33	368,675	386,635	0.002%
Federal National Mortgage Assn.	5	6/1/35	720,791	828,073	0.004%
Federal National Mortgage Assn.	5	6/1/35	732,608	842,229	0.004%
Federal National Mortgage Assn.	5	6/1/35	1,875,452	2,155,909	0.010%
Federal National Mortgage Assn.	5	6/1/35	560,504	644,250	0.003%
Federal National Mortgage Assn.	6	6/1/36	2,014,129	2,387,125	0.011%
Federal National Mortgage Assn.	6	6/1/37	933	1,091	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	1,861	2,130	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,435,707	1,649,515	0.008%
Federal National Mortgage Assn.	5	6/1/40	9,634,600	11,078,384	0.051%
Federal National Mortgage Assn.	4.5	6/1/41	1,869,348	2,100,637	0.010%
Federal National Mortgage Assn.	3.5	6/1/42	2,760,626	2,996,751	0.014%
Federal National Mortgage Assn.	3.5	6/1/42	4,702,528	5,107,817	0.023%
Federal National Mortgage Assn.	3.5	6/1/43	3,409,820	3,770,223	0.017%
Federal National Mortgage Assn.	3.5	6/1/43	2,399,395	2,647,118	0.012%
Federal National Mortgage Assn.	4	6/1/45	13,843,626	15,122,561	0.070%
Federal National Mortgage Assn.	3.5	6/1/46	21,807,371	24,102,486	0.111%
Federal National Mortgage Assn.	3	6/1/47	8,193,042	8,917,799	0.041%
Federal National Mortgage Assn.	5	6/1/48	1,096,292	1,221,349	0.006%
Federal National Mortgage Assn.	5.5	7/1/21	1,798	1,815	0.000%
Federal National Mortgage Assn.	6	7/1/21	500	504	0.000%
Federal National Mortgage Assn.	6	7/1/22	249	256	0.000%
Federal National Mortgage Assn.	6	7/1/22	3,872	3,978	0.000%
Federal National Mortgage Assn.	3	7/1/30	11,663,695	12,492,638	0.057%
Federal National Mortgage Assn.	6.5	7/1/32	918,337	1,077,521	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	55,898	65,944	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	135,807	157,570	0.001%
Federal National Mortgage Assn.	5	7/1/33	714,901	819,929	0.004%
Federal National Mortgage Assn.	5	7/1/34	254,755	292,821	0.001%
Federal National Mortgage Assn.	5	7/1/34	167,358	192,323	0.001%
Federal National Mortgage Assn.	5	7/1/35	411,220	472,440	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	78,125	92,055	0.000%
Federal National Mortgage Assn.	5	7/1/36	484,783	558,548	0.003%
Federal National Mortgage Assn.	2.94	7/1/36	559,884	585,460	0.003%
Federal National Mortgage Assn.	6.5	7/1/36	8,644	9,667	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	4,938	5,814	0.000%
Federal National Mortgage Assn.	6	7/1/37	2,306	2,724	0.000%
Federal National Mortgage Assn.	5	7/1/37	59,009	67,669	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	31,854	35,626	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	25,208	29,810	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	846,248	950,822	0.004%
Federal National Mortgage Assn.	4.5	7/1/42	2,008,023	2,259,312	0.010%
Federal National Mortgage Assn.	4	7/1/42	6,829,025	7,541,270	0.035%
Federal National Mortgage Assn.	3.5	7/1/42	8,975,994	9,734,410	0.045%
Federal National Mortgage Assn.	3.5	7/1/42	3,554,849	3,857,794	0.018%
Federal National Mortgage Assn.	3.5	7/1/43	7,391,969	8,173,196	0.038%
Federal National Mortgage Assn.	3.5	7/1/43	2,955,925	3,197,913	0.015%
Federal National Mortgage Assn.	3	7/1/43	1,647,647	1,760,240	0.008%
Federal National Mortgage Assn.	6.5	7/1/44	5,855,387	6,841,264	0.031%
Federal National Mortgage Assn.	3.5	7/1/44	5,135,391	5,554,152	0.026%

Federal National Mortgage Assn.	5	7/1/45	926,464	1,065,538	0.005%
Federal National Mortgage Assn.	3	7/1/50	8,542,901	8,957,996	0.041%
Federal National Mortgage Assn.	3	7/1/50	16,907,793	17,949,357	0.082%
Federal National Mortgage Assn.	6	8/1/21	4,732	4,790	0.000%
Federal National Mortgage Assn.	6	8/1/21	442	448	0.000%
Federal National Mortgage Assn.	6	8/1/21	301	304	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	442	444	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	501	504	0.000%
Federal National Mortgage Assn.	6	8/1/21	407	413	0.000%
Federal National Mortgage Assn.	6	8/1/21	940	953	0.000%
Federal National Mortgage Assn.	6	8/1/22	2,041	2,092	0.000%
Federal National Mortgage Assn.	6	8/1/22	20,221	20,402	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	45,840	51,269	0.000%
Federal National Mortgage Assn.	6	8/1/34	389,768	461,573	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	21,648	25,185	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	46,723	53,518	0.000%
Federal National Mortgage Assn.	2.64	8/1/36	208,006	213,355	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	11,390	13,211	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	42,183	48,621	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	8,194	9,482	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	6,406	7,470	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	8,774	9,887	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,214,905	1,427,497	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	259,406	305,414	0.001%
Federal National Mortgage Assn.	6	8/1/37	2,029,937	2,405,742	0.011%
Federal National Mortgage Assn.	6.5	8/1/37	11,678	13,244	0.000%
Federal National Mortgage Assn.	6	8/1/37	733	817	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,443	10,734	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	15,032	16,812	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	110,962	131,905	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,336,621	1,573,670	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	1,792,062	2,108,452	0.010%
Federal National Mortgage Assn.	6.5	8/1/38	2,894,549	3,400,995	0.016%
Federal National Mortgage Assn.	6	8/1/38	754,484	879,588	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	1,289,077	1,445,034	0.007%
Federal National Mortgage Assn.	4.5	8/1/40	1,237,490	1,387,339	0.006%
Federal National Mortgage Assn.	3.5	8/1/42	7,509,385	8,152,966	0.037%
Federal National Mortgage Assn.	3	8/1/43	5,066,916	5,333,993	0.025%
Federal National Mortgage Assn.	3.5	8/1/43	3,133,165	3,390,579	0.016%
Federal National Mortgage Assn.	5	8/1/45	1,325,918	1,523,836	0.007%
Federal National Mortgage Assn.	3.5	8/1/47	12,769,960	13,910,651	0.064%
Federal National Mortgage Assn.	4.5	8/1/48	7,899,243	8,539,070	0.039%
Federal National Mortgage Assn.	4.5	8/1/48	5,118,667	5,534,626	0.025%
Federal National Mortgage Assn.	3.5	8/1/49	2,798,393	2,948,820	0.014%
Federal National Mortgage Assn.	3	8/1/49	9,518,701	10,360,663	0.048%
Federal National Mortgage Assn.	5.5	9/1/23	86,567	90,419	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	32,110	37,800	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	68,665	78,015	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	9,053	10,125	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	11,268	12,939	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	16,756	18,740	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	398,717	469,028	0.002%
Federal National Mortgage Assn.	6	9/1/37	121,128	142,976	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	15,363	18,429	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	33,904	39,470	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	12,775	15,430	0.000%
Federal National Mortgage Assn.	2.58	9/1/37	127,050	129,030	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	40,853	45,691	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,566	4,016	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	57,483	65,505	0.000%
Federal National Mortgage Assn.	6	9/1/38	2,039,513	2,416,312	0.011%
Federal National Mortgage Assn.	6	9/1/38	497,483	583,304	0.003%
Federal National Mortgage Assn.	5	9/1/39	1,443,989	1,659,951	0.008%
Federal National Mortgage Assn.	4.5	9/1/39	1,857,057	2,086,061	0.010%
Federal National Mortgage Assn.	4.5	9/1/39	121,785	136,557	0.001%
Federal National Mortgage Assn.	6	9/1/39	1,028,638	1,204,377	0.006%
Federal National Mortgage Assn.	6	9/1/39	1,589,007	1,868,259	0.009%
Federal National Mortgage Assn.	4.5	9/1/40	4,392	4,925	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	365,395	410,041	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	24,577,252	27,577,044	0.127%
Federal National Mortgage Assn.	4	9/1/41	11,695,570	12,898,496	0.059%
Federal National Mortgage Assn.	5.5	9/1/41	397,363	467,356	0.002%

Federal National Mortgage Assn.	4.5	9/1/42	3,118,497	3,510,542	0.016%
Federal National Mortgage Assn.	4	9/1/42	4,403,466	4,898,605	0.023%
Federal National Mortgage Assn.	3.5	9/1/42	4,831,373	5,244,618	0.024%
Federal National Mortgage Assn.	3	9/1/43	6,171,375	6,722,410	0.031%
Federal National Mortgage Assn.	4	9/1/43	20,743,953	22,751,393	0.105%
Federal National Mortgage Assn.	3.5	9/1/45	11,819,026	12,723,642	0.058%
Federal National Mortgage Assn.	4	9/1/46	1,769,982	1,926,584	0.009%
Federal National Mortgage Assn.	3	9/1/49	10,646,149	11,587,807	0.053%
Federal National Mortgage Assn.	3.5	9/1/49	22,636,184	23,852,764	0.110%
Fidelity National Financial	4.5	8/15/28	10,120,000	11,720,893	0.054%
Fifth Third Bancorp	2.55	5/5/27	9,010,000	9,658,251	0.044%
FirstEnergy	3.9	7/15/27	44,465,000	48,611,183	0.223%
FirstEnergy Transmission	4.35	1/15/25	61,885,000	67,677,374	0.311%
Fiserv	3.2	7/1/26	14,100,000	15,660,377	0.072%
Fiserv	1.13	7/1/27	8,425,000	10,234,146	0.047%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	9,585,582	10,261,853	0.047%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	11,134,235	11,490,875	0.053%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	11,203,051	11,161,553	0.051%
FNMA 15YR	4.5	10/1/20	11	11	0.000%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	62,400,000	68,212,142	0.314%
Freddie Mac REMICS	4	11/15/36	164,570	166,757	0.001%
Freddie Mac REMICS	4.5	5/25/50	23,594,102	3,665,441	0.017%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	5,963,315	5,951,899	0.027%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	14,760,000	14,790,286	0.068%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	13,000,000	13,028,044	0.060%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	3,641,588	3,632,611	0.017%
Freddie Mac Strips	0	8/15/28	12,575	12,198	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	12/25/29	17,967,749	17,998,214	0.083%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	1,388,899	1,387,249	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	3/25/30	30,119,000	30,183,735	0.139%
Freddie Mac Structured Agency Credit Risk debt Notes	2.1	5/25/25	3,140,705	3,140,704	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	4,424,074	4,386,842	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	23,581,698	23,100,096	0.106%
Freddie Mac Structured Agency Credit Risk debt Notes	2.35	9/25/24	3,228,791	3,228,792	0.015%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	17,127,677	16,459,113	0.076%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	8,375,000	9,144,760	0.042%
FREMF 2019-K103 Mortgage Trust	3.57	12/25/51	9,280,000	10,023,747	0.046%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	11,400,000	13,146,188	0.060%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	6,610,000	7,538,517	0.035%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	8,000,000	8,563,622	0.039%
FREMF 2019-K97 Mortgage Trust	3.89	9/25/51	9,820,000	11,004,776	0.051%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	15,125,000	16,920,554	0.078%
FREMF K-100 Mortgage Trust	3.61	11/25/52	11,325,000	12,450,597	0.057%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	4,151,128	4,128,580	0.019%
Galaxy XXIX CLO	1.68	11/15/26	13,100,000	12,904,468	0.059%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	4,978,293	5,125,592	0.024%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	17,639,848	18,244,033	0.084%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	8,676,518	8,932,695	0.041%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	5,475,804	5,648,651	0.026%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	3,711,423	3,754,313	0.017%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	9,224,697	9,323,346	0.043%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	21,380,327	21,802,338	0.100%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	27,835,729	28,362,342	0.130%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	53,835,000	57,449,805	0.264%
General Electric	5.55	1/5/26	20,985,000	24,396,154	0.112%
General Electric	5	6/15/69	9,746,000	7,748,070	0.036%
General Motors Financial	4	10/6/26	21,470,000	23,037,568	0.106%
General Motors Financial	5.1	1/17/24	28,255,000	30,816,966	0.142%
General Motors Financial	4.2	3/1/21	7,697,000	7,769,383	0.036%
General Motors Financial	4.35	4/9/25	21,119,000	22,948,391	0.105%
General Motors Financial	4.3	7/13/25	9,101,000	9,895,071	0.045%
General Motors Financial	3.2	7/6/21	3,169,000	3,215,296	0.015%
GLP Capital LP / GLP Financing II	3.35	9/1/24	6,340,000	6,420,277	0.030%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	11,310,000	11,304,597	0.052%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	1,800,000	1,807,279	0.008%
Goldman Sachs	3.5	11/16/26	11,970,000	13,226,623	0.061%
Goldman Sachs	4.22	5/1/29	25,168,000	29,349,563	0.135%
Golub Capital Partners CLO 39B	1.42	10/20/28	40,075,000	39,972,335	0.184%
Government National Mortgage Assn.	8	10/15/27	13,850	13,909	0.000%
Government National Mortgage Assn.	8	10/15/27	98,311	111,064	0.001%
Government National Mortgage Assn.	5.5	10/15/38	25,861	30,237	0.000%
Government National Mortgage Assn.	5	10/15/39	2,381,174	2,669,824	0.012%

Government National Mortgage Assn.	5.5	10/20/32	80,012	94,886	0.000%
Government National Mortgage Assn.	5	10/20/39	383,422	437,414	0.002%
Government National Mortgage Assn.	4.5	10/20/40	1,141,673	1,267,162	0.006%
Government National Mortgage Assn.	5	10/20/40	2,599,957	2,966,442	0.014%
Government National Mortgage Assn.	4	10/20/41	5,946,646	6,539,022	0.030%
Government National Mortgage Assn.	3.5	10/20/44	1,417,310	1,531,874	0.007%
Government National Mortgage Assn.	3.5	10/20/45	3,336,968	3,612,247	0.017%
Government National Mortgage Assn.	3.5	10/20/45	4,909,854	5,314,475	0.024%
Government National Mortgage Assn.	5	10/20/47	3,143,523	3,480,799	0.016%
Government National Mortgage Assn.	3	10/20/49	23,786,406	24,246,274	0.111%
Government National Mortgage Assn.	7	11/20/28	14,923	17,287	0.000%
Government National Mortgage Assn.	4.5	11/20/39	1,098,156	1,218,378	0.006%
Government National Mortgage Assn.	5	11/20/39	2,552,326	2,912,055	0.013%
Government National Mortgage Assn.	4.5	11/20/40	13,268,277	14,724,998	0.068%
Government National Mortgage Assn.	3.5	11/20/42	164,822	177,407	0.001%
Government National Mortgage Assn.	4	11/20/42	436,968	481,811	0.002%
Government National Mortgage Assn.	4	11/20/47	10,798,001	11,561,173	0.053%
Government National Mortgage Assn.	5	11/20/47	6,415,733	7,105,327	0.033%
Government National Mortgage Assn.	4.5	11/20/49	10,330,488	11,057,295	0.051%
Government National Mortgage Assn.	2	1/1/50	74,685,000	77,579,044	0.357%
Government National Mortgage Assn.	8.5	1/15/23	326	327	0.000%
Government National Mortgage Assn.	6.5	1/15/26	2,023	2,236	0.000%
Government National Mortgage Assn.	6	1/20/34	21,427	24,635	0.000%
Government National Mortgage Assn.	5.5	1/20/36	9,065,966	10,754,220	0.049%
Government National Mortgage Assn.	4	1/20/46	411,838	445,097	0.002%
Government National Mortgage Assn.	4.5	1/20/46	3,678,569	4,084,384	0.019%
Government National Mortgage Assn.	3.5	1/20/46	779,692	835,804	0.004%
Government National Mortgage Assn.	4.5	1/20/47	5,237,223	5,765,431	0.026%
Government National Mortgage Assn.	5	1/20/48	6,467,344	7,097,405	0.033%
Government National Mortgage Assn.	4	1/20/48	24,273,539	26,705,556	0.123%
Government National Mortgage Assn.	5.5	1/20/49	2,935,727	3,224,441	0.015%
Government National Mortgage Assn.	4.5	1/20/49	5,680,926	6,104,055	0.028%
Government National Mortgage Assn.	3	1/20/50	35,331,740	36,273,883	0.167%
Government National Mortgage Assn.	8	12/15/21	205	207	0.000%
Government National Mortgage Assn.	8	12/15/21	388	391	0.000%
Government National Mortgage Assn.	8	12/15/21	204	204	0.000%
Government National Mortgage Assn.	7.5	12/15/22	78	78	0.000%
Government National Mortgage Assn.	6.5	12/15/31	44,442	50,811	0.000%
Government National Mortgage Assn.	5	12/15/39	5,393,680	6,139,638	0.028%
Government National Mortgage Assn.	7	12/20/23	2,059	2,172	0.000%
Government National Mortgage Assn.	6.5	12/20/33	29,969	35,803	0.000%
Government National Mortgage Assn.	6	12/20/38	305,339	351,138	0.002%
Government National Mortgage Assn.	6	12/20/38	2,750,039	3,162,266	0.015%
Government National Mortgage Assn.	5.5	12/20/39	85,268	99,714	0.000%
Government National Mortgage Assn.	3.5	12/20/45	13,527,764	14,448,194	0.066%
Government National Mortgage Assn.	5.5	12/20/48	6,468,070	7,089,213	0.033%
Government National Mortgage Assn.	4.5	12/20/49	9,053,790	9,696,840	0.045%
Government National Mortgage Assn.	7.5	2/15/22	40	40	0.000%
Government National Mortgage Assn.	8.5	2/15/23	2,752	2,764	0.000%
Government National Mortgage Assn.	6.5	2/15/26	8,556	9,455	0.000%
Government National Mortgage Assn.	5	2/15/40	4,892,219	5,600,149	0.026%
Government National Mortgage Assn.	5	2/15/40	4,896,910	5,605,519	0.026%
Government National Mortgage Assn.	3.5	2/15/45	1,550,062	1,664,563	0.008%
Government National Mortgage Assn.	5.5	2/20/35	89,755	106,461	0.000%
Government National Mortgage Assn.	5.5	2/20/36	143,422	170,128	0.001%
Government National Mortgage Assn.	4	2/20/41	627,446	689,783	0.003%
Government National Mortgage Assn.	3.5	2/20/43	16,565,771	18,143,702	0.083%
Government National Mortgage Assn.	4	2/20/44	18,918,660	20,654,305	0.095%
Government National Mortgage Assn.	3.5	2/20/45	5,606,236	6,158,489	0.028%
Government National Mortgage Assn.	3.5	2/20/46	2,990,628	3,285,554	0.015%
Government National Mortgage Assn.	3.5	2/20/46	15,591,127	16,811,012	0.077%
Government National Mortgage Assn.	3.5	2/20/48	12,103,382	13,226,235	0.061%
Government National Mortgage Assn.	6.5	3/15/26	691	763	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,936	2,140	0.000%
Government National Mortgage Assn.	5.5	3/20/34	71,691	85,035	0.000%
Government National Mortgage Assn.	5	3/20/40	940,215	1,072,857	0.005%
Government National Mortgage Assn.	4.5	3/20/41	1,179,696	1,309,336	0.006%
Government National Mortgage Assn.	5	3/20/41	4,267,668	4,871,000	0.022%
Government National Mortgage Assn.	3.5	3/20/43	12,356,221	13,513,074	0.062%
Government National Mortgage Assn.	4.5	3/20/49	16,205,342	17,419,090	0.080%
Government National Mortgage Assn.	5.5	3/20/49	6,894,419	7,556,506	0.035%
Government National Mortgage Assn.	8	4/15/22	225	226	0.000%

Government National Mortgage Assn.	8	4/15/22	31	31	0.000%
Government National Mortgage Assn.	6	4/15/36	117,892	140,548	0.001%
Government National Mortgage Assn.	5	4/20/39	2,461,792	2,811,265	0.013%
Government National Mortgage Assn.	5	4/20/40	623,738	711,750	0.003%
Government National Mortgage Assn.	3.5	4/20/45	974,649	1,071,476	0.005%
Government National Mortgage Assn.	3.5	4/20/46	20,855,217	22,311,801	0.103%
Government National Mortgage Assn.	3.5	4/20/47	1,456,220	1,553,102	0.007%
Government National Mortgage Assn.	5	4/20/48	1,340,756	1,477,399	0.007%
Government National Mortgage Assn.	5	4/20/48	2,030,480	2,236,194	0.010%
Government National Mortgage Assn.	3.5	4/20/48	5,707,037	6,144,772	0.028%
Government National Mortgage Assn.	8.5	5/15/23	272	273	0.000%
Government National Mortgage Assn.	6.5	5/15/26	5,044	5,574	0.000%
Government National Mortgage Assn.	6.5	5/15/26	2,035	2,249	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,729	3,138	0.000%
Government National Mortgage Assn.	8	5/15/32	6,248	6,275	0.000%
Government National Mortgage Assn.	7	5/20/28	10,007	11,572	0.000%
Government National Mortgage Assn.	5	5/20/40	1,538,095	1,755,437	0.008%
Government National Mortgage Assn.	5.5	5/20/43	3,867,281	4,502,443	0.021%
Government National Mortgage Assn.	3.5	5/20/45	1,220,759	1,341,139	0.006%
Government National Mortgage Assn.	3.5	5/20/45	2,661,955	2,906,718	0.013%
Government National Mortgage Assn.	3.5	5/20/45	549,902	586,296	0.003%
Government National Mortgage Assn.	3	5/20/46	13,397,405	14,171,615	0.065%
Government National Mortgage Assn.	3.5	5/20/46	16,487,991	17,601,665	0.081%
Government National Mortgage Assn.	4	5/20/46	26,535,557	28,561,843	0.131%
Government National Mortgage Assn.	3.5	5/20/46	2,169,672	2,383,672	0.011%
Government National Mortgage Assn.	3.5	5/20/46	3,819,800	4,170,840	0.019%
Government National Mortgage Assn.	3	5/20/46	1,261,379	1,372,907	0.006%
Government National Mortgage Assn.	3	5/20/46	2,692,694	2,960,904	0.014%
Government National Mortgage Assn.	3.5	5/20/46	420,302	453,409	0.002%
Government National Mortgage Assn.	5.5	5/20/48	11,712,165	12,943,035	0.059%
Government National Mortgage Assn.	5	5/20/48	2,271,099	2,504,779	0.012%
Government National Mortgage Assn.	8	6/15/22	82	83	0.000%
Government National Mortgage Assn.	5	6/15/40	2,663,085	3,031,102	0.014%
Government National Mortgage Assn.	5	6/20/40	2,883,882	3,291,285	0.015%
Government National Mortgage Assn.	3.5	6/20/43	19,847,693	21,518,826	0.099%
Government National Mortgage Assn.	3.5	6/20/43	9,056,791	9,755,194	0.045%
Government National Mortgage Assn.	5.5	6/20/44	4,136,081	4,724,488	0.022%
Government National Mortgage Assn.	3	6/20/45	34,437,308	36,514,640	0.168%
Government National Mortgage Assn.	3.5	6/20/46	7,899,122	8,513,305	0.039%
Government National Mortgage Assn.	3.5	6/20/46	3,709,210	4,075,016	0.019%
Government National Mortgage Assn.	3	6/20/46	5,824,215	6,229,694	0.029%
Government National Mortgage Assn.	5	6/20/47	7,003,450	7,756,286	0.036%
Government National Mortgage Assn.	4.5	7/15/26	1,212,998	1,268,206	0.006%
Government National Mortgage Assn.	7.5	7/15/28	45,419	50,546	0.000%
Government National Mortgage Assn.	6.5	7/15/31	3,592	3,969	0.000%
Government National Mortgage Assn.	5	7/20/39	582,611	665,158	0.003%
Government National Mortgage Assn.	4	7/20/42	9,684,809	10,640,951	0.049%
Government National Mortgage Assn.	3	7/20/46	7,772,550	8,210,665	0.038%
Government National Mortgage Assn.	3.5	7/20/46	3,368,170	3,596,793	0.017%
Government National Mortgage Assn.	3	7/20/46	2,812,880	3,093,068	0.014%
Government National Mortgage Assn.	3	7/20/46	4,970,484	5,409,988	0.025%
Government National Mortgage Assn.	3	7/20/46	3,940,136	4,253,253	0.020%
Government National Mortgage Assn.	3	7/20/46	7,428,706	8,019,130	0.037%
Government National Mortgage Assn.	3	7/20/46	1,484,214	1,615,295	0.007%
Government National Mortgage Assn.	3	7/20/46	7,916,000	8,611,923	0.040%
Government National Mortgage Assn.	5	7/20/47	4,411,720	4,885,823	0.022%
Government National Mortgage Assn.	4.5	7/20/47	4,928,838	5,354,640	0.025%
Government National Mortgage Assn.	5	7/20/48	59,050	65,745	0.000%
Government National Mortgage Assn.	5	7/20/48	2,547,947	2,823,751	0.013%
Government National Mortgage Assn.	7.5	8/15/28	15,018	15,084	0.000%
Government National Mortgage Assn.	5	8/20/40	345,965	394,821	0.002%
Government National Mortgage Assn.	3	8/20/45	5,301,950	5,581,457	0.026%
Government National Mortgage Assn.	3	8/20/46	2,358,188	2,554,333	0.012%
Government National Mortgage Assn.	3	8/20/46	3,454,242	3,784,913	0.017%
Government National Mortgage Assn.	3	8/20/46	3,634,670	3,996,732	0.018%
Government National Mortgage Assn.	5	8/20/47	7,899,904	8,745,415	0.040%
Government National Mortgage Assn.	5	8/20/48	1,588,966	1,758,514	0.008%
Government National Mortgage Assn.	8.5	9/15/22	183	186	0.000%
Government National Mortgage Assn.	8	9/15/22	159	160	0.000%
Government National Mortgage Assn.	8	9/15/27	86,276	97,017	0.000%
Government National Mortgage Assn.	5	9/15/33	1,038,055	1,187,937	0.005%
Government National Mortgage Assn.	5	9/15/39	2,636,564	2,988,090	0.014%

Government National Mortgage Assn.	3.5	9/15/41	6,874,060	7,299,785	0.034%
Government National Mortgage Assn.	3	9/15/42	5,216,763	5,445,960	0.025%
Government National Mortgage Assn.	3	9/15/42	30,571,985	31,902,860	0.147%
Government National Mortgage Assn.	4.5	9/15/45	3,554,504	3,952,314	0.018%
Government National Mortgage Assn.	8.5	9/20/26	71	78	0.000%
Government National Mortgage Assn.	5.5	9/20/34	30,551	36,237	0.000%
Government National Mortgage Assn.	6	9/20/34	19,485	22,879	0.000%
Government National Mortgage Assn.	6	9/20/38	572,808	658,689	0.003%
Government National Mortgage Assn.	4.5	9/20/40	5,638,912	6,258,220	0.029%
Government National Mortgage Assn.	4	9/20/42	514,999	565,913	0.003%
Government National Mortgage Assn.	3	9/20/46	1,905,632	2,064,007	0.009%
Government National Mortgage Assn.	3	9/20/46	2,300,767	2,520,188	0.012%
Government National Mortgage Assn.	3	9/20/49	3,630,448	3,728,241	0.017%
Government National Mortgage Association	3	11/20/47	9,791,544	10,342,660	0.048%
Government National Mortgage Association	4.5	12/20/39	604,835	14,072	0.000%
Government National Mortgage Association	4.5	12/20/39	1,004,814	31,741	0.000%
Government National Mortgage Association	3	12/20/47	8,258,331	8,559,978	0.039%
Government National Mortgage Association	4	2/20/43	4,516,600	652,628	0.003%
Government National Mortgage Association	3.5	4/20/39	1,610,255	32,450	0.000%
Government National Mortgage Association	4	5/20/37	10,230,101	437,650	0.002%
Government National Mortgage Association	4.5	5/20/39	476,263	7,640	0.000%
Government National Mortgage Association	3.5	5/20/43	5,215,811	744,130	0.003%
Gray Oak Pipeline	2.6	10/15/25	6,745,000	6,767,279	0.031%
Gray Oak Pipeline	3.45	10/15/27	2,820,000	2,885,424	0.013%
Gray Oak Pipeline	2	9/15/23	2,160,000	2,171,938	0.010%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.83	6/17/24	4,205,000	4,276,997	0.020%
Great Wolf Trust 2019-WOLF	1.49	12/15/36	23,691,000	22,277,476	0.102%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	18,025,000	16,499,907	0.076%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	1,841,180	1,858,579	0.009%
GS Mortgage-Backed Securities Trust 2020-INV1	3	8/25/50	50,199,200	51,387,415	0.236%
GS Mortgage Securities Corp Trust 2019-SOHO	1.75	6/15/36	36,850,000	35,202,886	0.162%
GS Mortgage Securities Trust 2015-GC32	4.02	7/10/48	8,640,000	9,571,008	0.044%
GS Mortgage Securities Trust 2019-GC40	3.41	7/10/52	21,395,000	23,930,862	0.110%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	13,843,223	0.064%
Hardee s Funding	4.25	6/20/48	22,309,700	22,419,687	0.103%
Hardee s Funding	4.96	6/20/48	28,307,300	29,267,484	0.135%
Hasbro	3	11/19/24	24,315,000	25,808,670	0.119%
Hasbro	3.55	11/19/26	12,060,000	12,763,749	0.059%
Healthpeak Properties	2.88	1/15/31	3,585,000	3,798,684	0.017%
Healthpeak Properties	3.25	7/15/26	3,455,000	3,854,847	0.018%
Healthpeak Properties	3.5	7/15/29	3,910,000	4,305,633	0.020%
Heathrow Funding	4.88	7/15/21	26,640,000	27,264,708	0.125%
Highwoods Realty	4.13	3/15/28	17,905,000	19,748,463	0.091%
Highwoods Realty	4.2	4/15/29	12,180,000	13,646,411	0.063%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	3,320,323	3,389,416	0.016%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	1,411,386	1,419,437	0.007%
Hilton Orlando Trust 2018-ORL	0.92	12/15/34	33,055,000	31,823,830	0.146%
Hilton Orlando Trust 2018-ORL	1.2	12/15/34	5,540,000	5,221,035	0.024%
HKT Capital No 4	3	7/14/26	14,226,000	15,112,280	0.069%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	3,195,291	3,206,194	0.015%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	18,526,286	18,839,471	0.087%
Homeward Opportunities Fund I Trust 2019-2	3.29	9/25/59	17,361,000	17,314,580	0.080%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	28,035,355	28,429,493	0.131%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	12,137,127	12,225,645	0.056%
HPS Loan Management 11-2017	2.05	5/6/30	12,070,000	11,862,343	0.055%
HSBC Holdings	3.95	5/18/24	10,790,000	11,547,663	0.053%
HSBC Holdings	3.9	5/25/26	9,845,000	10,876,786	0.050%
HSBC Holdings	2.1	6/4/26	21,365,000	21,632,063	0.099%
HSBC Holdings	4.29	9/12/26	2,375,000	2,643,102	0.012%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	12,000,000	12,858,444	0.059%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	25,505,000	26,223,932	0.121%
Humana	3.85	10/1/24	23,705,000	26,191,773	0.120%
Humana	4.88	4/1/30	11,987,000	14,905,379	0.069%
Hyundai Capital America	1.8	10/15/25	11,505,000	11,426,467	0.053%
Hyundai Capital America	2.38	2/10/23	23,640,000	24,268,162	0.112%
Independence Plaza Trust 2018-INDP	3.91	7/10/35	12,220,000	12,887,591	0.059%
Intercontinental Exchange	1.85	9/15/32	24,130,000	24,003,583	0.110%
Intercontinental Exchange	2.65	9/15/40	15,325,000	15,247,394	0.070%
InTown Hotel Portfolio Trust 2018-STAY	1.2	1/15/33	3,510,000	3,413,758	0.016%
Israel Electric	7.75	12/15/27	23,487,000	31,300,890	0.144%
Jack in the Box Funding	3.98	8/25/49	28,107,600	28,813,382	0.132%
Jimmy Johns Funding	3.61	7/30/47	11,630,300	11,777,074	0.054%

JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	3,745,000	4,112,893	0.019%
JPMDB Commercial Mortgage Securities Trust 2016-C4	3.38	12/15/49	15,210,000	16,770,043	0.077%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	17,654,300	0.081%
JPMorgan Chase	2.74	10/15/30	20,470,000	22,045,453	0.101%
JPMorgan Chase	2.52	4/22/31	28,070,000	29,884,473	0.137%
JPMorgan Chase	2.96	5/13/31	61,233,000	65,449,872	0.301%
JPMorgan Chase	2.18	6/1/28	33,125,000	34,569,084	0.159%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	3.4	8/15/49	14,495,000	14,593,035	0.067%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	9/6/38	11,320,000	11,908,539	0.055%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	10,377,348	0.048%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	7,934,045	0.036%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	11,758,042	0.054%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	11,738,056	12,114,037	0.056%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	19,918,164	20,494,914	0.094%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	16,719,966	17,215,246	0.079%
JP Morgan Mortgage Trust 2020-INV1	1	8/25/50	9,887,610	9,850,927	0.045%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	24,013,423	24,795,836	0.114%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	9,706,553	10,050,184	0.046%
Keysight Technologies	4.55	10/30/24	23,340,000	26,326,353	0.121%
Keysight Technologies	4.6	4/6/27	5,653,000	6,599,273	0.030%
Kfc Holding	1.9	4/3/25	29,706,338	28,957,441	0.133%
Kinder Morgan Energy Partners	3.5	3/1/21	3,083,000	3,104,939	0.014%
KKR CLO 13	1.07	1/16/28	38,624,498	38,182,439	0.175%
KKR CLO 13	1.42	1/16/28	11,320,000	10,938,207	0.050%
Korea National Oil	1.63	10/5/30	18,020,000	17,801,001	0.082%
Korea South-East Power	1	2/3/26	5,765,000	5,772,509	0.027%
Lamar Media	1.66	2/5/27	16,245,000	15,872,665	0.073%
Las Vegas Sands	3.5	8/18/26	10,985,000	11,117,688	0.051%
Las Vegas Sands	3.2	8/8/24	6,682,000	6,753,384	0.031%
L Brands	6.63	10/1/30	17,135,000	17,434,863	0.080%
Level 3 Financing	1.9	3/1/27	17,153,121	16,600,962	0.076%
Madison Park Funding XXXVII	1.58	7/15/32	17,160,000	17,075,971	0.078%
Magnetite XXIII	1.54	10/25/32	9,735,000	9,683,272	0.045%
Marriott International Inc/MD	5.75	5/1/25	18,855,000	20,976,188	0.096%
Marsh & McLennan	2.25	11/15/30	9,175,000	9,582,921	0.044%
Martin Marietta Materials	4.25	7/2/24	3,760,000	4,164,031	0.019%
Methanex	5.13	10/15/27	18,855,000	18,760,725	0.086%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	24,104,311	25,917,385	0.119%
Micron Technology	4.19	2/15/27	21,380,000	24,373,200	0.112%
Micron Technology	4.64	2/6/24	46,312,000	51,406,320	0.236%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	22,305,000	23,197,200	0.107%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	4,008,028	4,062,657	0.019%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	15,019,317	15,625,735	0.072%
MKT 2020-525M Mortgage Trust	2.94	2/12/40	11,000,000	10,736,136	0.049%
mo Fisher Scientific	1.75	4/15/27	4,130,000	5,265,604	0.024%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	21,588,849	0.099%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	3,355,000	3,730,363	0.017%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	22,470,351	0.103%
Morgan Stanley Capital I Trust 2017-H1	4.08	6/15/50	9,225,000	9,797,873	0.045%
Morgan Stanley Capital I Trust 2017-H1	4.28	6/15/50	11,890,300	12,072,300	0.055%
MVW 2020-1	1.74	10/20/37	10,642,345	10,755,721	0.049%
MVW Owner Trust 2014-1	2.25	9/22/31	3,919,727	3,928,715	0.018%
MVW Owner Trust 2017-1	2.75	12/20/34	1,714,309	1,734,629	0.008%
MVW Owner Trust 2019-1	2.89	11/20/36	9,511,211	9,777,468	0.045%
Natwest	3.5	5/15/23	40,780,000	42,131,612	0.194%
Natwest	5.13	5/28/24	22,657,000	24,772,733	0.114%
Natwest	3.88	9/12/23	13,898,000	14,925,312	0.069%
Navient Private Education Loan Trust 2017	2.88	12/16/58	3,796,655	3,854,210	0.018%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,687,375	0.040%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	23,080,000	23,885,107	0.110%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	29,404,275	30,099,213	0.138%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	20,755,000	20,247,121	0.093%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	12,819,183	12,674,037	0.058%
Netflix	4.63	5/15/29	19,830,000	26,851,212	0.123%
Neuberger Berman CLO XIX	1.08	7/15/27	35,942,664	35,666,567	0.164%
Neuberger Berman CLO XVII	1.76	4/22/29	16,785,000	16,547,160	0.076%
Neuberger Berman CLO XVII	2.26	4/22/29	12,440,000	12,125,042	0.056%
Neuberger Berman CLO XVI-S	1.13	1/15/28	39,653,810	39,405,831	0.181%
Neuberger Berman Loan Advisers CLO 38	1.55	10/20/32	27,735,000	27,735,000	0.127%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	6,729,616	6,901,103	0.032%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	19,130,992	19,480,632	0.090%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	18,520,836	18,736,035	0.086%

New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	31,251,994	31,825,740	0.146%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	17,324,943	17,767,876	0.082%
NiSource	1.7	2/15/31	15,390,000	15,038,477	0.069%
NiSource	3.6	5/1/30	25,110,000	28,513,033	0.131%
NiSource	0.95	8/15/25	2,395,000	2,388,100	0.011%
NRG Energy	3.75	6/15/24	4,040,000	4,301,214	0.020%
NRG Energy	4.45	6/15/29	13,315,000	14,746,363	0.068%
NXP BV / NXP Funding	4.88	3/1/24	29,127,000	32,584,346	0.150%
NXP BV / NXP Funding	5.35	3/1/26	10,345,000	12,214,579	0.056%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	2,345,000	2,473,544	0.011%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	4,765,000	5,158,551	0.024%
OBX 2019-EXP2 Trust	1.05	6/25/59	5,680,854	5,674,952	0.026%
OBX 2019-EXP2 Trust	4	6/25/59	17,601,167	18,337,510	0.084%
OBX 2019-EXP3 Trust	3.5	10/25/59	11,831,485	12,145,631	0.056%
OBX 2019-INV1 Trust	4	11/25/48	16,378,000	16,653,565	0.077%
OBX 2019-INV2 Trust	4	5/27/49	14,987,103	15,488,826	0.071%
OBX 2019-INV2 Trust	4	5/27/49	5,537,268	5,694,810	0.026%
OBX 2020-EXP1 Trust	3.5	2/25/60	19,082,907	19,648,881	0.090%
OBX 2020-EXP1 Trust	0.9	2/25/60	5,048,748	5,045,215	0.023%
OBX 2020-EXP2 Trust	3	5/25/60	41,242,669	42,336,206	0.195%
OBX 2020-INV1 Trust	3.5	12/25/49	8,544,210	8,817,890	0.041%
Occidental Petroleum	2.9	8/15/24	48,800,000	41,236,000	0.190%
OCP CLO 2020-19	2.07	7/20/31	26,060,000	26,148,072	0.120%
Octagon Investment Partners XXIII	1.13	7/15/27	27,789,077	27,554,029	0.127%
Octagon Investment Partners XXIII	1.48	7/15/27	23,930,000	23,174,329	0.107%
Omicom Group Inc / Omnicom Capital	3.65	11/1/24	8,410,000	9,258,872	0.043%
Oracle	2.8	4/1/27	21,095,000	23,145,750	0.106%
Oracle	2.95	4/1/30	34,425,000	38,389,314	0.176%
OZLM VII	1.28	7/17/29	40,980,993	40,430,726	0.186%
OZLM VIII	1.44	10/17/29	21,353,325	21,088,539	0.097%
OZLM VIII	2.07	10/17/29	21,030,000	20,609,400	0.095%
Pacific Gas & Electric	3.95	12/1/47	15,405,000	14,218,337	0.065%
Pacific Gas & Electric	2.5	2/1/31	27,580,000	26,052,785	0.120%
Pacific Gas & Electric	4.55	7/1/30	23,795,000	25,708,142	0.118%
Pacific Gas & Electric	2.1	8/1/27	23,845,000	23,063,361	0.106%
Pacific Gas & Electric	3.3	8/1/40	22,880,000	20,969,314	0.096%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	27,895,000	22,037,050	0.101%
Palmer Square CLO 2020-2	1.9	7/15/31	6,490,000	6,485,810	0.030%
PerkinElmer	3.3	9/15/29	22,422,000	24,878,039	0.114%
Perrigo Finance Unlimited	3.9	12/15/24	6,275,000	6,801,096	0.031%
Perrigo Finance Unlimited	4.38	3/15/26	26,485,000	29,595,054	0.136%
Perrigo Finance Unlimited	3.15	6/15/30	3,640,000	3,770,825	0.017%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.45	5/21/28	60,500,000	70,926,873	0.326%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	7,460,000	7,807,062	0.036%
Planet Fitness Master Issuer	4.26	9/5/48	16,238,600	16,241,685	0.075%
Planet Fitness Master Issuer	4.67	9/5/48	25,279,100	25,291,487	0.116%
Prologis	1.25	10/15/30	9,095,000	8,879,940	0.041%
PTTEP Treasury Center	2.59	6/10/27	2,675,000	2,771,536	0.013%
QNB Finance	2.75	2/12/27	21,028,000	21,972,356	0.101%
QNB Finance	2.63	5/12/25	10,572,000	10,991,960	0.051%
QVC	4.38	3/15/23	41,030,000	42,619,913	0.196%
Regency Centers	4.13	3/15/28	10,100,000	11,263,661	0.052%
Regency Centers	3.7	6/15/30	12,500,000	13,701,675	0.063%
REI - SECURITY LENDING COLLATERAL			33,694,254	336,942,536	1.549%
Reliance Industries	3.67	11/30/27	12,890,000	14,170,913	0.065%
RETL 2019-RVP	1.3	3/15/36	1,974,007	1,974,084	0.009%
Reynolds American	3.25	11/1/22	15,085,000	15,717,921	0.072%
Reynolds American	4	6/12/22	19,655,000	20,724,370	0.095%
Reynolds American	4.45	6/12/25	36,825,000	41,418,587	0.190%
Roper Technologies	2	6/30/30	4,770,000	4,858,975	0.022%
Ross Stores	4.8	4/15/30	9,705,000	11,784,102	0.054%
Ross Stores	5.45	4/15/50	15,647,000	20,389,809	0.094%
Sabine Pass Liquefaction	5	3/15/27	73,603,000	82,895,379	0.381%
Sabine Pass Liquefaction	5.75	5/15/24	7,013,000	7,938,716	0.036%
Sabine Pass Liquefaction	4.5	5/15/30	4,625,000	5,207,750	0.024%
Sabine Pass Liquefaction	5.88	6/30/26	15,135,000	17,897,138	0.082%
Santander UK Group Holdings	1.53	8/21/26	28,505,000	28,006,590	0.129%
SBA Tower Trust	3.87	10/8/24	51,235,000	53,672,270	0.247%
SBA Tower Trust	2.84	1/15/25	12,265,000	12,900,531	0.059%
SBA Tower Trust	3.17	4/15/22	71,745,000	72,504,125	0.333%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	22,845,000	22,916,909	0.105%
Sempra Energy	3.8	2/1/38	8,480,000	9,474,034	0.044%

Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	5,600,097	5,736,514	0.026%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	24,129,356	24,818,570	0.114%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	17,063,155	17,542,077	0.081%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	18,634,746	19,077,103	0.088%
Seven Generations Energy	5.38	9/30/25	15,260,000	14,497,000	0.067%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	16,210,194	16,390,952	0.075%
Shinhan Bank	3.88	3/24/26	5,830,000	6,431,321	0.030%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	791,097	791,886	0.004%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	2,814,951	2,818,307	0.013%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	7,040,139	7,232,387	0.033%
Sierra Timeshare 2020-2 Receivables Funding	2.32	7/20/37	10,192,242	10,194,076	0.047%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	2,040,906	2,075,602	0.010%
Sigma Alimentos SA de CV	4.13	5/2/26	30,135,000	32,185,988	0.148%
Sigma Finance Netherlands BV	4.88	3/27/28	13,278,000	14,662,364	0.067%
Simon Property	3.3	1/15/26	7,155,000	7,747,727	0.036%
Simon Property	2.65	7/15/30	18,417,000	18,512,695	0.085%
Simon Property	3.8	7/15/50	14,315,000	14,463,418	0.066%
Simon Property	3.5	9/1/25	16,470,000	18,046,327	0.083%
SLIde 2018-FUN	1.4	6/15/31	9,174,455	8,574,951	0.039%
SLM Student Loan Trust 2008-3	1.24	10/25/21	1,986,513	1,914,224	0.009%
SLM Student Loan Trust 2008-5	1.94	7/25/23	13,215,638	13,047,180	0.060%
SLM Student Loan Trust 2008-9	1.74	4/25/23	14,406,631	14,138,211	0.065%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	10,289,966	10,313,014	0.047%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	15,190,000	15,889,818	0.073%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,951,000	6,294,760	0.029%
Smb Private Education Loan Trust 2015	2.98	7/15/27	7,547,093	7,669,757	0.035%
Smb Private Education Loan Trust 2016	2.43	2/17/32	14,041,282	14,371,253	0.066%
Smb Private Education Loan Trust 2016	2.7	5/15/31	5,638,374	5,773,553	0.027%
Smb Private Education Loan Trust 2016	2.34	9/15/34	11,630,369	11,846,191	0.054%
Smb Private Education Loan Trust 2018	3.63	11/15/35	27,844,244	29,415,745	0.135%
Smb Private Education Loan Trust 2018	3.6	1/15/37	12,633,131	13,435,701	0.062%
Smb Private Education Loan Trust 2018	0.87	1/15/37	18,653,084	18,495,143	0.085%
Southern	3.25	7/1/26	29,550,000	32,815,098	0.151%
STACR Trust 2018-DNA2	0.95	12/25/30	6,936,594	6,919,146	0.032%
STACR Trust 2018-DNA3	0.9	9/25/48	25,533	25,479	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	14,343,816	13,942,395	0.064%
Standard Chartered	4.64	4/1/31	28,510,000	32,893,413	0.151%
Starwood Mortgage Residential Trust 2018-IMC1	3.79	3/25/48	8,538,409	8,588,986	0.039%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	8,782,313	9,083,985	0.042%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	28,762,913	29,223,749	0.134%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	9,845,124	10,002,000	0.046%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	13,846,312	14,185,864	0.065%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	9,262,484	9,214,824	0.042%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	24,747,725	25,109,500	0.115%
State Grid Overseas Investment 2016	3.5	5/4/27	24,000,000	26,875,724	0.124%
Suncor Energy	3.1	5/15/25	3,775,000	4,057,842	0.019%
Sunoco Logistics Partners Operations	4.25	4/1/24	14,265,000	14,924,756	0.069%
Suzano Austria GmbH	6	1/15/29	19,970,000	22,805,740	0.105%
Suzano Austria GmbH	5	1/15/30	14,230,000	15,350,613	0.071%
Symphony CLO XVII	1.16	4/15/28	56,889,635	56,455,473	0.259%
Synchrony Financial	4.25	8/15/24	5,540,000	6,001,543	0.028%
Syngenta Finance	3.93	4/23/21	18,290,000	18,472,717	0.085%
Taco Bell Funding	4.32	11/25/48	37,639,575	38,434,146	0.177%
Taconic Park CLO	2.17	1/20/29	11,645,000	11,313,837	0.052%
Tencent Holdings	1.81	1/26/26	25,688,000	26,228,169	0.121%
Tencent Holdings	3.58	4/11/26	29,472,000	32,705,479	0.150%
Tengizchevroil Finance Co International	4	8/15/26	39,000,000	41,418,819	0.190%
Thaioil Treasury Center	4.63	11/20/28	2,750,000	3,189,065	0.015%
THL Credit Wind River 2016-1 CLO	1.93	7/15/28	12,980,000	12,812,119	0.059%
T-Mobile USA	2.05	2/15/28	12,505,000	12,795,466	0.059%
T-Mobile USA	3.75	4/15/27	61,370,000	68,695,062	0.316%
T-Mobile USA	3.88	4/15/30	21,965,000	25,001,420	0.115%
Towd Point Mortgage Trust 2015-3	3	3/25/54	3,010,462	3,030,531	0.014%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	15,689,104	0.072%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	4,000,013	4,023,860	0.018%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	4,620,972	4,661,460	0.021%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	4,961,764	5,036,727	0.023%
Towd Point Mortgage Trust 2016-1	3	2/25/55	8,245,391	8,453,762	0.039%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	6,022,747	6,173,314	0.028%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	4,308,256	4,360,071	0.020%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	7,494,542	7,614,856	0.035%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	8,983,355	9,213,740	0.042%

Towd Point Mortgage Trust 2017-2	2.75	4/25/57	3,630,245	3,731,803	0.017%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	9,080,864	9,064,057	0.042%
Towd Point Mortgage Trust 2018-1	3	1/25/58	13,991,501	14,593,258	0.067%
Transcontinental Gas Pipe Line	4	3/15/28	10,905,000	12,155,575	0.056%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,965,000	17,168,896	0.079%
Transcontinental Gas Pipe Line	3.25	5/15/30	7,520,000	8,095,731	0.037%
Transurban Finance Co Pty	4.13	2/2/26	7,105,000	7,920,675	0.036%
Transurban Finance Co Pty	2.45	3/16/31	12,535,000	12,760,705	0.059%
Transurban Finance Co Pty	3.38	3/22/27	10,525,000	11,250,362	0.052%
TRP Government Reserve	0.09		1,146,109,841	1,146,109,841	5.268%
TRP Institutional Floating Rate - Z			46,554,692	441,338,481	2.028%
TRP Institutional High Yield - Z			28,402,199	239,998,586	1.103%
TSMC Global	1	9/28/27	23,860,000	23,464,431	0.108%
Ubs	1.36	1/30/27	15,055,000	15,032,959	0.069%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	14,264,836	0.066%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	5,731,020	4,832,963	0.022%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	5,130,000	4,797,576	0.022%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	8,290,000	6,963,600	0.032%
Unitedhealth	3.7	12/15/25	21,755,000	24,906,973	0.114%
Unitedhealth	4.45	12/15/48	2,455,000	3,217,911	0.015%
Unitedhealth	2	5/15/30	9,435,000	9,852,659	0.045%
Unitedhealth	2.75	5/15/40	12,375,000	12,920,923	0.059%
Unitedhealth	2.9	5/15/50	17,580,000	18,279,315	0.084%
Unitedhealth	4.25	6/15/48	15,025,000	18,755,813	0.086%
Unitedhealth	3.5	8/15/39	5,310,000	6,095,232	0.028%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	14,478,922	11,666,710	0.054%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	14,145,403	11,602,667	0.053%
U.S. Treasury Bonds	1.63	11/15/22	414,420,000	427,370,625	1.964%
U.S. Treasury Bonds	2.38	11/15/49	246,785,000	301,309,061	1.385%
U.S. Treasury Bonds	1.5	2/15/30	94,550,000	101,981,039	0.469%
U.S. Treasury Bonds	3	2/15/49	115,047,300	157,237,302	0.723%
U.S. Treasury Bonds	2	2/15/50	87,215,000	98,634,714	0.453%
U.S. Treasury Notes	1.38	10/15/22	740,440,000	759,066,694	3.489%
U.S. Treasury Notes	1.5	1/15/23	782,180,000	806,378,694	3.706%
U.S. Treasury Notes	1.63	12/15/22	246,475,000	254,523,949	1.170%
U.S. Treasury Notes	0.5	3/31/25	100,955,000	102,090,744	0.469%
U.S. Treasury Notes	0.13	5/15/23	225,080,000	224,939,325	1.034%
U.S. Treasury Notes	1.5	9/15/22	87,085,000	89,411,802	0.411%
Valero Energy	2.15	9/15/27	8,270,000	8,213,938	0.038%
Ventas Realty	3.25	10/15/26	51,880,000	55,156,637	0.254%
Vereit Operating Partnership	3.4	1/15/28	6,130,000	6,397,507	0.029%
Vereit Operating Partnership	4.6	2/6/24	42,230,000	45,281,962	0.208%
Vereit Operating Partnership	4.88	6/1/26	47,755,000	53,780,821	0.247%
Vereit Operating Partnership	3.95	8/15/27	29,214,000	31,072,799	0.143%
Verizon Communications	4.75	11/1/41	10,225,000	13,638,545	0.063%
Verizon Communications	4.52	9/15/48	9,550,000	12,526,802	0.058%
Verus Securitization Trust 2018-2	3.68	6/1/58	11,531,040	11,691,672	0.054%
Verus Securitization Trust 2018-2	3.83	6/1/58	3,836,465	3,869,582	0.018%
Verus Securitization Trust 2018-3	4.11	10/25/58	10,844,245	11,109,832	0.051%
Verus Securitization Trust 2018-3	4.28	10/25/58	10,629,114	10,661,565	0.049%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	6,740,471	6,783,787	0.031%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	20,214,834	20,498,109	0.094%
Verus Securitization Trust 2019-1	4.04	2/25/59	15,592,349	15,748,417	0.072%
Verus Securitization Trust 2019-2	3.21	5/25/59	26,939,848	27,546,040	0.127%
Verus Securitization Trust 2019-2	3.45	5/25/59	16,404,509	16,692,131	0.077%
Verus Securitization Trust 2019-3	3.04	7/25/59	12,762,657	12,956,709	0.060%
Verus Securitization Trust 2019-4	2.64	11/25/59	18,707,918	19,072,696	0.088%
Verus Securitization Trust 2019-4	3.21	11/25/59	5,200,000	5,293,915	0.024%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	12,291,811	12,613,256	0.058%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	8,309,208	8,484,834	0.039%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	5,787,117	5,918,690	0.027%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	11,313,176	11,546,686	0.053%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	41,738,640	42,777,340	0.197%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	11,106,471	11,284,836	0.052%
Verus Securitization Trust 2020-1	2.42	1/25/60	21,311,127	21,761,360	0.100%
Verus Securitization Trust 2020-2	4	5/25/60	7,815,000	8,030,034	0.037%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	6,215,316	6,282,922	0.029%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	17,700,704	17,792,850	0.082%
Vista Point Securitization Trust 2020-1	3.2	3/25/65	17,346,000	17,521,271	0.081%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	17,353,014	17,364,219	0.080%
Vistra Operations	3.7	1/30/27	30,215,000	31,725,750	0.146%
Vistra Operations	3.55	7/15/24	45,346,000	48,066,760	0.221%

Vistra Operations	4.3	7/15/29	26,355,000	28,726,950	0.132%
VNdo Trust 2016-350P	4.03	1/10/35	10,909,000	11,150,385	0.051%
Vodafone	4.38	5/30/28	28,755,000	33,914,165	0.156%
Vodafone	5	5/30/38	17,710,000	21,875,109	0.101%
Vodafone	5.25	5/30/48	12,050,000	15,533,233	0.071%
Vodafone	4.88	6/19/49	25,250,000	30,997,531	0.142%
Volkswagen Bank GmbH	1.88	1/31/24	1,600,000	1,951,831	0.009%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	25,503,277	0.117%
Volkswagen Group of America Finance	4.75	11/13/28	12,025,000	14,341,785	0.066%
Volkswagen Group of America Finance	2.85	9/26/24	14,545,000	15,453,553	0.071%
Volkswagen Group of America Finance	3.2	9/26/26	16,325,000	17,893,049	0.082%
Volkswagen Leasing GmbH	1.63	8/15/25	20,085,000	24,441,291	0.112%
Wells Fargo	2.88	10/30/30	55,105,000	58,802,931	0.270%
Wells Fargo	2.57	2/11/31	31,465,000	32,850,687	0.151%
Wells Fargo	2.19	4/30/26	16,835,000	17,484,764	0.080%
Wells Fargo	3.07	4/30/41	29,995,000	31,178,213	0.143%
Wells Fargo	4.48	4/4/31	16,395,000	19,871,445	0.091%
Wells Fargo	2.39	6/2/28	32,145,000	33,554,687	0.154%
Wells Fargo	4.3	7/22/27	11,980,000	13,721,389	0.063%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	6,398,709	0.029%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,895,516	0.032%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,886,994	0.032%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	4,900,000	4,640,395	0.021%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	6,151,645	0.028%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	15,975,470	0.073%
Wells Fargo Commercial Mortgage Trust 2019-C50	3	5/15/52	12,000,000	8,789,260	0.040%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	18,141,634	20,615,231	0.095%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	13,765,000	14,440,385	0.066%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.81	12/15/52	10,535,000	10,465,956	0.048%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	36,095,000	36,021,756	0.166%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.79	9/15/31	10,340,000	9,961,259	0.046%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.54	2/15/53	19,525,000	18,451,531	0.085%
Western Digital	1.66	2/27/23	23,397,436	22,793,080	0.105%
Western Digital	1.91	4/29/23	16,570,964	16,411,220	0.075%
Westlake Chemical	1.63	7/17/29	11,421,000	13,154,685	0.060%
WFRBS Commercial Mortgage Trust 2014-C20	4.18	5/15/47	20,974,000	22,773,450	0.105%
Williams	4.5	11/15/23	10,000,000	10,937,450	0.050%
Williams	3.9	1/15/25	22,215,000	24,208,930	0.111%
Williams	4.3	3/4/24	2,910,000	3,183,383	0.015%
Williams	4	9/15/25	6,920,000	7,637,950	0.035%
Willis North America	3.6	5/15/24	20,420,000	22,299,191	0.102%
Woodside Finance	3.7	3/15/28	35,816,000	38,099,270	0.175%
Woodside Finance	3.65	3/5/25	13,200,000	14,020,802	0.064%
Woodside Finance	3.7	9/15/26	43,137,000	46,407,863	0.213%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	36,390,479	0.167%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	6,005,000	6,193,484	0.028%
WPP Finance 2010	3.75	9/19/24	18,332,000	20,092,697	0.092%

Total Investments in Securities **22,607,821,674**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	GBP	19,685,000	USD	(24,933,450)	10/23/2020	470,124	0.002%
Barclays Bank PLC - Wholesale (SING)	JPY	2,181,475,000	USD	(20,380,474)	10/23/2020	309,101	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	44,007,774	AUD	(61,075,000)	10/23/2020	260,463	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	43,085,081	GBP	(33,750,000)	10/23/2020	(469,433)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	28,839,572	JPY	(3,055,285,000)	10/23/2020	(137,405)	-0.001%
BANK OF AMERICA	USD	28,005,309	NZD	(42,225,000)	10/23/2020	71,332	0.000%
BANK OF AMERICA	EUR	6,422,375	USD	(7,643,840)	11/20/2020	(105,989)	0.000%
BANK OF AMERICA	EUR	5,050,932	USD	(6,008,488)	11/20/2020	(80,280)	0.000%
JP MORGAN CHASE BANK	CHF	19,070,000	USD	(20,578,796)	10/23/2020	139,353	0.001%
JP MORGAN CHASE BANK	GBP	16,015,000	USD	(20,400,163)	10/23/2020	267,261	0.001%
JP MORGAN CHASE BANK	GBP	14,500,000	USD	(19,405,089)	10/23/2020	(692,779)	-0.003%
JP MORGAN CHASE BANK	JPY	2,662,745,000	USD	(24,868,013)	10/23/2020	386,030	0.002%
JP MORGAN CHASE BANK	NOK	233,185,000	USD	(24,892,415)	10/23/2020	108,053	0.000%
JP MORGAN CHASE BANK	NOK	157,295,000	USD	(17,910,583)	10/23/2020	(1,046,511)	-0.005%
JP MORGAN CHASE BANK	NZD	30,820,000	USD	(20,546,400)	10/23/2020	(157,408)	-0.001%
JP MORGAN CHASE BANK	USD	26,495,047	NOK	(240,280,000)	10/23/2020	733,902	0.003%
JP MORGAN CHASE BANK	EUR	11,495,000	USD	(13,711,420)	11/20/2020	(219,900)	-0.001%
JP MORGAN CHASE BANK	SEK	172,350,000	USD	(19,860,354)	11/20/2020	(605,816)	-0.003%
JP MORGAN CHASE BANK	USD	43,918,144	EUR	(37,390,000)	11/20/2020	34,026	0.000%
JP MORGAN CHASE BANK	USD	43,752,432	SEK	(389,190,000)	11/20/2020	273,038	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	28,410,297	CAD	(37,470,000)	10/23/2020	268,121	0.001%

CITIBANK N A	AUD	35,600,000	USD	(24,871,299)	10/23/2020	628,566	0.003%
CITIBANK N A	AUD	28,735,000	USD	(20,528,428)	10/23/2020	54,118	0.000%
CITIBANK N A	NOK	186,545,000	USD	(20,440,685)	10/23/2020	(440,632)	-0.002%
CITIBANK N A	NOK	59,845,000	USD	(6,685,163)	10/23/2020	(268,999)	-0.001%
CITIBANK N A	USD	27,572,218	AUD	(38,180,000)	10/23/2020	224,328	0.001%
CITIBANK N A	EUR	4,133,270	USD	(4,902,271)	11/20/2020	(51,110)	0.000%
CITIBANK N A	SEK	50,415,000	USD	(5,821,271)	11/20/2020	(189,025)	-0.001%
CITIBANK N A	SEK	409,795,000	USD	(47,254,092)	11/20/2020	(1,472,756)	-0.007%
CITIBANK N A	USD	121,953,042	EUR	(102,626,933)	11/20/2020	1,501,251	0.007%
Credit Suisse First Boston Inc (PAS)	CHF	23,195,000	USD	(24,794,360)	10/23/2020	405,297	0.002%
Credit Suisse First Boston Inc (PAS)	CHF	17,960,000	USD	(19,777,558)	10/23/2020	(265,342)	-0.001%
Credit Suisse First Boston Inc (PAS)	USD	27,655,922	CHF	(25,375,000)	10/23/2020	87,856	0.000%
Credit Suisse First Boston Inc (PAS)	USD	44,211,145	NZD	(66,420,000)	10/23/2020	270,949	0.001%
GOLDMAN SACHS & CO	AUD	25,745,000	USD	(18,976,768)	10/23/2020	(535,925)	-0.002%
GOLDMAN SACHS & CO	CAD	9,230,000	USD	(6,947,112)	10/23/2020	(14,838)	0.000%
GOLDMAN SACHS & CO	CHF	5,790,000	USD	(6,394,561)	10/23/2020	(104,153)	0.000%
HSBC SECURITIES INC	CAD	33,575,000	USD	(24,851,778)	10/23/2020	365,024	0.002%
HSBC SECURITIES INC	CAD	27,465,000	USD	(20,482,283)	10/23/2020	145,549	0.001%
HSBC SECURITIES INC	CAD	25,390,000	USD	(19,423,046)	10/23/2020	(353,661)	-0.002%
HSBC SECURITIES INC	NZD	37,795,000	USD	(24,888,008)	10/23/2020	115,300	0.001%
HSBC SECURITIES INC	NZD	10,930,000	USD	(7,269,017)	10/23/2020	(38,268)	0.000%
HSBC SECURITIES INC	NZD	29,100,000	USD	(19,632,606)	10/23/2020	(381,481)	-0.002%
HSBC SECURITIES INC	USD	43,776,895	CAD	(58,190,000)	10/23/2020	72,779	0.000%
HSBC SECURITIES INC	USD	21,965,729	EUR	(18,625,000)	11/20/2020	105,828	0.000%
MORGAN STANLEY & COMPANY LLC	USD	27,431,492	GBP	(21,060,000)	10/23/2020	253,475	0.001%
MORGAN STANLEY & COMPANY LLC	USD	42,565,706	NOK	(396,590,000)	10/23/2020	46,095	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	2,740,821	USD	(3,212,393)	11/20/2020	4,470	0.000%
UBS SECURITIES LLC	AUD	9,175,000	USD	(6,607,193)	10/23/2020	(35,247)	0.000%
UBS SECURITIES LLC	GBP	4,610,000	USD	(6,051,063)	10/23/2020	(101,839)	0.000%
UBS SECURITIES LLC	JPY	723,580,000	USD	(6,857,415)	10/23/2020	5,173	0.000%
UBS SECURITIES LLC	JPY	2,213,800,000	USD	(20,905,811)	10/23/2020	90,341	0.000%
UBS SECURITIES LLC	USD	44,323,118	CHF	(40,640,000)	10/23/2020	170,755	0.001%
UBS SECURITIES LLC	USD	45,096,030	JPY	(4,726,315,000)	10/23/2020	270,648	0.001%
UBS SECURITIES LLC	EUR	14,234,092	USD	(16,718,809)	11/20/2020	(12,455)	0.000%
UBS SECURITIES LLC	USD	27,614,417	SEK	(243,370,000)	11/20/2020	425,691	0.002%

Total Forward Currency Exchange Contracts

783,046

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	5,777,500	118,990	0.001%
BOEING CO DEB CDS 12/20/2021	(63,655,000)	(1,382,396)	(0.006%)
CHILE CDS 12/20/2025	(48,315,000)	789,999	0.004%
CHILE CDS 12/20/2025	(86,490,000)	1,414,198	0.006%
COLOMBIA CDS 12/20/2025	(52,830,000)	(1,327,829)	(0.006%)
COLOMBIA CDS 12/20/2025	(57,930,000)	(1,456,013)	(0.007%)
DEVON ENERGY CORP CDS 12/20/2024	(2,445,000)	(72,152)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(5,205,000)	(153,600)	(0.001%)
DEVON ENERGY CORP CDS 12/20/2024	(3,075,000)	(90,743)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(17,800,000)	17,177	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(14,000,000)	13,510	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(9,860,000)	9,515	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(8,795,000)	8,487	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(41,145,000)	(325,704)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2025	(89,000,000)	(704,524)	(0.003%)
REPUBLIC OF INDONESIA CDS 12/20/2025	(91,295,000)	(722,691)	(0.003%)
CDX IG CDSI S34 5Y 06/20/2025	(1,598,687,000)	11,321,901	0.052%
CDX IG CDSI S35 5Y 12/20/2025	(654,405,000)	13,836,085	0.064%

Total Swap Contracts

21,294,210

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	(9,327)	12/31/2020	(1,175,493,469)	(1,106,275)	(5.403%)
TUZO 2YR US NOTE FUT DEC 20	3,661	12/31/2020	808,937,994	166,414	3.718%
TYZ0 UST 10YR FUT DEC 20	13,471	12/21/2020	1,879,625,469	1,260,429	8.639%
USZ0 UST 30YR FUT DEC 20	9,781	12/21/2020	1,724,206,906	(11,055,234)	7.925%
UXYZ0 UST 10YR ULTRA FUT DEC 20	(6,370)	12/21/2020	(1,018,702,376)	(2,099,170)	(4.682%)
WNZ0 ULTRA US BOND FUT DEC 20	5,197	12/21/2020	1,152,759,563	(8,342,744)	5.298%

Total Futures Contracts

(21,176,580)

NET ASSETS

21,757,627,687

NET ASSET VALUE PER SHARE

New Income Fund Shares

9.91

(\$4,687,894,836 / 472,884,557 Shares Outstanding)

New Income Fund - Advisor Class Shares

9.89

(\$30,930,454 / 3,126,670 Shares Outstanding)

New Income Fund - I Class Shares 9.91

(\$2,354,477,541 / 237,616,808 Shares Outstanding)

New Income Fund - R Class Shares 9.91

(\$2,623,801 / 264,764 Shares Outstanding)

New Income Fund - Z Class Shares 9.91

(\$14,681,701,055 / 1,481,606,802 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	EK Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYP Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP 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.