

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	13,438,167	0.070%
522 Funding CLO 2019-5	1.55	4/15/35	28,800,000	28,684,326	0.150%
522 Funding CLO 2019-5	2.07	4/15/35	16,085,000	16,057,769	0.084%
AbbVie	4.88	11/14/48	36,241,000	41,039,997	0.215%
AbbVie	2.95	11/21/26	50,782,000	50,222,078	0.263%
AbbVie	3.2	11/21/29	14,750,000	14,483,468	0.076%
AbbVie	4.05	11/21/39	12,709,000	13,033,130	0.068%
AbbVie	4.25	11/21/49	13,924,000	14,524,612	0.076%
AbbVie	4.7	5/14/45	27,592,000	30,012,370	0.157%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.45	10/29/26	18,080,000	16,614,887	0.087%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3	10/29/28	9,075,000	8,309,288	0.044%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	3,935,000	3,852,491	0.020%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	29,186,000	29,512,796	0.155%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	4,365,000	4,619,510	0.024%
AGL CLO 14	1.27	12/2/34	35,905,000	35,617,424	0.187%
AGL CLO 17	1.57	1/21/35	22,400,000	22,250,332	0.117%
Aia	3.9	4/6/28	40,868,000	41,872,944	0.219%
Aib	4.26	4/10/25	11,685,000	11,698,952	0.061%
Aker BP	2.88	1/15/26	7,042,000	6,864,091	0.036%
Alexandria Real Estate Equities	3.95	1/15/27	25,607,000	26,300,847	0.138%
Alexandria Real Estate Equities	3.95	1/15/28	15,766,000	16,173,914	0.085%
Alphabet	2.05	8/15/50	22,095,000	17,383,639	0.091%
Altice France SA/France	5.5	1/15/28	10,315,000	9,464,013	0.050%
American Campus Communities Operating Partnership	3.63	11/15/27	31,094,000	30,970,495	0.162%
American Campus Communities Operating Partnership	2.85	2/1/30	36,598,000	34,369,292	0.180%
American Campus Communities Operating Partnership	3.3	7/15/26	16,422,000	16,338,478	0.086%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	13,100,000	12,443,526	0.065%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	13,530,000	12,785,673	0.067%
Americredit Automobile Receivables Trust 2022-1	3.23	2/18/28	36,840,000	36,091,363	0.189%
Angel Oak Mortgage Trust 2021-3	1.07	5/25/66	11,408,900	10,770,486	0.056%
Angel Oak Mortgage Trust 2021-4	1.45	1/20/65	6,521,062	6,178,993	0.032%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	3,754,762	3,756,298	0.020%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	1,398,710	1,398,572	0.007%
Anglo American Capital	4.13	9/27/22	10,182,000	10,307,264	0.054%
Anheuser-Busch InBev Worldwide	4.44	10/6/48	4,370,000	4,588,260	0.024%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	31,827,000	34,026,182	0.178%
Apple	2.4	8/20/50	4,660,000	3,837,468	0.020%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	37,862,550	37,574,378	0.197%
Applied Systems	4.03	9/19/24	12,550,000	12,452,738	0.065%
Aptiv	3.1	12/1/51	3,545,000	2,818,275	0.015%
APT Pipelines	4.25	7/15/27	4,605,000	4,719,572	0.025%
Ascend Learning	4	12/11/28	10,533,600	10,404,563	0.054%
Astrazeneca Finance	1.75	5/28/28	15,129,000	13,927,440	0.073%
Asurion	3.71	12/23/26	5,884,104	5,749,240	0.030%
Asurion	5.71	1/31/28	5,985,000	5,859,315	0.031%
athenahealth	4	1/27/29	11,065,000	10,929,454	0.057%
AT&T	4.3	2/15/30	13,637,000	14,386,885	0.075%
AT&T	2.75	6/1/31	3,463,000	3,239,637	0.017%
Ausgrid Finance Pty	3.85	5/1/23	14,852,000	14,944,721	0.078%
Ausgrid Finance Pty	4.35	8/1/28	23,381,000	23,802,817	0.125%
Austin Fairmont Hotel Trust 2019-FAIR	1.65	9/15/32	11,890,000	11,680,615	0.061%
Austin Fairmont Hotel Trust 2019-FAIR	2.2	9/15/32	4,935,000	4,810,859	0.025%
Aventura Mall Trust	4.25	7/5/40	39,170,000	40,001,497	0.209%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	6,500,000	6,236,757	0.033%
Avolon Holdings Funding	2.53	11/18/27	9,475,000	8,427,823	0.044%
Avolon Holdings Funding	5.5	1/15/26	12,762,000	13,144,860	0.069%
Avolon Holdings Funding	3.95	7/1/24	7,013,000	6,977,935	0.037%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	1.25	9/15/34	35,456,000	35,009,932	0.183%
Banco Santander	4.18	3/24/28	5,200,000	5,184,192	0.027%
Banco Santander	3.49	5/28/30	11,400,000	11,022,637	0.058%
Banco Santander	1.72	9/14/27	21,200,000	19,167,810	0.100%
Bangkok Bank PCL/Hong Kong	4.45	9/19/28	5,665,000	5,951,922	0.031%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	2,721,877	0.014%
Bank Leumi Le-Israel BM	3.28	1/29/31	23,000,000	21,352,303	0.112%
Bank of America	3.42	12/20/28	22,458,000	22,265,176	0.117%

Bank of America	2.5	2/13/31	22,900,000	20,934,424	0.110%
Bank of America	2.97	2/4/33	30,180,000	28,203,663	0.148%
Bank of America	4.45	3/3/26	18,903,000	19,542,526	0.102%
Bank of America	3.56	4/23/27	11,450,000	11,479,667	0.060%
Bank of America	2.59	4/29/31	38,880,000	35,847,943	0.188%
Bank of America	2.3	7/21/32	32,003,000	28,426,089	0.149%
Bank of America	1.73	7/22/27	20,116,000	18,647,794	0.098%
Bank of America	4.27	7/23/29	42,340,000	43,723,205	0.229%
Bank of America	1.9	7/23/31	73,896,000	64,443,963	0.337%
Barclays	2.28	11/24/27	30,800,000	28,525,266	0.149%
Barclays	3.93	5/7/25	19,911,000	20,035,762	0.105%
Barclays	2.85	5/7/26	24,674,000	23,952,582	0.125%
Barclays Mortgage Loan Trust 2021-NQM1	1.75	9/25/51	7,102,285	6,833,101	0.036%
BAT Capital	3.56	8/15/27	39,483,000	38,402,350	0.201%
Bath & Body Works	6.63	10/1/30	17,135,000	17,884,656	0.094%
BAT International Finance	1.67	3/25/26	21,719,000	19,974,595	0.105%
Baxter International	2.27	12/1/28	11,915,000	11,026,284	0.058%
Bayer US Finance II	4.38	12/15/28	10,245,000	10,505,664	0.055%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	12/25/51	19,867,646	19,092,261	0.100%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	1,925,302	1,902,239	0.010%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	693,022	689,647	0.004%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	2,177,400	2,111,986	0.011%
BBCMS 2019-BWAY Mortgage Trust	2.56	11/15/34	10,230,000	9,955,189	0.052%
Becton Dickinson And	1.96	2/11/31	21,734,000	19,149,241	0.100%
Becton Dickinson And	2.82	5/20/30	13,423,000	12,764,320	0.067%
Becton Dickinson And	3.79	5/20/50	17,895,000	17,272,451	0.090%
Becton Dickinson And	3.7	6/6/27	58,991,000	59,848,729	0.313%
Becton Dickinson And	4.67	6/6/47	25,598,000	27,882,366	0.146%
Benefit Street Partners CLO XI	1.74	4/15/29	16,090,000	15,909,121	0.083%
Benefit Street Partners CLO XX	1.41	7/15/34	15,245,000	15,020,318	0.079%
Berkshire Hathaway Finance	2.5	1/15/51	6,185,000	5,008,625	0.026%
BINOM Securitization Trust 2021-INV1	2.03	6/25/56	12,380,112	11,795,808	0.062%
Bnp Paribas	1.32	1/13/27	10,950,000	9,953,134	0.052%
Bnp Paribas	2.59	1/20/28	37,030,000	34,791,462	0.182%
Bnp Paribas	2.16	9/15/29	11,915,000	10,589,170	0.055%
Boardwalk Pipelines	4.95	12/15/24	9,720,000	9,882,936	0.052%
Boardwalk Pipelines	3.4	2/15/31	17,281,000	16,316,461	0.085%
Boardwalk Pipelines	5.95	6/1/26	11,000,000	11,875,600	0.062%
Boardwalk Pipelines	4.45	7/15/27	30,749,000	31,369,115	0.164%
Boral Finance Pty	3	11/1/22	5,545,000	5,537,387	0.029%
Boral Finance Pty	3.75	5/1/28	50,753,000	50,030,125	0.262%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	6,922,332	6,829,667	0.036%
Brixmor Operating Partnership	3.9	3/15/27	30,217,000	30,360,803	0.159%
Brixmor Operating Partnership	4.13	6/15/26	55,609,000	56,637,099	0.297%
Buckeye Partners	2.71	11/1/26	18,724,691	18,569,651	0.097%
BX Commercial Mortgage Trust 2021-21M	1.57	10/15/36	11,330,000	10,881,594	0.057%
BXSC Commercial Mortgage Trust 2022-WSS	2.34	3/15/35	33,195,000	32,925,566	0.172%
BXSC Commercial Mortgage Trust 2022-WSS	2.64	3/15/35	5,815,000	5,767,799	0.030%
BX Trust 2021-ARIA	1.69	10/15/36	15,280,000	14,968,413	0.078%
BX Trust 2021-ARIA	2.04	10/15/36	16,295,000	15,947,990	0.084%
BX Trust 2021-LGCV	1.4	10/15/23	13,125,000	12,531,753	0.066%
Caesars Resort Collection	3.96	7/21/25	8,880,557	8,840,594	0.046%
Cameron LNG	3.3	1/15/35	9,239,000	8,678,294	0.045%
Canadian Pacific Railway	3.1	12/2/51	12,835,000	11,326,528	0.059%
Cantor Commercial Real Estate Lending 2019-CF2	3.27	11/15/52	9,752,000	9,252,502	0.048%
Capital One Financial	3.27	3/1/30	9,245,000	8,929,108	0.047%
Capital One Financial	3.75	3/9/27	19,858,000	20,029,752	0.105%
Capital One Financial	3.65	5/11/27	11,559,000	11,565,878	0.061%
Cardinal Health	4.5	11/15/44	4,360,000	4,306,712	0.023%
Cardinal Health	4.9	9/15/45	5,050,000	5,235,527	0.027%
CARLYLE US CLO 2019-4	1.55	4/15/35	29,195,000	29,060,897	0.152%
CarMax Auto Owner Trust 2022-1	2.2	11/15/27	11,750,000	11,221,283	0.059%
Carvana Auto Receivables Trust 2022-N1	3.32	12/11/28	5,665,000	5,613,891	0.029%
Carvana Auto Receivables Trust 2022-P1	3.3	4/10/28	13,955,000	13,335,367	0.070%
Catalent Pharma Solutions	2.5	2/22/28	3,354,586	3,346,199	0.018%
CBAM 2019-9	1.52	2/12/30	4,815,000	4,795,190	0.025%
Cedar Funding XIV CLO	1.34	7/15/33	9,385,000	9,314,613	0.049%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,227,000	20,518,370	0.107%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,555,000	6,340,321	0.033%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.25	1/15/29	12,175,000	10,928,402	0.057%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	13,130,000	11,225,835	0.059%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	5,020,000	4,763,714	0.025%

Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	47,400,000	42,703,276	0.224%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	1,536,000	1,639,851	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	7,698,000	7,635,038	0.040%
Charter Next Generation	4.5	12/1/27	9,865,000	9,803,344	0.051%
Cheniere Corpus Christi Holdings	3.7	11/15/29	21,773,000	21,664,135	0.113%
Cheniere Corpus Christi Holdings	7	6/30/24	13,836,000	14,718,045	0.077%
Cheniere Corpus Christi Holdings	5.13	6/30/27	6,741,000	7,170,739	0.038%
Cheniere Energy	4.63	10/15/28	22,665,000	22,749,994	0.119%
Churchill downs	2.46	3/17/28	19,411,883	19,104,593	0.100%
CIFC Funding 2019-V	1.99	1/15/35	11,000,000	10,942,994	0.057%
CIFC Funding 2020-III	1.38	10/20/34	20,305,000	20,044,306	0.105%
CIFC Funding 2021-III	1.38	7/15/36	30,055,000	29,754,450	0.156%
Cigna	4.38	10/15/28	9,603,000	10,080,029	0.053%
Cigna	3.4	3/1/27	5,131,000	5,150,436	0.027%
CIM Trust 2019-INV3	3.5	8/25/49	4,108,746	4,102,706	0.021%
CIM Trust 2020-INV1	2.5	4/25/50	6,957,467	6,782,667	0.036%
CIM Trust 2021-INV1	2.5	7/1/51	12,652,876	12,090,605	0.063%
Citigroup	3.06	1/25/33	20,440,000	19,143,920	0.100%
Citigroup	3.07	2/24/28	20,140,000	19,500,918	0.102%
Citigroup	3.11	4/8/26	23,226,000	23,019,265	0.121%
Citigroup	2.56	5/1/32	10,298,000	9,319,257	0.049%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	14,725,000	14,467,461	0.076%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	9,792,099	0.051%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,172,609	0.043%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	10,827,639	0.057%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	27,593,970	0.145%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	12,000,000	10,502,008	0.055%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	19,685,000	18,474,441	0.097%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	8,370,000	7,669,063	0.040%
Citigroup Commercial Mortgage Trust 2020-555	3.23	12/10/41	5,500,000	4,922,375	0.026%
Citigroup Mortgage Loan Trust 2022-INV1	1	11/27/51	8,573,334	8,451,432	0.044%
Clear Channel Outdoor Holdings	3.8	8/21/26	9,066,485	8,903,288	0.047%
Cno Financial	5.25	5/30/25	9,438,000	9,850,913	0.052%
Cold Storage Trust 2020-ICE5	1.7	11/15/37	11,083,218	10,928,105	0.057%
Cold Storage Trust 2020-ICE5	2.05	11/15/37	23,704,816	23,407,108	0.123%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	3,128,825	3,118,035	0.016%
COLT 2021-1 Mortgage Loan Trust	0.91	6/25/66	18,108,219	16,662,912	0.087%
COLT 2021-6 Mortgage Loan Trust	1.91	12/25/66	20,466,165	19,368,908	0.101%
Comcast	3.25	11/1/39	22,623,000	21,426,424	0.112%
Comcast	2.89	11/1/51	38,715,000	32,759,549	0.172%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,691,292	0.035%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	7,394,831	0.039%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	5,791,845	0.030%
COMM 2015-LC21 Mortgage Trust	4.04	7/10/48	21,415,000	21,591,539	0.113%
Connecticut Avenue Securities Trust 2021-R03	1.75	12/25/41	11,825,000	11,193,113	0.059%
Connecticut Avenue Securities Trust 2022-R01	1.1	12/25/41	8,621,613	8,534,344	0.045%
Connecticut Avenue Securities Trust 2022-R01	2	12/25/41	19,620,000	18,710,917	0.098%
Connecticut Avenue Securities Trust 2022-R02	1.3	1/25/42	45,660,551	45,285,929	0.237%
Connecticut Avenue Securities Trust 2022-R03	2.2	3/25/42	27,095,000	27,063,299	0.142%
Credit Suisse	4.19	4/1/31	18,871,000	18,600,333	0.097%
Credit Suisse	3.1	5/14/32	10,031,000	9,012,522	0.047%
Crown Castle International	2.9	3/15/27	4,860,000	4,706,268	0.025%
Crown Castle Towers	3.66	5/15/25	50,986,000	50,845,163	0.266%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,033,969	0.026%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	14,473,000	13,972,456	0.073%
CVS Health	5.05	3/25/48	51,682,000	58,573,536	0.307%
CVS Health	4.25	4/1/50	9,184,000	9,539,972	0.050%
Daimler Finance North America	2.45	3/2/31	8,996,000	8,237,160	0.043%
Danske Bank	5.38	1/12/24	20,461,000	21,073,561	0.110%
Danske Bank	3.24	12/20/25	21,957,000	21,609,794	0.113%
Danske Bank	3.77	3/28/25	12,760,000	12,769,136	0.067%
DB Master Finance	2.05	11/20/51	21,082,163	19,234,016	0.101%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	7,604,538	0.040%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	5,053,475	0.026%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	9,304,645	8,751,712	0.046%
Delta 2 Lux Sarl	3.5	2/1/24	7,925,000	7,880,462	0.041%
Diamondback Energy	3.25	12/1/26	25,462,000	25,430,173	0.133%
Discover Financial Services	4.1	2/9/27	58,694,000	59,955,745	0.314%
DRIVEN BRANDS FUNDING	2.79	10/20/51	14,344,050	12,865,408	0.067%
DRIVEN BRANDS FUNDING	4.64	4/20/49	15,573,350	15,503,410	0.081%
Dryden 86 CLO	1.34	7/17/34	21,235,000	20,918,049	0.110%
Ecolab	4.8	3/24/30	1,983,000	2,193,053	0.011%

Edison International	4.95	4/15/25	1,409,000	1,444,376	0.008%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,917,003	1,915,335	0.010%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	4,032,287	3,917,820	0.021%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	23,679,000	23,594,042	0.124%
Eli Lilly	2.25	5/15/50	6,455,000	5,205,893	0.027%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	3,951,824	3,888,904	0.020%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	2,588,399	2,573,216	0.013%
Ellington Financial Mortgage Trust 2021-3	1.24	9/25/66	12,758,860	11,657,323	0.061%
Enel Finance International	3.5	4/6/28	11,261,000	11,130,406	0.058%
Enel Finance International	1.88	7/12/28	18,162,000	16,315,924	0.085%
Enel Finance International	2.25	7/12/31	23,114,000	20,448,401	0.107%
Energy Transfer	5.88	1/15/24	13,657,000	14,169,138	0.074%
Energy Transfer	4.25	4/1/24	13,866,000	14,108,655	0.074%
Energy Transfer	4.5	4/15/24	6,284,000	6,409,680	0.034%
Energy Transfer	4.2	4/15/27	2,658,000	2,697,870	0.014%
Energy Transfer	5.25	4/15/29	13,749,000	14,728,616	0.077%
Energy Transfer	6.25	4/15/49	3,985,000	4,562,825	0.024%
Energy Transfer	2.9	5/15/25	8,447,000	8,278,060	0.043%
Energy Transfer	5	5/15/50	4,175,000	4,216,750	0.022%
Energy Transfer	5.5	6/1/27	3,713,000	3,968,269	0.021%
Energy Transfer	6	6/15/48	40,941,000	45,393,334	0.238%
Eni	4.75	9/12/28	30,079,000	31,399,167	0.164%
Entegris	3.05	3/2/29	9,080,000	9,049,764	0.047%
Equate Petrochemical BV	4.25	11/3/26	7,737,000	7,857,891	0.041%
Equitable Holdings	4.35	4/20/28	36,732,000	37,614,670	0.197%
Essex Portfolio	1.65	1/15/31	10,099,000	8,634,281	0.045%
Essex Portfolio	3.63	5/1/27	10,736,000	10,801,726	0.057%
Exeter Automobile Receivables Trust	3.02	6/15/28	35,405,000	34,445,475	0.180%
Exeter Automobile Receivables Trust 2021-2	1.4	4/15/27	8,374,000	7,896,482	0.041%
Extra Space Storage	2.35	3/15/32	26,250,000	23,039,809	0.121%
Fannie Mae Connecticut Avenue Securities	1.56	11/25/29	32,252,638	31,937,562	0.167%
Fannie Mae Connecticut Avenue Securities	4.91	1/25/29	8,926,051	9,268,112	0.049%
Fannie Mae Connecticut Avenue Securities	1.46	2/25/30	914,818	911,346	0.005%
Fannie Mae Connecticut Avenue Securities	1.31	7/25/30	22,654,513	22,520,362	0.118%
Fannie Mae Connecticut Avenue Securities	1.81	9/25/29	2,272,324	2,253,872	0.012%
Fannie Mae Interest Strip	6.5	2/25/32	29,589	5,485	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	10,548	10,675	0.000%
Federal Home Loan Mortgage	6	10/1/32	8,909	9,521	0.000%
Federal Home Loan Mortgage	2.34	10/1/36	63,777	67,392	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	1,465,179	1,615,951	0.008%
Federal Home Loan Mortgage	4.5	10/1/39	1,105,244	1,175,722	0.006%
Federal Home Loan Mortgage	4	10/1/40	226,033	233,096	0.001%
Federal Home Loan Mortgage	4	10/1/40	77,080	80,214	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	719,152	765,809	0.004%
Federal Home Loan Mortgage	4.5	10/1/41	4,925,634	5,214,234	0.027%
Federal Home Loan Mortgage	3.5	10/1/42	11,404,543	11,639,811	0.061%
Federal Home Loan Mortgage	5	11/1/33	56,147	60,756	0.000%
Federal Home Loan Mortgage	5	11/1/33	33,567	35,816	0.000%
Federal Home Loan Mortgage	5	11/1/33	50,176	53,871	0.000%
Federal Home Loan Mortgage	5	11/1/33	29,163	31,001	0.000%
Federal Home Loan Mortgage	2.28	11/1/36	123,280	123,637	0.001%
Federal Home Loan Mortgage	4	11/1/40	132,741	138,628	0.001%
Federal Home Loan Mortgage	4	11/1/40	664,932	696,067	0.004%
Federal Home Loan Mortgage	3.5	11/1/42	24,502,404	25,011,644	0.131%
Federal Home Loan Mortgage	3.5	11/1/42	5,309,858	5,425,376	0.028%
Federal Home Loan Mortgage	2.09	1/1/37	134,150	134,419	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	1,268,067	1,398,322	0.007%
Federal Home Loan Mortgage	5.5	1/1/39	873,786	957,755	0.005%
Federal Home Loan Mortgage	4	1/1/41	9,892	10,330	0.000%
Federal Home Loan Mortgage	4	1/1/41	2,357,813	2,468,227	0.013%
Federal Home Loan Mortgage	3.5	1/1/44	18,903,583	19,294,115	0.101%
Federal Home Loan Mortgage	7	12/1/24	304	313	0.000%
Federal Home Loan Mortgage	6	12/1/33	1,241,445	1,375,143	0.007%
Federal Home Loan Mortgage	6	12/1/33	2,223	2,466	0.000%
Federal Home Loan Mortgage	6	12/1/33	16,059	17,159	0.000%
Federal Home Loan Mortgage	5	12/1/35	465,341	503,734	0.003%
Federal Home Loan Mortgage	6	12/1/36	19,335	21,413	0.000%
Federal Home Loan Mortgage	2.19	12/1/36	87,941	91,801	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	613,708	676,859	0.004%
Federal Home Loan Mortgage	4.5	12/1/39	902,623	958,814	0.005%
Federal Home Loan Mortgage	4	12/1/40	40,233	42,092	0.000%
Federal Home Loan Mortgage	4	12/1/40	928,474	972,022	0.005%

Federal Home Loan Mortgage	4	12/1/41	2,541,305	2,654,000	0.014%
Federal Home Loan Mortgage	3	12/1/42	17,494,005	17,487,803	0.092%
Federal Home Loan Mortgage	7	2/1/24	1,434	1,474	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	5,790	6,221	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	169,227	181,806	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	3,603	3,871	0.000%
Federal Home Loan Mortgage	6	2/1/36	10,812	12,086	0.000%
Federal Home Loan Mortgage	2.2	2/1/37	114,731	118,359	0.001%
Federal Home Loan Mortgage	4	2/1/41	1,895,696	1,969,351	0.010%
Federal Home Loan Mortgage	7	3/1/24	149	152	0.000%
Federal Home Loan Mortgage	2.08	3/1/36	110,662	115,056	0.001%
Federal Home Loan Mortgage	5	3/1/40	648,222	702,110	0.004%
Federal Home Loan Mortgage	3.5	3/1/44	3,923,560	3,998,012	0.021%
Federal Home Loan Mortgage	3.5	3/1/46	25,751,328	26,252,473	0.137%
Federal Home Loan Mortgage	6.5	4/1/24	233	251	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	524	563	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	723	777	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	8,852	9,407	0.000%
Federal Home Loan Mortgage	7	4/1/32	1,636	1,781	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	562,771	611,180	0.003%
Federal Home Loan Mortgage	5	4/1/40	737,605	799,008	0.004%
Federal Home Loan Mortgage	5	4/1/40	69,013	74,767	0.000%
Federal Home Loan Mortgage	3	4/1/47	1,666,073	1,651,364	0.009%
Federal Home Loan Mortgage	6.5	5/1/24	698	750	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	2,696	2,896	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	274	275	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	1,798	1,804	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	60	64	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	7,148,870	7,084,388	0.037%
Federal Home Loan Mortgage	4.5	5/1/40	441,563	470,122	0.002%
Federal Home Loan Mortgage	4.5	5/1/42	1,155,873	1,222,445	0.006%
Federal Home Loan Mortgage	4.5	5/1/42	4,024,570	4,281,869	0.022%
Federal Home Loan Mortgage	7.5	6/1/24	552	571	0.000%
Federal Home Loan Mortgage	7	6/1/25	254	256	0.000%
Federal Home Loan Mortgage	7	6/1/32	16,538	16,971	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,333	3,430	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	1,480,821	1,577,226	0.008%
Federal Home Loan Mortgage	5	7/1/25	366	373	0.000%
Federal Home Loan Mortgage	5	7/1/33	2,794	3,026	0.000%
Federal Home Loan Mortgage	6	7/1/34	22,626	25,178	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	21,092	21,100	0.000%
Federal Home Loan Mortgage	5	7/1/40	386,324	417,290	0.002%
Federal Home Loan Mortgage	6	8/1/22	3,756	3,765	0.000%
Federal Home Loan Mortgage	7	8/1/31	155	159	0.000%
Federal Home Loan Mortgage	5	8/1/35	62,922	68,007	0.000%
Federal Home Loan Mortgage	6	8/1/38	576,629	644,618	0.003%
Federal Home Loan Mortgage	6	8/1/38	795,467	889,045	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	723,818	770,405	0.004%
Federal Home Loan Mortgage	5	8/1/40	675,386	730,669	0.004%
Federal Home Loan Mortgage	4	8/1/45	927,893	966,796	0.005%
Federal Home Loan Mortgage	5	9/1/33	1,325	1,396	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,128,954	1,222,700	0.006%
Federal Home Loan Mortgage	5	9/1/35	118,250	128,092	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	289,735	316,916	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	1,561,964	1,588,746	0.008%
Federal National Mortgage Assn.	4.5	10/1/26	89,854	92,266	0.000%
Federal National Mortgage Assn.	6.5	10/1/28	1,472	1,581	0.000%
Federal National Mortgage Assn.	7	10/1/29	334	335	0.000%
Federal National Mortgage Assn.	3	10/1/29	2,883,980	2,913,921	0.015%
Federal National Mortgage Assn.	3	10/1/30	1,849,459	1,868,703	0.010%
Federal National Mortgage Assn.	5	10/1/33	272,921	295,184	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	368,215	394,710	0.002%
Federal National Mortgage Assn.	5	10/1/35	815,781	882,404	0.005%
Federal National Mortgage Assn.	6.5	10/1/35	874,575	950,450	0.005%
Federal National Mortgage Assn.	5.5	10/1/36	442,490	484,348	0.003%
Federal National Mortgage Assn.	6.5	10/1/36	3,971	4,291	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	14,170	15,241	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	5,147	5,587	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	65,242	70,572	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	9,371	10,285	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	36,263	39,591	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	46,638	50,066	0.000%

Federal National Mortgage Assn.	6.5	10/1/37	8,919	9,574	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	26,914	28,892	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	13,136	14,101	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	31,369	33,675	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	893,463	997,804	0.005%
Federal National Mortgage Assn.	6	10/1/38	661,816	739,222	0.004%
Federal National Mortgage Assn.	6	10/1/39	1,286,640	1,436,135	0.008%
Federal National Mortgage Assn.	4.5	10/1/39	51,158	54,424	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	32,908	35,011	0.000%
Federal National Mortgage Assn.	6	10/1/39	1,146,650	1,280,900	0.007%
Federal National Mortgage Assn.	6	10/1/39	15,269	17,054	0.000%
Federal National Mortgage Assn.	6	10/1/40	943,063	1,052,659	0.006%
Federal National Mortgage Assn.	4	10/1/41	1,689,806	1,767,395	0.009%
Federal National Mortgage Assn.	4.5	10/1/41	935,819	995,323	0.005%
Federal National Mortgage Assn.	4.5	10/1/41	417,759	444,556	0.002%
Federal National Mortgage Assn.	3	10/1/42	4,508,694	4,504,448	0.024%
Federal National Mortgage Assn.	3	10/1/42	3,534,983	3,531,654	0.018%
Federal National Mortgage Assn.	3	10/1/42	8,097,184	8,089,562	0.042%
Federal National Mortgage Assn.	3.5	10/1/42	2,543,236	2,596,664	0.014%
Federal National Mortgage Assn.	4	10/1/45	18,979,078	19,838,742	0.104%
Federal National Mortgage Assn.	3	10/1/46	2,562,407	2,522,470	0.013%
Federal National Mortgage Assn.	3	10/1/46	18,172,015	18,050,940	0.095%
Federal National Mortgage Assn.	2.5	10/1/51	74,526,754	71,210,611	0.373%
Federal National Mortgage Assn.	2.5	10/1/51	57,543,249	54,982,877	0.288%
Federal National Mortgage Assn.	3	10/1/51	21,908,229	21,611,825	0.113%
Federal National Mortgage Assn.	3	11/1/27	2,680,366	2,708,106	0.014%
Federal National Mortgage Assn.	7	11/1/29	677	700	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	3,477	3,778	0.000%
Federal National Mortgage Assn.	6	11/1/32	197,488	218,422	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	14,507,418	14,894,314	0.078%
Federal National Mortgage Assn.	3	11/1/33	6,164,435	6,253,012	0.033%
Federal National Mortgage Assn.	3	11/1/34	4,058,834	4,117,539	0.022%
Federal National Mortgage Assn.	6	11/1/34	204,675	227,424	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	1,408,716	1,542,290	0.008%
Federal National Mortgage Assn.	6	11/1/34	20,235	22,482	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	310,062	332,704	0.002%
Federal National Mortgage Assn.	5.5	11/1/35	446	489	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	972,993	1,070,152	0.006%
Federal National Mortgage Assn.	5	11/1/35	819,233	885,789	0.005%
Federal National Mortgage Assn.	3	11/1/36	9,451,622	9,443,939	0.049%
Federal National Mortgage Assn.	3	11/1/36	12,122,107	12,133,085	0.064%
Federal National Mortgage Assn.	6	11/1/36	6,463	7,219	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	599,032	655,655	0.003%
Federal National Mortgage Assn.	5.5	11/1/36	3,322	3,636	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	17,708	19,234	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	81,798	87,810	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	17,224	18,672	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	102,078	109,581	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	76,269	81,875	0.000%
Federal National Mortgage Assn.	6	11/1/38	554,309	619,194	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	515,018	546,474	0.003%
Federal National Mortgage Assn.	4	11/1/40	17,453,262	18,043,435	0.094%
Federal National Mortgage Assn.	4.5	11/1/40	434,808	462,534	0.002%
Federal National Mortgage Assn.	4	11/1/40	8,645,013	9,032,918	0.047%
Federal National Mortgage Assn.	4	11/1/40	1,666,147	1,738,668	0.009%
Federal National Mortgage Assn.	4.5	11/1/40	3,503,596	3,715,464	0.019%
Federal National Mortgage Assn.	4	11/1/40	89,094	93,194	0.000%
Federal National Mortgage Assn.	4	11/1/41	1,580,972	1,653,755	0.009%
Federal National Mortgage Assn.	3	11/1/42	1,186,928	1,183,467	0.006%
Federal National Mortgage Assn.	3.5	11/1/43	4,835,047	4,936,681	0.026%
Federal National Mortgage Assn.	4	11/1/43	10,894,360	11,371,604	0.060%
Federal National Mortgage Assn.	5	11/1/44	1,011,094	1,090,997	0.006%
Federal National Mortgage Assn.	3.5	11/1/45	9,007,779	9,141,467	0.048%
Federal National Mortgage Assn.	4	11/1/45	1,285,510	1,341,274	0.007%
Federal National Mortgage Assn.	3	11/1/46	13,989,924	13,905,618	0.073%
Federal National Mortgage Assn.	3	11/1/46	10,090,226	10,020,881	0.052%
Federal National Mortgage Assn.	3	11/1/46	3,373,189	3,338,577	0.017%
Federal National Mortgage Assn.	3	11/1/46	723,701	719,032	0.004%
Federal National Mortgage Assn.	3.5	11/1/47	6,909,595	7,006,497	0.037%
Federal National Mortgage Assn.	4.5	11/1/47	2,433,725	2,563,893	0.013%
Federal National Mortgage Assn.	3	11/1/48	1,945,648	1,920,312	0.010%
Federal National Mortgage Assn.	4	11/1/49	4,411,648	4,505,745	0.024%

Federal National Mortgage Assn.	3.5	11/1/50	4,301,710	4,340,981	0.023%
Federal National Mortgage Assn.	2.5	1/1/28	78,715,000	77,789,484	0.407%
Federal National Mortgage Assn.	2.5	1/1/32	3,733,527	3,706,598	0.019%
Federal National Mortgage Assn.	6.5	1/1/34	480,135	515,958	0.003%
Federal National Mortgage Assn.	4.5	1/1/35	38,550,000	39,947,438	0.209%
Federal National Mortgage Assn.	6	1/1/35	1,493	1,600	0.000%
Federal National Mortgage Assn.	1.5	1/1/36	60,485,000	57,344,978	0.300%
Federal National Mortgage Assn.	5.5	1/1/36	1,112,753	1,218,830	0.006%
Federal National Mortgage Assn.	5.5	1/1/36	1,394,956	1,527,115	0.008%
Federal National Mortgage Assn.	6	1/1/36	103,121	112,444	0.001%
Federal National Mortgage Assn.	6	1/1/36	54,491	58,422	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	9,499,979	9,617,321	0.050%
Federal National Mortgage Assn.	5.5	1/1/36	664,048	726,869	0.004%
Federal National Mortgage Assn.	5.5	1/1/37	443,145	485,079	0.003%
Federal National Mortgage Assn.	6	1/1/37	11,004	12,270	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	40,750	45,127	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	278	299	0.000%
Federal National Mortgage Assn.	4	1/1/39	39,465,000	40,278,966	0.211%
Federal National Mortgage Assn.	5.5	1/1/39	169,822	187,209	0.001%
Federal National Mortgage Assn.	4.5	1/1/40	6,638,821	7,056,366	0.037%
Federal National Mortgage Assn.	6	1/1/40	160,118	178,725	0.001%
Federal National Mortgage Assn.	4	1/1/41	2,976,963	3,114,140	0.016%
Federal National Mortgage Assn.	4	1/1/41	952,941	996,877	0.005%
Federal National Mortgage Assn.	4.5	1/1/41	3,943	4,182	0.000%
Federal National Mortgage Assn.	4	1/1/41	3,089,175	3,223,745	0.017%
Federal National Mortgage Assn.	4	1/1/41	1,154,694	1,207,899	0.006%
Federal National Mortgage Assn.	4.5	1/1/41	263,339	279,989	0.001%
Federal National Mortgage Assn.	3.5	1/1/42	33,395,000	33,452,398	0.175%
Federal National Mortgage Assn.	4	1/1/42	2,038,144	2,126,821	0.011%
Federal National Mortgage Assn.	4.5	1/1/42	463,532	492,693	0.003%
Federal National Mortgage Assn.	3	1/1/43	86,260,000	84,373,063	0.442%
Federal National Mortgage Assn.	3.5	1/1/43	875,384	893,801	0.005%
Federal National Mortgage Assn.	3.5	1/1/43	7,065,583	7,215,669	0.038%
Federal National Mortgage Assn.	3	1/1/43	8,023,560	8,012,901	0.042%
Federal National Mortgage Assn.	2.5	1/1/44	350,670,000	334,561,097	1.752%
Federal National Mortgage Assn.	3.5	1/1/44	9,896,178	10,104,370	0.053%
Federal National Mortgage Assn.	3.5	1/1/44	6,097,416	6,225,878	0.033%
Federal National Mortgage Assn.	4.5	1/1/44	272,677	290,304	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	6,131,253	6,260,127	0.033%
Federal National Mortgage Assn.	3.5	1/1/47	4,821,899	4,903,113	0.026%
Federal National Mortgage Assn.	3	1/1/47	1,806,453	1,791,215	0.009%
Federal National Mortgage Assn.	3.5	1/1/48	4,812,548	4,858,259	0.025%
Federal National Mortgage Assn.	4	1/1/50	13,224,395	13,506,298	0.071%
Federal National Mortgage Assn.	3	1/1/50	3,816,551	3,750,245	0.020%
Federal National Mortgage Assn.	4.5	1/1/50	1,275,397	1,325,418	0.007%
Federal National Mortgage Assn.	2	1/1/51	659,955,000	612,598,075	3.208%
Federal National Mortgage Assn.	2.5	1/1/52	45,363,444	43,375,967	0.227%
Federal National Mortgage Assn.	2.5	1/1/52	57,500,061	54,935,250	0.288%
Federal National Mortgage Assn.	2.5	1/1/52	40,893,091	39,125,060	0.205%
Federal National Mortgage Assn.	3.5	1/1/52	30,499,312	30,607,545	0.160%
Federal National Mortgage Assn.	7	12/1/29	4,089	4,337	0.000%
Federal National Mortgage Assn.	3	12/1/32	18,099,765	18,250,351	0.096%
Federal National Mortgage Assn.	3	12/1/34	11,879,937	12,056,925	0.063%
Federal National Mortgage Assn.	5.5	12/1/35	69,896	75,838	0.000%
Federal National Mortgage Assn.	1.59	12/1/35	71,126	71,154	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	6,947,436	7,609,228	0.040%
Federal National Mortgage Assn.	5	12/1/35	317,605	343,522	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	131,139	143,595	0.001%
Federal National Mortgage Assn.	3	12/1/36	14,815,006	14,851,195	0.078%
Federal National Mortgage Assn.	5	12/1/36	285,178	308,459	0.002%
Federal National Mortgage Assn.	5	12/1/36	709,671	763,262	0.004%
Federal National Mortgage Assn.	6.5	12/1/36	38,513	41,344	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	8,621	9,255	0.000%
Federal National Mortgage Assn.	6	12/1/36	122,827	131,092	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	22,082	23,705	0.000%
Federal National Mortgage Assn.	6	12/1/38	165,681	185,067	0.001%
Federal National Mortgage Assn.	4	12/1/40	2,014,149	2,101,756	0.011%
Federal National Mortgage Assn.	4.5	12/1/40	2,014,673	2,142,775	0.011%
Federal National Mortgage Assn.	4	12/1/40	3,973,023	4,156,156	0.022%
Federal National Mortgage Assn.	4.5	12/1/40	3,019,678	3,211,417	0.017%
Federal National Mortgage Assn.	3.5	12/1/41	756,684	770,578	0.004%
Federal National Mortgage Assn.	4	12/1/41	5,310,985	5,554,175	0.029%

Federal National Mortgage Assn.	4.5	12/1/41	2,378,096	2,528,544	0.013%
Federal National Mortgage Assn.	3.5	12/1/45	4,282,904	4,341,710	0.023%
Federal National Mortgage Assn.	3	12/1/46	3,249,859	3,226,135	0.017%
Federal National Mortgage Assn.	3	12/1/46	19,159,741	19,031,792	0.100%
Federal National Mortgage Assn.	3	12/1/46	18,899,299	18,765,590	0.098%
Federal National Mortgage Assn.	3	12/1/46	6,121,294	6,080,378	0.032%
Federal National Mortgage Assn.	3	12/1/46	7,546,280	7,485,512	0.039%
Federal National Mortgage Assn.	3	12/1/46	6,336,817	6,291,942	0.033%
Federal National Mortgage Assn.	5	12/1/47	3,259,895	3,525,193	0.018%
Federal National Mortgage Assn.	3.5	12/1/47	461,421	465,418	0.002%
Federal National Mortgage Assn.	3.5	12/1/48	28,857,054	29,192,445	0.153%
Federal National Mortgage Assn.	4	12/1/49	646,845	660,901	0.003%
Federal National Mortgage Assn.	3	12/1/50	5,185,098	5,105,510	0.027%
Federal National Mortgage Assn.	2	12/1/51	38,259,416	35,555,905	0.186%
Federal National Mortgage Assn.	2	12/1/51	53,108,360	49,339,862	0.258%
Federal National Mortgage Assn.	5.5	2/1/23	1,716	1,731	0.000%
Federal National Mortgage Assn.	7	2/1/30	687	692	0.000%
Federal National Mortgage Assn.	6	2/1/34	2,256,906	2,439,928	0.013%
Federal National Mortgage Assn.	6	2/1/34	59,756	65,058	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	1,136,623	1,150,789	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	502,533	550,027	0.003%
Federal National Mortgage Assn.	5.5	2/1/35	223,513	244,681	0.001%
Federal National Mortgage Assn.	5	2/1/36	242,277	262,114	0.001%
Federal National Mortgage Assn.	6	2/1/36	43,106	48,109	0.000%
Federal National Mortgage Assn.	6	2/1/36	9,885	11,030	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	11,000	11,808	0.000%
Federal National Mortgage Assn.	5	2/1/36	52,258	56,502	0.000%
Federal National Mortgage Assn.	6	2/1/37	404,390	451,696	0.002%
Federal National Mortgage Assn.	6	2/1/37	353,420	391,881	0.002%
Federal National Mortgage Assn.	5	2/1/38	175,008	189,137	0.001%
Federal National Mortgage Assn.	6.5	2/1/38	80,909	86,856	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	1,090,097	1,193,660	0.006%
Federal National Mortgage Assn.	4.5	2/1/40	6,693,370	7,120,486	0.037%
Federal National Mortgage Assn.	4.5	2/1/40	26,160	27,831	0.000%
Federal National Mortgage Assn.	4	2/1/41	396,062	414,288	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	2,585,049	2,729,284	0.014%
Federal National Mortgage Assn.	4	2/1/41	3,146,258	3,283,465	0.017%
Federal National Mortgage Assn.	4	2/1/41	1,773,374	1,854,140	0.010%
Federal National Mortgage Assn.	4.5	2/1/41	228,524	242,975	0.001%
Federal National Mortgage Assn.	4	2/1/41	20,380,453	21,313,081	0.112%
Federal National Mortgage Assn.	4.5	2/1/41	26,345	27,879	0.000%
Federal National Mortgage Assn.	3	2/1/43	12,536,358	12,516,856	0.066%
Federal National Mortgage Assn.	3	2/1/44	901,619	909,543	0.005%
Federal National Mortgage Assn.	4.5	2/1/45	419,324	446,527	0.002%
Federal National Mortgage Assn.	3.5	2/1/46	4,668,099	4,744,027	0.025%
Federal National Mortgage Assn.	3.5	2/1/48	4,483,819	4,532,235	0.024%
Federal National Mortgage Assn.	3	2/1/49	7,339,008	7,293,766	0.038%
Federal National Mortgage Assn.	4	2/1/50	11,292,601	11,625,635	0.061%
Federal National Mortgage Assn.	5	3/1/23	6,405	6,525	0.000%
Federal National Mortgage Assn.	5	3/1/25	584,286	595,948	0.003%
Federal National Mortgage Assn.	6	3/1/33	217,048	237,285	0.001%
Federal National Mortgage Assn.	3	3/1/35	7,847,889	7,945,146	0.042%
Federal National Mortgage Assn.	5	3/1/36	86,085	93,111	0.000%
Federal National Mortgage Assn.	5	3/1/36	742,227	802,608	0.004%
Federal National Mortgage Assn.	5	3/1/36	397,611	430,050	0.002%
Federal National Mortgage Assn.	6.5	3/1/36	249,544	280,369	0.001%
Federal National Mortgage Assn.	6	3/1/36	2,300	2,565	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	43,655	47,735	0.000%
Federal National Mortgage Assn.	6	3/1/37	354,480	395,947	0.002%
Federal National Mortgage Assn.	6.5	3/1/37	14,349	15,404	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	12,034	12,918	0.000%
Federal National Mortgage Assn.	6	3/1/37	650,141	726,190	0.004%
Federal National Mortgage Assn.	4.5	3/1/40	55,645	59,041	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	36,270	38,589	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	17,214	18,316	0.000%
Federal National Mortgage Assn.	2	3/1/42	32,520,867	30,520,115	0.160%
Federal National Mortgage Assn.	2.5	3/1/42	25,444,892	24,558,021	0.129%
Federal National Mortgage Assn.	5	3/1/42	1,380,419	1,493,571	0.008%
Federal National Mortgage Assn.	3	3/1/43	19,960,748	19,933,720	0.104%
Federal National Mortgage Assn.	3.5	3/1/44	3,884,534	3,962,092	0.021%
Federal National Mortgage Assn.	4.5	3/1/46	8,184,472	8,483,348	0.044%
Federal National Mortgage Assn.	4	3/1/49	21,777,724	22,284,876	0.117%

Federal National Mortgage Assn.	4.5	3/1/49	8,342,382	8,650,881	0.045%
Federal National Mortgage Assn.	3	3/1/50	19,365,946	19,034,095	0.100%
Federal National Mortgage Assn.	4.5	4/1/26	1,268,257	1,308,039	0.007%
Federal National Mortgage Assn.	4.5	4/1/26	1,057,586	1,091,316	0.006%
Federal National Mortgage Assn.	6	4/1/33	163,988	181,501	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	26,683	28,493	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	529,934	580,433	0.003%
Federal National Mortgage Assn.	5	4/1/35	910,960	984,579	0.005%
Federal National Mortgage Assn.	5	4/1/35	73,194	79,077	0.000%
Federal National Mortgage Assn.	6	4/1/35	184,000	201,123	0.001%
Federal National Mortgage Assn.	5	4/1/35	226,268	244,349	0.001%
Federal National Mortgage Assn.	5.5	4/1/36	176,089	190,557	0.001%
Federal National Mortgage Assn.	6	4/1/36	3,377	3,772	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	170,766	184,799	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	13,301	14,320	0.000%
Federal National Mortgage Assn.	7	4/1/37	99,534	104,933	0.001%
Federal National Mortgage Assn.	6	4/1/39	1,558,433	1,739,552	0.009%
Federal National Mortgage Assn.	6	4/1/39	584,371	652,769	0.003%
Federal National Mortgage Assn.	6	4/1/40	1,149,749	1,284,344	0.007%
Federal National Mortgage Assn.	4.5	4/1/41	9,799	10,487	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	73,026	77,697	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	2,330,960	2,478,710	0.013%
Federal National Mortgage Assn.	2	4/1/42	38,605,000	36,229,953	0.190%
Federal National Mortgage Assn.	3.5	4/1/43	1,892,714	1,930,703	0.010%
Federal National Mortgage Assn.	3.5	4/1/43	1,034,976	1,055,563	0.006%
Federal National Mortgage Assn.	4	4/1/44	6,078,657	6,359,954	0.033%
Federal National Mortgage Assn.	4.5	4/1/44	3,890,902	4,143,536	0.022%
Federal National Mortgage Assn.	3	4/1/47	7,882,802	7,809,093	0.041%
Federal National Mortgage Assn.	3	4/1/47	6,169,134	6,129,393	0.032%
Federal National Mortgage Assn.	4.5	4/1/48	1,752,739	1,817,331	0.010%
Federal National Mortgage Assn.	3	4/1/50	448,974	440,961	0.002%
Federal National Mortgage Assn.	3	4/1/51	25,894,878	25,430,399	0.133%
Federal National Mortgage Assn.	6	5/1/22	60	60	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	1,591	1,593	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	3,428,850	3,398,294	0.018%
Federal National Mortgage Assn.	5.5	5/1/34	274,854	297,949	0.002%
Federal National Mortgage Assn.	6	5/1/35	1,425	1,569	0.000%
Federal National Mortgage Assn.	5	5/1/36	548,688	593,328	0.003%
Federal National Mortgage Assn.	5.5	5/1/36	25,911	28,360	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	12,467	13,384	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	16,233	17,957	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	124,559	136,379	0.001%
Federal National Mortgage Assn.	6	5/1/37	21,187	23,656	0.000%
Federal National Mortgage Assn.	6	5/1/37	90,670	101,274	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	24,376	26,168	0.000%
Federal National Mortgage Assn.	6	5/1/37	1,101,429	1,219,378	0.006%
Federal National Mortgage Assn.	6	5/1/38	2,161,189	2,414,160	0.013%
Federal National Mortgage Assn.	5.5	5/1/39	870,780	953,216	0.005%
Federal National Mortgage Assn.	5	5/1/40	1,034,669	1,119,626	0.006%
Federal National Mortgage Assn.	4.5	5/1/41	4,922,011	5,224,993	0.027%
Federal National Mortgage Assn.	6	5/1/42	1,350,620	1,507,588	0.008%
Federal National Mortgage Assn.	4	5/1/42	4,093,513	4,280,019	0.022%
Federal National Mortgage Assn.	3	5/1/43	3,257,224	3,253,188	0.017%
Federal National Mortgage Assn.	3	5/1/43	28,873	28,828	0.000%
Federal National Mortgage Assn.	3.5	5/1/46	1,905,076	1,945,116	0.010%
Federal National Mortgage Assn.	4.5	5/1/48	7,814,066	8,238,232	0.043%
Federal National Mortgage Assn.	4.5	5/1/49	1,325,184	1,384,399	0.007%
Federal National Mortgage Assn.	4.5	5/1/50	3,653,932	3,800,700	0.020%
Federal National Mortgage Assn.	4.5	5/1/50	5,835,028	6,066,782	0.032%
Federal National Mortgage Assn.	2.5	5/1/51	709,898	678,364	0.004%
Federal National Mortgage Assn.	5.5	6/1/22	113	113	0.000%
Federal National Mortgage Assn.	3	6/1/27	1,409,929	1,424,553	0.007%
Federal National Mortgage Assn.	3	6/1/33	129,579	126,351	0.001%
Federal National Mortgage Assn.	5	6/1/35	451,033	487,642	0.003%
Federal National Mortgage Assn.	5	6/1/35	483,243	522,071	0.003%
Federal National Mortgage Assn.	5	6/1/35	1,211,113	1,308,571	0.007%
Federal National Mortgage Assn.	5	6/1/35	359,126	387,939	0.002%
Federal National Mortgage Assn.	6	6/1/36	1,345,243	1,502,598	0.008%
Federal National Mortgage Assn.	6	6/1/37	571	637	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	750	805	0.000%
Federal National Mortgage Assn.	5	6/1/40	974,123	1,054,074	0.006%
Federal National Mortgage Assn.	5	6/1/40	5,930,535	6,402,493	0.034%

Federal National Mortgage Assn.	4.5	6/1/41	939,086	996,714	0.005%
Federal National Mortgage Assn.	3.5	6/1/42	1,364,167	1,392,870	0.007%
Federal National Mortgage Assn.	3.5	6/1/42	2,877,685	2,938,861	0.015%
Federal National Mortgage Assn.	3.5	6/1/43	2,478,492	2,528,245	0.013%
Federal National Mortgage Assn.	3.5	6/1/43	1,548,510	1,579,590	0.008%
Federal National Mortgage Assn.	4	6/1/45	6,671,626	6,834,955	0.036%
Federal National Mortgage Assn.	3.5	6/1/46	13,252,368	13,434,935	0.070%
Federal National Mortgage Assn.	3	6/1/47	5,894,731	5,857,745	0.031%
Federal National Mortgage Assn.	2.5	6/1/51	2,632,980	2,515,535	0.013%
Federal National Mortgage Assn.	2.5	6/1/51	2,988,283	2,855,154	0.015%
Federal National Mortgage Assn.	2.5	6/1/51	21,617,363	20,653,112	0.108%
Federal National Mortgage Assn.	6	7/1/22	19	19	0.000%
Federal National Mortgage Assn.	6	7/1/22	85	86	0.000%
Federal National Mortgage Assn.	3	7/1/30	7,100,732	7,174,707	0.038%
Federal National Mortgage Assn.	6.5	7/1/32	648,756	708,012	0.004%
Federal National Mortgage Assn.	6.5	7/1/32	38,636	41,645	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	84,154	90,620	0.000%
Federal National Mortgage Assn.	5	7/1/33	461,042	489,615	0.003%
Federal National Mortgage Assn.	5	7/1/34	166,728	180,237	0.001%
Federal National Mortgage Assn.	5	7/1/34	111,567	120,607	0.001%
Federal National Mortgage Assn.	5	7/1/35	273,562	295,512	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	52,205	56,942	0.000%
Federal National Mortgage Assn.	5	7/1/36	302,290	326,816	0.002%
Federal National Mortgage Assn.	1.9	7/1/36	282,344	293,652	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	7,910	8,492	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	3,356	3,675	0.000%
Federal National Mortgage Assn.	6	7/1/37	1,556	1,738	0.000%
Federal National Mortgage Assn.	5	7/1/37	38,613	41,720	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	29,520	31,690	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	405,524	431,365	0.002%
Federal National Mortgage Assn.	4.5	7/1/42	1,166,708	1,234,693	0.006%
Federal National Mortgage Assn.	4	7/1/42	3,884,496	4,063,249	0.021%
Federal National Mortgage Assn.	3.5	7/1/42	4,184,798	4,273,063	0.022%
Federal National Mortgage Assn.	3.5	7/1/42	1,635,279	1,669,613	0.009%
Federal National Mortgage Assn.	3.5	7/1/43	5,089,928	5,192,087	0.027%
Federal National Mortgage Assn.	3.5	7/1/43	2,034,347	2,064,315	0.011%
Federal National Mortgage Assn.	3	7/1/43	904,386	903,784	0.005%
Federal National Mortgage Assn.	6.5	7/1/44	3,863,985	4,247,477	0.022%
Federal National Mortgage Assn.	3.5	7/1/44	2,693,651	2,747,069	0.014%
Federal National Mortgage Assn.	5	7/1/45	610,876	660,327	0.003%
Federal National Mortgage Assn.	3	7/1/50	10,665,418	10,478,543	0.055%
Federal National Mortgage Assn.	2.5	7/1/51	806,897	771,002	0.004%
Federal National Mortgage Assn.	2.5	7/1/51	5,108,776	4,911,536	0.026%
Federal National Mortgage Assn.	2.5	7/1/51	24,134,773	23,060,190	0.121%
Federal National Mortgage Assn.	6	8/1/22	4,608	4,622	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	29,842	32,035	0.000%
Federal National Mortgage Assn.	6	8/1/34	262,686	288,636	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	13,949	15,028	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	33,625	36,096	0.000%
Federal National Mortgage Assn.	2.13	8/1/36	145,135	147,137	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	5,648	6,076	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	27,073	29,063	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	7,645	8,207	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	3,315	3,558	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	3,896	4,182	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	801,558	877,664	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	171,687	187,988	0.001%
Federal National Mortgage Assn.	6	8/1/37	1,313,649	1,467,269	0.008%
Federal National Mortgage Assn.	6.5	8/1/37	10,916	11,894	0.000%
Federal National Mortgage Assn.	6	8/1/37	697	744	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	7,156	7,681	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	6,503	6,981	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	104,634	114,352	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	904,047	989,886	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	1,183,919	1,296,346	0.007%
Federal National Mortgage Assn.	6.5	8/1/38	2,043,715	2,275,971	0.012%
Federal National Mortgage Assn.	6	8/1/38	607,340	675,580	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	711,165	754,536	0.004%
Federal National Mortgage Assn.	4.5	8/1/40	647,402	679,545	0.004%
Federal National Mortgage Assn.	3.5	8/1/42	3,845,409	3,926,499	0.021%
Federal National Mortgage Assn.	3	8/1/43	3,868,369	3,902,724	0.020%
Federal National Mortgage Assn.	3.5	8/1/43	1,622,124	1,654,516	0.009%

Federal National Mortgage Assn.	5	8/1/45	879,070	950,040	0.005%
Federal National Mortgage Assn.	3.5	8/1/47	7,018,958	7,148,661	0.037%
Federal National Mortgage Assn.	4.5	8/1/48	2,243,195	2,325,534	0.012%
Federal National Mortgage Assn.	4.5	8/1/48	1,774,460	1,847,214	0.010%
Federal National Mortgage Assn.	3.5	8/1/49	4,494,439	4,533,267	0.024%
Federal National Mortgage Assn.	3	8/1/49	6,717,283	6,638,409	0.035%
Federal National Mortgage Assn.	2.5	8/1/51	6,695,375	6,436,869	0.034%
Federal National Mortgage Assn.	2.5	8/1/51	2,264,056	2,163,067	0.011%
Federal National Mortgage Assn.	2.5	8/1/51	2,854,565	2,727,236	0.014%
Federal National Mortgage Assn.	2.5	8/1/51	27,473,757	26,248,280	0.137%
Federal National Mortgage Assn.	2.5	8/1/51	3,013,001	2,878,672	0.015%
Federal National Mortgage Assn.	5.5	9/1/23	22,454	22,739	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	21,859	23,931	0.000%
Federal National Mortgage Assn.	3.5	9/1/35	10,784,724	11,068,069	0.058%
Federal National Mortgage Assn.	6.5	9/1/36	47,539	51,697	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	8,572	9,202	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	10,469	11,238	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	15,856	17,021	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	265,773	291,029	0.002%
Federal National Mortgage Assn.	6	9/1/37	78,106	87,227	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	13,855	15,308	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	24,803	26,874	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	8,208	8,811	0.000%
Federal National Mortgage Assn.	1.91	9/1/37	99,978	100,643	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	26,538	28,489	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	2,509	2,693	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	45,398	48,734	0.000%
Federal National Mortgage Assn.	6	9/1/38	1,228,027	1,370,637	0.007%
Federal National Mortgage Assn.	6	9/1/38	346,285	386,168	0.002%
Federal National Mortgage Assn.	5	9/1/39	945,874	1,022,287	0.005%
Federal National Mortgage Assn.	4.5	9/1/39	994,223	1,057,634	0.006%
Federal National Mortgage Assn.	4.5	9/1/39	60,222	63,903	0.000%
Federal National Mortgage Assn.	6	9/1/39	748,228	835,830	0.004%
Federal National Mortgage Assn.	6	9/1/39	1,156,960	1,291,435	0.007%
Federal National Mortgage Assn.	4.5	9/1/40	2,426	2,581	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	187,180	196,684	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	12,595,365	13,357,059	0.070%
Federal National Mortgage Assn.	4	9/1/41	6,443,368	6,736,912	0.035%
Federal National Mortgage Assn.	5.5	9/1/41	271,736	297,435	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	1,589,650	1,688,106	0.009%
Federal National Mortgage Assn.	4	9/1/42	2,861,570	2,993,061	0.016%
Federal National Mortgage Assn.	3.5	9/1/42	2,740,395	2,797,956	0.015%
Federal National Mortgage Assn.	3	9/1/43	4,177,889	4,163,628	0.022%
Federal National Mortgage Assn.	4	9/1/43	9,593,404	9,973,677	0.052%
Federal National Mortgage Assn.	3.5	9/1/45	6,014,168	6,126,391	0.032%
Federal National Mortgage Assn.	4	9/1/46	820,305	853,322	0.004%
Federal National Mortgage Assn.	3	9/1/46	17,880,632	17,856,690	0.094%
Federal National Mortgage Assn.	3	9/1/49	8,723,346	8,596,511	0.045%
Federal National Mortgage Assn.	4.5	9/1/49	15,006,881	15,723,079	0.082%
Federal National Mortgage Assn.	2	9/1/50	9,030,894	8,413,809	0.044%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	1,642,433	1,643,521	0.009%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	3,381,662	3,368,548	0.018%
Flagstar Mortgage Trust 2020-1NV	1.31	3/25/50	4,601,728	4,578,612	0.024%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	11,025,178	10,047,961	0.053%
Flagstar Mortgage Trust 2021-8INV	2.5	9/25/51	9,992,648	9,140,934	0.048%
FNMA 15YR	6	4/1/22	6	6	0.000%
Ford Motor	9	4/22/25	3,815,000	4,359,519	0.023%
Ford Motor	9.63	4/22/30	4,100,000	5,294,674	0.028%
Ford Motor Credit	4.95	5/28/27	1,705,000	1,721,134	0.009%
Freddie Mac REMICS	4.5	5/25/50	14,497,511	2,140,465	0.011%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.9	10/25/50	8,129,797	8,145,278	0.043%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.95	9/25/41	12,500,000	12,193,690	0.064%
Freddie Mac STACR REMIC Trust 2021-HQA4	1.05	12/25/41	24,640,000	24,020,339	0.126%
Freddie Mac STACR REMIC Trust 2022-DNA1	1.95	1/25/42	18,780,000	17,701,198	0.093%
Freddie Mac STACR REMIC Trust 2022-HQA1	2.15	3/25/42	29,780,000	29,816,227	0.156%
Freddie Mac Stacr Trust 2018-HQA2	1.21	10/25/48	3,641,588	3,638,450	0.019%
Freddie Mac Strips	0	8/15/28	8,502	7,938	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.9	11/25/41	22,435,000	21,337,870	0.112%
Freddie Mac Structured Agency Credit Risk debt Notes	2.5	2/25/42	46,570,000	45,313,132	0.237%
Freddie Mac Structured Agency Credit Risk debt Notes	2.4	8/25/33	9,106,000	8,976,276	0.047%
Freddie Mac Structured Agency Credit Risk debt Notes	1.56	9/25/30	14,885,177	14,869,960	0.078%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	1,714,719	1,682,269	0.009%

Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	1,224,205	1,219,681	0.006%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	3,271,029	3,276,526	0.017%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	1,608,922	1,615,155	0.008%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,173,625	1,175,193	0.006%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	1,316,481	1,307,454	0.007%
GCAT 2022-INV1 Trust	3	12/25/51	9,858,097	9,336,978	0.049%
General Motors Financial	4	10/6/26	20,869,000	20,904,248	0.109%
General Motors Financial	5.1	1/17/24	27,464,000	28,423,565	0.149%
General Motors Financial	4.35	4/9/25	20,528,000	20,902,574	0.109%
General Motors Financial	4.3	7/13/25	8,846,000	8,972,056	0.047%
GLP Capital LP / GLP Financing II	3.35	9/1/24	6,162,000	6,144,315	0.032%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	11,310,000	11,162,090	0.058%
GM Financial Leasing Trust	1.01	7/21/25	6,650,000	6,431,834	0.034%
Goldman Sachs	2.65	10/21/32	17,735,000	16,078,019	0.084%
Goldman Sachs	3.5	11/16/26	11,635,000	11,651,894	0.061%
Goldman Sachs	3.1	2/24/33	24,480,000	23,007,944	0.120%
Goldman Sachs	3.62	3/15/28	19,610,000	19,445,570	0.102%
Goldman Sachs	2.62	4/22/32	45,548,000	41,357,493	0.217%
Goldman Sachs	2.38	7/21/32	17,287,000	15,348,764	0.080%
Goldman Sachs	1.54	9/10/27	31,264,000	28,662,147	0.150%
Government National Mortgage Assn.	8	10/15/27	11,184	11,228	0.000%
Government National Mortgage Assn.	8	10/15/27	79,842	85,284	0.000%
Government National Mortgage Assn.	5.5	10/15/38	18,145	20,172	0.000%
Government National Mortgage Assn.	5	10/15/39	1,293,730	1,418,199	0.007%
Government National Mortgage Assn.	5.5	10/20/32	54,291	59,583	0.000%
Government National Mortgage Assn.	5	10/20/39	234,901	257,634	0.001%
Government National Mortgage Assn.	4.5	10/20/40	698,303	743,484	0.004%
Government National Mortgage Assn.	5	10/20/40	1,668,893	1,831,293	0.010%
Government National Mortgage Assn.	4	10/20/41	3,527,366	3,706,289	0.019%
Government National Mortgage Assn.	3.5	10/20/44	869,294	884,572	0.005%
Government National Mortgage Assn.	3.5	10/20/45	2,012,048	2,035,828	0.011%
Government National Mortgage Assn.	3.5	10/20/45	3,098,189	3,134,782	0.016%
Government National Mortgage Assn.	5	10/20/47	1,305,193	1,390,782	0.007%
Government National Mortgage Assn.	5.5	10/20/48	426,856	454,185	0.002%
Government National Mortgage Assn.	3	10/20/49	4,281,053	4,207,320	0.022%
Government National Mortgage Assn.	4	10/20/50	18,544,712	19,011,807	0.100%
Government National Mortgage Assn.	2.5	10/20/51	110,843,248	107,651,693	0.564%
Government National Mortgage Assn.	3	10/20/51	14,906,320	14,769,390	0.077%
Government National Mortgage Assn.	7	11/20/28	11,066	11,846	0.000%
Government National Mortgage Assn.	4.5	11/20/39	627,995	668,661	0.004%
Government National Mortgage Assn.	5	11/20/39	1,540,529	1,690,425	0.009%
Government National Mortgage Assn.	4.5	11/20/40	7,794,813	8,299,164	0.043%
Government National Mortgage Assn.	3.5	11/20/42	85,619	86,758	0.000%
Government National Mortgage Assn.	4	11/20/42	264,504	277,899	0.001%
Government National Mortgage Assn.	4	11/20/47	4,756,592	4,925,661	0.026%
Government National Mortgage Assn.	5	11/20/47	2,896,603	3,095,123	0.016%
Government National Mortgage Assn.	5.5	11/20/48	2,014,325	2,148,453	0.011%
Government National Mortgage Assn.	4.5	1/1/36	14,715,000	15,211,631	0.080%
Government National Mortgage Assn.	3	1/1/43	39,730,000	39,262,862	0.206%
Government National Mortgage Assn.	2	1/1/51	43,975,000	41,831,219	0.219%
Government National Mortgage Assn.	8.5	1/15/23	124	124	0.000%
Government National Mortgage Assn.	6.5	1/15/26	1,417	1,514	0.000%
Government National Mortgage Assn.	6	1/20/34	15,620	17,337	0.000%
Government National Mortgage Assn.	5.5	1/20/36	6,114,140	6,785,644	0.036%
Government National Mortgage Assn.	3.5	1/20/42	94,062,000	94,576,402	0.495%
Government National Mortgage Assn.	4	1/20/46	200,054	209,348	0.001%
Government National Mortgage Assn.	4.5	1/20/46	2,035,360	2,171,813	0.011%
Government National Mortgage Assn.	3.5	1/20/46	493,841	501,928	0.003%
Government National Mortgage Assn.	4.5	1/20/47	2,702,503	2,874,329	0.015%
Government National Mortgage Assn.	5	1/20/48	2,998,169	3,188,392	0.017%
Government National Mortgage Assn.	4	1/20/48	11,839,258	12,193,164	0.064%
Government National Mortgage Assn.	5.5	1/20/49	1,957,969	2,078,120	0.011%
Government National Mortgage Assn.	3	1/20/50	5,407,950	5,321,352	0.028%
Government National Mortgage Assn.	7.5	12/15/22	22	22	0.000%
Government National Mortgage Assn.	6.5	12/15/31	39,012	42,015	0.000%
Government National Mortgage Assn.	5	12/15/39	3,525,681	3,888,803	0.020%
Government National Mortgage Assn.	7	12/20/23	811	830	0.000%
Government National Mortgage Assn.	6	12/20/38	206,039	228,587	0.001%
Government National Mortgage Assn.	6	12/20/38	1,886,502	2,093,684	0.011%
Government National Mortgage Assn.	5.5	12/20/39	58,881	65,145	0.000%
Government National Mortgage Assn.	3.5	12/20/45	6,420,374	6,560,196	0.034%
Government National Mortgage Assn.	3.5	12/20/47	10,927,239	11,076,686	0.058%

Government National Mortgage Assn.	5.5	12/20/48	7,593,347	8,073,453	0.042%
Government National Mortgage Assn.	2.5	12/20/51	61,627,220	59,852,762	0.313%
Government National Mortgage Assn.	8.5	2/15/23	1,021	1,025	0.000%
Government National Mortgage Assn.	6.5	2/15/26	5,712	6,102	0.000%
Government National Mortgage Assn.	5	2/15/40	3,475,597	3,834,925	0.020%
Government National Mortgage Assn.	5	2/15/40	3,478,930	3,838,603	0.020%
Government National Mortgage Assn.	3.5	2/15/45	949,861	974,277	0.005%
Government National Mortgage Assn.	5.5	2/20/35	62,716	68,546	0.000%
Government National Mortgage Assn.	5.5	2/20/36	93,468	103,668	0.001%
Government National Mortgage Assn.	4	2/20/41	367,745	386,377	0.002%
Government National Mortgage Assn.	3.5	2/20/43	10,027,835	10,295,712	0.054%
Government National Mortgage Assn.	4	2/20/44	10,444,520	10,973,515	0.057%
Government National Mortgage Assn.	3	2/20/45	2,440,592	2,434,105	0.013%
Government National Mortgage Assn.	3.5	2/20/45	3,566,622	3,613,951	0.019%
Government National Mortgage Assn.	3.5	2/20/46	1,922,909	1,948,388	0.010%
Government National Mortgage Assn.	3.5	2/20/46	9,203,359	9,383,110	0.049%
Government National Mortgage Assn.	3.5	2/20/48	6,929,126	7,051,682	0.037%
Government National Mortgage Assn.	3.5	2/20/48	13,730,159	13,919,789	0.073%
Government National Mortgage Assn.	6.5	3/15/26	392	418	0.000%
Government National Mortgage Assn.	6.5	3/15/26	707	755	0.000%
Government National Mortgage Assn.	5.5	3/20/34	49,234	54,649	0.000%
Government National Mortgage Assn.	5	3/20/40	577,177	633,364	0.003%
Government National Mortgage Assn.	4.5	3/20/41	696,552	741,624	0.004%
Government National Mortgage Assn.	5	3/20/41	2,742,577	3,009,938	0.016%
Government National Mortgage Assn.	3.5	3/20/43	7,081,544	7,219,770	0.038%
Government National Mortgage Assn.	5.5	3/20/48	2,122,368	2,294,354	0.012%
Government National Mortgage Assn.	5.5	3/20/49	2,675,665	2,850,518	0.015%
Government National Mortgage Assn.	3	3/20/50	4,498,544	4,426,497	0.023%
Government National Mortgage Assn.	6	4/15/36	82,579	92,627	0.000%
Government National Mortgage Assn.	5	4/20/39	1,522,856	1,670,703	0.009%
Government National Mortgage Assn.	5	4/20/40	378,723	415,576	0.002%
Government National Mortgage Assn.	3.5	4/20/45	572,779	584,113	0.003%
Government National Mortgage Assn.	3.5	4/20/46	9,564,316	9,749,400	0.051%
Government National Mortgage Assn.	3.5	4/20/47	604,064	612,769	0.003%
Government National Mortgage Assn.	5.5	4/20/48	1,493,023	1,608,930	0.008%
Government National Mortgage Assn.	5	4/20/48	222,441	232,854	0.001%
Government National Mortgage Assn.	5	4/20/48	447,131	469,162	0.002%
Government National Mortgage Assn.	3.5	4/20/48	3,549,309	3,618,627	0.019%
Government National Mortgage Assn.	3.5	4/20/48	7,479,804	7,659,377	0.040%
Government National Mortgage Assn.	6.5	5/15/26	2,690	2,874	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,847	1,990	0.000%
Government National Mortgage Assn.	8	5/15/32	2,226	2,234	0.000%
Government National Mortgage Assn.	7	5/20/28	6,627	7,089	0.000%
Government National Mortgage Assn.	5	5/20/40	943,033	1,034,877	0.005%
Government National Mortgage Assn.	5.5	5/20/43	2,740,850	3,040,027	0.016%
Government National Mortgage Assn.	3	5/20/45	13,933,454	13,894,959	0.073%
Government National Mortgage Assn.	3.5	5/20/45	609,996	621,868	0.003%
Government National Mortgage Assn.	3.5	5/20/45	1,615,823	1,647,127	0.009%
Government National Mortgage Assn.	3.5	5/20/45	527,936	537,556	0.003%
Government National Mortgage Assn.	3	5/20/46	5,890,051	5,867,294	0.031%
Government National Mortgage Assn.	3.5	5/20/46	7,462,014	7,602,807	0.040%
Government National Mortgage Assn.	4	5/20/46	12,917,367	13,526,688	0.071%
Government National Mortgage Assn.	3.5	5/20/46	1,722,925	1,756,450	0.009%
Government National Mortgage Assn.	3.5	5/20/46	1,702,531	1,735,529	0.009%
Government National Mortgage Assn.	3	5/20/46	912,245	903,069	0.005%
Government National Mortgage Assn.	3.5	5/20/46	106,098	106,852	0.001%
Government National Mortgage Assn.	5.5	5/20/48	6,139,401	6,582,659	0.034%
Government National Mortgage Assn.	5	5/20/48	202,788	212,226	0.001%
Government National Mortgage Assn.	3	5/20/50	1,847,554	1,805,000	0.009%
Government National Mortgage Assn.	5	6/15/40	1,631,402	1,799,088	0.009%
Government National Mortgage Assn.	5	6/20/40	1,777,691	1,947,513	0.010%
Government National Mortgage Assn.	3.5	6/20/43	11,875,393	12,193,118	0.064%
Government National Mortgage Assn.	3.5	6/20/43	6,014,323	6,149,151	0.032%
Government National Mortgage Assn.	5.5	6/20/44	2,638,821	2,926,923	0.015%
Government National Mortgage Assn.	3	6/20/45	22,862,942	22,937,453	0.120%
Government National Mortgage Assn.	3.5	6/20/46	3,494,141	3,556,870	0.019%
Government National Mortgage Assn.	3.5	6/20/46	2,304,457	2,349,152	0.012%
Government National Mortgage Assn.	3	6/20/46	4,419,699	4,375,323	0.023%
Government National Mortgage Assn.	4	6/20/47	3,960,280	4,080,235	0.021%
Government National Mortgage Assn.	5	6/20/47	3,426,327	3,663,451	0.019%
Government National Mortgage Assn.	5	6/20/48	4,355,634	4,575,813	0.024%
Government National Mortgage Assn.	4.5	7/15/26	538,647	547,452	0.003%

Government National Mortgage Assn.	7.5	7/15/28	37,379	39,670	0.000%
Government National Mortgage Assn.	6.5	7/15/31	2,756	2,944	0.000%
Government National Mortgage Assn.	5	7/20/39	362,650	397,779	0.002%
Government National Mortgage Assn.	4	7/20/42	5,839,379	6,135,333	0.032%
Government National Mortgage Assn.	3	7/20/46	3,407,263	3,394,098	0.018%
Government National Mortgage Assn.	3.5	7/20/46	1,480,745	1,506,958	0.008%
Government National Mortgage Assn.	3	7/20/46	5,804,862	5,746,516	0.030%
Government National Mortgage Assn.	5	7/20/47	1,959,167	2,085,347	0.011%
Government National Mortgage Assn.	3.5	7/20/47	2,283,756	2,316,584	0.012%
Government National Mortgage Assn.	4.5	7/20/47	2,091,476	2,201,541	0.012%
Government National Mortgage Assn.	3	7/20/51	58,325,732	57,814,669	0.303%
Government National Mortgage Assn.	7.5	8/15/28	12,748	12,798	0.000%
Government National Mortgage Assn.	5	8/20/40	215,926	236,942	0.001%
Government National Mortgage Assn.	3	8/20/45	2,657,314	2,649,163	0.014%
Government National Mortgage Assn.	3	8/20/46	1,676,051	1,659,171	0.009%
Government National Mortgage Assn.	3	8/20/46	2,453,379	2,428,659	0.013%
Government National Mortgage Assn.	5	8/20/47	3,641,299	3,910,269	0.020%
Government National Mortgage Assn.	3	8/20/49	196,435	193,473	0.001%
Government National Mortgage Assn.	2.5	8/20/50	13,173,465	12,794,156	0.067%
Government National Mortgage Assn.	2	8/20/51	82,008,031	78,313,573	0.410%
Government National Mortgage Assn.	2.5	8/20/51	12,021,204	11,675,073	0.061%
Government National Mortgage Assn.	8.5	9/15/22	49	49	0.000%
Government National Mortgage Assn.	8	9/15/22	28	28	0.000%
Government National Mortgage Assn.	8	9/15/27	46,848	49,650	0.000%
Government National Mortgage Assn.	5	9/15/33	706,475	761,648	0.004%
Government National Mortgage Assn.	5	9/15/39	1,616,585	1,777,881	0.009%
Government National Mortgage Assn.	3.5	9/15/41	3,897,761	4,008,603	0.021%
Government National Mortgage Assn.	3	9/15/42	2,864,640	2,845,504	0.015%
Government National Mortgage Assn.	3	9/15/42	17,259,212	17,207,160	0.090%
Government National Mortgage Assn.	4.5	9/15/45	2,310,986	2,490,859	0.013%
Government National Mortgage Assn.	8.5	9/20/26	31	32	0.000%
Government National Mortgage Assn.	5.5	9/20/34	20,229	21,679	0.000%
Government National Mortgage Assn.	6	9/20/34	13,848	15,402	0.000%
Government National Mortgage Assn.	6	9/20/38	363,218	400,241	0.002%
Government National Mortgage Assn.	4.5	9/20/40	3,296,645	3,510,676	0.018%
Government National Mortgage Assn.	4	9/20/42	320,200	336,419	0.002%
Government National Mortgage Assn.	3.5	9/20/46	2,520,038	2,562,605	0.013%
Government National Mortgage Assn.	3	9/20/46	1,179,702	1,165,123	0.006%
Government National Mortgage Assn.	3	9/20/46	1,379,037	1,365,102	0.007%
Government National Mortgage Assn.	3.5	9/20/47	803,540	817,957	0.004%
Government National Mortgage Assn.	4	9/20/47	245,290	253,359	0.001%
Government National Mortgage Assn.	5.5	9/20/48	19,456	20,935	0.000%
Government National Mortgage Assn.	3	9/20/49	1,067,327	1,051,202	0.006%
Government National Mortgage Association	3	11/20/47	2,593,260	2,548,296	0.013%
Government National Mortgage Association	4.5	12/20/39	18,005	16	0.000%
Government National Mortgage Association	4.5	12/20/39	83,680	897	0.000%
Government National Mortgage Association	3	12/20/47	1,933,528	1,904,171	0.010%
Government National Mortgage Association	4	2/20/43	2,538,587	342,406	0.002%
Government National Mortgage Association	4	5/20/37	3,099,397	56,375	0.000%
Government National Mortgage Association	3.5	5/20/43	3,556,779	570,184	0.003%
Gray Oak Pipeline	2.6	10/15/25	6,556,000	6,285,532	0.033%
Gray Oak Pipeline	3.45	10/15/27	2,741,000	2,644,065	0.014%
Gray Oak Pipeline	2	9/15/23	2,100,000	2,068,634	0.011%
Great Wolf Trust 2019-WOLF	2.33	12/15/36	18,025,000	17,571,624	0.092%
GS Mortgage-Backed Securities Trust	1.63	7/25/44	532,666	536,469	0.003%
GS Mortgage-Backed Securities Trust 2020-INV1	2.96	10/25/50	20,189,824	19,340,004	0.101%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	30,049,886	28,839,612	0.151%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	11,410,150	10,407,826	0.055%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	19,150,133	18,281,827	0.096%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	12,277,139	0.064%
Hardee s Funding	4.96	6/20/48	27,874,025	28,012,224	0.147%
Hasbro	3.55	11/19/26	11,507,000	11,509,647	0.060%
HCA	3.13	3/15/27	8,360,000	8,168,213	0.043%
HCA	3.38	3/15/29	3,310,000	3,222,113	0.017%
HCA	2.21	6/30/28	5,165,963	5,161,675	0.027%
Highwoods Realty	4.13	3/15/28	17,404,000	17,574,629	0.092%
Highwoods Realty	4.2	4/15/29	11,839,000	12,082,907	0.063%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	1,785,932	1,784,343	0.009%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	759,155	756,776	0.004%
Hilton Orlando Trust 2018-ORL	1.6	12/15/34	5,540,000	5,449,676	0.029%
HKT Capital No 2	3.63	4/2/25	2,714,000	2,724,259	0.014%
HKT Capital No 4	3	7/14/26	22,686,000	22,182,371	0.116%

Home depot	2.38	3/15/51	12,383,000	9,936,033	0.052%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	2,536,034	2,519,247	0.013%
HPEFS Equipment Trust	2.4	11/20/29	12,510,000	11,965,742	0.063%
HPEFS Equipment Trust	1.96	5/21/29	11,735,000	11,308,548	0.059%
HPS Loan Management 11-2017	1.87	5/6/30	12,070,000	11,937,655	0.063%
HSBC Holdings	3	3/10/26	20,080,000	19,669,585	0.103%
HSBC Holdings	1.65	4/18/26	10,575,000	9,943,905	0.052%
HSBC Holdings	3.9	5/25/26	9,569,000	9,658,719	0.051%
HSBC Holdings	2.1	6/4/26	20,767,000	19,715,588	0.103%
HSBC Holdings	4.29	9/12/26	2,175,000	2,199,306	0.012%
HUB International	4	4/25/25	12,549,781	12,458,544	0.065%
Humana	3.95	3/15/27	6,075,000	6,179,472	0.032%
Humana	3.7	3/23/29	6,040,000	6,061,738	0.032%
Humana	4.88	4/1/30	17,913,000	19,304,231	0.101%
Hyundai Capital America	1.8	10/15/25	11,183,000	10,484,241	0.055%
Hyundai Capital America	2.1	9/15/28	16,150,000	14,363,067	0.075%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	15,683,029	14,487,910	0.076%
Ing Groep	3.87	3/28/26	8,735,000	8,710,201	0.046%
Ing Groep	1.75	4/1/27	9,137,000	8,437,005	0.044%
InTown Hotel Portfolio Trust 2018-STAY	1.85	1/15/33	3,510,000	3,493,257	0.018%
Invesco CLO	1.36	7/15/34	33,910,000	33,539,393	0.176%
Jack in the Box Funding	3.45	2/26/52	42,015,000	39,545,526	0.207%
JMH	2.5	4/9/31	20,558,000	18,891,774	0.099%
JPMorgan Chase	2.74	10/15/30	19,897,000	18,764,184	0.098%
JPMorgan Chase	1.76	11/19/31	41,300,000	35,644,461	0.187%
JPMorgan Chase	2.55	11/8/32	31,065,000	28,253,183	0.148%
JPMorgan Chase	2.96	1/25/33	13,735,000	12,902,783	0.068%
JPMorgan Chase	2.95	2/24/28	20,020,000	19,315,196	0.101%
JPMorgan Chase	1.58	4/22/27	35,303,000	32,862,927	0.172%
JPMorgan Chase	2.96	5/13/31	59,518,000	55,647,842	0.291%
JPMorgan Chase	2.18	6/1/28	32,197,000	30,213,633	0.158%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	9/6/38	11,320,000	10,818,393	0.057%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	9,937,655	0.052%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	7,693,413	0.040%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	11,504,898	0.060%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	3,205,896	3,196,811	0.017%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	6,417,336	6,405,087	0.034%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	5,598,430	5,587,457	0.029%
JP Morgan Mortgage Trust 2020-INV1	1.02	8/25/50	3,310,718	3,305,819	0.017%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	2,353,497	2,352,171	0.012%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	951,316	951,438	0.005%
Kfc Holding	2.22	3/15/28	26,908,407	26,633,672	0.139%
Kings Park CLO	1.48	1/21/35	20,835,000	20,695,174	0.108%
KKR CLO 13	1.39	1/16/28	11,320,000	11,169,667	0.058%
Kookmin Bank	2.5	11/4/30	21,350,000	19,099,999	0.100%
Kookmin Bank	2.5	11/4/30	6,800,000	6,083,372	0.032%
Korea National Oil	1.63	10/5/30	18,020,000	15,681,857	0.082%
Korea National Oil	2.63	4/18/32	4,400,000	4,036,739	0.021%
Lamar Media	1.97	2/5/27	14,435,000	14,326,738	0.075%
Las Vegas Sands	3.5	8/18/26	10,677,000	10,072,650	0.053%
Lowe s	3.35	4/1/27	1,675,000	1,685,921	0.009%
Lowe s	3.75	4/1/32	7,180,000	7,255,211	0.038%
LSEGA Financing	2	4/6/28	41,004,000	37,251,355	0.195%
LSEGA Financing	2.5	4/6/31	14,998,000	13,844,834	0.073%
LSEGA Financing	3.2	4/6/41	6,705,000	6,063,700	0.032%
LUXE Trust 2021-TRIP	1.8	10/15/38	10,460,000	10,319,639	0.054%
Magallanes	3.76	3/15/27	12,245,000	12,230,355	0.064%
Magallanes	4.05	3/15/29	9,190,000	9,242,493	0.048%
Marriott International Inc/MD	3.75	10/1/25	3,043,000	3,038,429	0.016%
Marriott International Inc/MD	3.75	3/15/25	11,053,000	11,149,504	0.058%
Marriott International Inc/MD	5.75	5/1/25	4,435,000	4,718,867	0.025%
Marsh & McLennan	2.25	11/15/30	8,918,000	8,126,492	0.043%
Martin Marietta Materials	2.4	7/15/31	11,705,000	10,492,760	0.055%
Mello Mortgage Capital Acceptance 2021-INV3	2.5	10/25/51	9,748,394	8,886,782	0.047%
Methanex	5.13	10/15/27	14,845,000	14,919,225	0.078%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	13,824,642	13,867,653	0.073%
MFA 2021-AEINV2 Trust	2.5	10/25/51	8,564,855	8,439,058	0.044%
MFA 2021-NQM2 Trust	1.03	11/25/64	8,856,353	8,376,838	0.044%
Micron Technology	4.19	2/15/27	7,035,000	7,228,463	0.038%
Mileage Plus Holdings	6.25	6/21/27	5,645,000	5,849,631	0.031%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	18,492,000	19,277,910	0.101%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	7,282,403	7,264,545	0.038%

Mission Broadcasting	2.73	6/2/28	6,273,475	6,189,850	0.032%
Mondelez International	2.75	4/13/30	4,464,000	4,264,915	0.022%
Morgan Stanley	2.95	1/21/33	8,645,000	8,100,512	0.042%
Morgan Stanley	3.22	4/22/42	5,725,000	5,238,375	0.027%
Morgan Stanley	1.93	4/28/32	27,901,000	24,096,531	0.126%
Morgan Stanley	1.59	5/4/27	13,695,000	12,720,724	0.067%
Morgan Stanley	1.51	7/20/27	25,000,000	23,029,525	0.121%
Morgan Stanley	2.24	7/21/32	15,751,000	13,953,338	0.073%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	20,519,466	0.107%
Morgan Stanley Capital I Trust 2015-MS1	4.04	5/15/48	3,355,000	3,388,950	0.018%
Morgan Stanley Eaton Vance Clo 2021-1	1.78	9/25/34	14,730,000	14,631,315	0.077%
Mozart Borrower	3.75	10/23/28	12,325,000	12,195,588	0.064%
Mozart debt Merger Sub	3.88	4/1/29	17,720,000	16,391,000	0.086%
MVW Owner Trust 2017-1	2.75	12/20/34	896,438	887,786	0.005%
MVW Owner Trust 2019-1	2.89	11/20/36	6,475,948	6,393,205	0.033%
Nationwide Building Society	2.97	2/16/28	14,775,000	14,050,257	0.074%
Navient Private Education Loan Trust 2017	2.88	12/16/58	1,520,289	1,524,296	0.008%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,337,367	0.044%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	11,960,959	11,850,192	0.062%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	11,213,822	11,143,197	0.058%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	20,755,000	19,515,837	0.102%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	15,659,516	15,360,558	0.080%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	8,090,442	7,834,102	0.041%
Navient Private Education Refi Loan Trust 2022	2.23	7/15/70	37,780,000	36,519,361	0.191%
NBN	2.63	5/5/31	16,981,000	15,559,639	0.081%
Nelnet Student Loan Trust 2020-1	1.2	3/26/68	10,654,831	10,577,335	0.055%
Netflix	4.63	5/15/29	19,830,000	24,726,219	0.129%
Neuberger Berman Loan Advisers CLO 32	1.24	1/20/32	49,995,000	49,474,369	0.259%
Neuberger Berman Loan Advisers Clo 43	1.37	6/18/35	15,105,000	14,973,498	0.078%
New Economy Assets Phase 1 Sponsor	1.91	10/20/61	29,770,000	27,760,662	0.145%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	6,767,995	6,733,871	0.035%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	6,806,341	6,159,026	0.032%
New Residential Mortgage Loan Trust 2021-INV1	2.5	6/25/51	17,017,298	16,272,124	0.085%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	16,138,586	14,953,223	0.078%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	12,517,611	11,426,638	0.060%
NextEra Energy Capital Holdings	2.44	1/15/32	20,625,000	18,871,504	0.099%
NextEra Energy Capital Holdings	3	1/15/52	18,905,000	16,124,264	0.084%
NiSource	3.6	5/1/30	24,407,000	24,155,388	0.127%
NRG Energy	4.45	6/15/29	12,942,000	12,974,355	0.068%
NTT Finance	1.59	4/3/28	26,137,000	23,612,558	0.124%
NTT Finance	2.07	4/3/31	3,650,000	3,284,328	0.017%
NXP BV / NXP Funding	5.35	3/1/26	10,055,000	10,614,541	0.056%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	2,279,000	2,207,455	0.012%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	4,632,000	4,480,978	0.023%
OBX 2019-EXP2 Trust	4	6/25/59	5,565,189	5,501,828	0.029%
OBX 2019-EXP3 Trust	3.5	10/25/59	4,340,316	4,291,944	0.022%
OBX 2019-INV2 Trust	4	5/27/49	3,739,926	3,727,655	0.020%
OBX 2019-INV2 Trust	4	5/27/49	1,381,786	1,377,252	0.007%
OBX 2020-EXP1 Trust	3.5	2/25/60	8,502,501	8,306,952	0.044%
OBX 2020-EXP1 Trust	1.21	2/25/60	1,571,750	1,561,607	0.008%
OBX 2020-EXP2 Trust	3	5/25/60	15,364,695	15,140,582	0.079%
OBX 2020-INV1 Trust	3.5	12/25/49	2,550,129	2,534,469	0.013%
OBX 2021-NQM1 Trust	1.07	2/25/66	11,437,973	11,074,819	0.058%
OBX 2021-NQM3 Trust	1.05	7/25/61	12,255,469	11,496,119	0.060%
Occidental Petroleum	8	7/15/25	14,410,000	16,121,188	0.084%
Occidental Petroleum	8.5	7/15/27	9,330,000	11,009,400	0.058%
Occidental Petroleum	8.88	7/15/30	11,375,000	14,560,000	0.076%
Ooredoo International Finance	2.63	4/8/31	21,040,000	19,783,218	0.104%
Oracle	2.3	3/25/28	12,072,000	11,038,166	0.058%
OZLM VII	1.25	7/17/29	35,561,637	35,382,867	0.185%
Pacific Gas & Electric	3.95	12/1/47	10,551,000	8,711,138	0.046%
Pacific Gas & Electric	2.5	2/1/31	20,828,000	17,817,250	0.093%
Pacific Gas & Electric	4.55	7/1/30	13,652,000	13,547,876	0.071%
Pacific Gas & Electric	2.1	8/1/27	10,318,000	9,258,579	0.048%
Palmer Square CLO 2022-1	1.79	4/20/35	40,630,000	40,587,636	0.213%
Peace Park CLO	1.38	10/20/34	34,650,000	34,232,563	0.179%
PerkinElmer	1.9	9/15/28	13,950,000	12,611,093	0.066%
PerkinElmer	3.3	9/15/29	9,984,000	9,682,952	0.051%
PerkinElmer	2.25	9/15/31	7,580,000	6,700,947	0.035%
Planet Fitness Master Issuer	3.25	12/5/51	21,975,000	20,868,163	0.109%
Planet Fitness Master Issuer	4.67	9/5/48	24,892,175	24,754,247	0.130%
PTTEP Treasury Center	2.59	6/10/27	18,300,000	17,553,086	0.092%

QNB Finance	2.75	2/12/27	21,028,000	20,510,711	0.107%
QVC	4.38	3/15/23	6,321,000	6,352,605	0.033%
RealPage	3.75	4/24/28	5,425,244	5,356,886	0.028%
Realty Income	3.95	8/15/27	10,020,000	10,266,442	0.054%
Regatta XIX Funding	2.93	4/20/35	15,065,000	15,065,000	0.079%
Regency Centers	4.13	3/15/28	9,817,000	10,120,689	0.053%
Reliance Industries	3.67	11/30/27	18,280,000	18,183,654	0.095%
Reynolds American	4.45	6/12/25	35,794,000	36,486,650	0.191%
Rogers Communications	3.2	3/15/27	13,600,000	13,389,635	0.070%
Rogers Communications	3.8	3/15/32	10,375,000	10,273,979	0.054%
Rogers Communications	4.55	3/15/52	5,020,000	5,035,652	0.026%
Ross Stores	1.88	4/15/31	17,885,000	15,527,864	0.081%
Sabine Pass Liquefaction	5	3/15/27	71,542,000	75,745,093	0.397%
Sabine Pass Liquefaction	5.75	5/15/24	6,817,000	7,123,765	0.037%
Sabine Pass Liquefaction	4.5	5/15/30	4,495,000	4,702,894	0.025%
Sabine Pass Liquefaction	5.88	6/30/26	14,711,000	15,906,269	0.083%
Santander Bank NA - SBCLN	1.83	12/15/31	7,028,373	6,903,080	0.036%
Santander Drive Auto Receivables Trust 2021-3	1.33	9/15/27	29,300,000	28,055,512	0.147%
Santander Drive Auto Receivables Trust 2022-2	3.76	7/16/29	17,240,000	17,137,412	0.090%
Santander Holdings USA	2.49	1/6/28	12,500,000	11,674,750	0.061%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	23,480,000	22,393,346	0.117%
Santander UK Group Holdings	1.53	8/21/26	48,133,000	44,260,700	0.232%
SBA Tower Trust	2.59	10/15/31	17,515,000	15,940,526	0.083%
SBA Tower Trust	1.84	4/15/27	21,685,000	19,891,220	0.104%
Sempra Energy	3.8	2/1/38	8,243,000	8,104,897	0.042%
Sempra Energy	3.7	4/1/29	5,155,000	5,179,718	0.027%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	1,171,171	1,169,685	0.006%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	4,098,156	4,104,205	0.021%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	2,225,396	2,233,977	0.012%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	2,081,389	2,087,235	0.011%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	1,480,896	1,462,094	0.008%
SG Residential Mortgage Trust 2022-1	3.17	3/27/62	17,904,365	17,563,441	0.092%
Shinhan Bank	3.88	3/24/26	5,830,000	5,887,854	0.031%
Siemens Financieringsmaatschappij	1.7	3/11/28	8,075,000	7,423,477	0.039%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	3,460,926	3,408,702	0.018%
Sierra Timeshare 2020-2 Receivables Funding	2.32	7/20/37	4,809,308	4,676,234	0.024%
SLIde 2018-FUN	1.9	6/15/31	8,933,785	8,860,570	0.046%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	14,765,000	14,690,378	0.077%
Smb Private Education Loan Trust 2016	2.43	2/17/32	8,929,987	8,772,032	0.046%
Smb Private Education Loan Trust 2016	2.7	5/15/31	3,482,843	3,450,166	0.018%
Smb Private Education Loan Trust 2016	2.34	9/15/34	7,357,886	7,255,573	0.038%
Smb Private Education Loan Trust 2018	3.63	11/15/35	18,791,627	18,884,655	0.099%
Smb Private Education Loan Trust 2018	3.6	1/15/37	8,561,765	8,500,663	0.045%
Smb Private Education Loan Trust 2021	1.07	1/15/53	31,947,037	29,377,275	0.154%
SMRT 2022-MINI	1.86	1/15/39	20,450,000	20,091,105	0.105%
STACR Trust 2018-HRP2	1.71	2/25/47	7,307,423	7,285,153	0.038%
Standard Chartered	2.61	1/12/28	17,245,000	16,115,780	0.084%
Standard Chartered	1.46	1/14/27	10,354,000	9,413,784	0.049%
Standard Chartered	2.82	1/30/26	16,707,000	16,193,210	0.085%
Standard Chartered	3.97	3/30/26	10,485,000	10,457,320	0.055%
Standard Chartered	4.64	4/1/31	36,236,000	37,221,837	0.195%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	2,824,567	2,828,275	0.015%
Starwood Mortgage Residential Trust 2021-3	1.13	6/25/56	7,706,994	7,304,912	0.038%
Starwood Mortgage Residential Trust 2021-4	1.37	8/25/56	15,889,886	15,257,836	0.080%
Sun Hung Kai Properties Capital Market	2.88	1/21/30	14,100,000	13,531,770	0.071%
Sunshine Luxembourg VII Sarl	4.76	10/1/26	2,992,443	2,970,000	0.016%
Symphony CLO XXVI	1.33	4/20/33	14,640,000	14,530,200	0.076%
Symphony CLO XXXI	1.85	4/22/35	14,150,000	14,125,120	0.074%
Targa Resources			8,570	9,251,561	0.048%
Targa Resources	4.95	4/15/52	7,365,000	7,479,946	0.039%
Tengizchevroil Finance Co International	4	8/15/26	30,325,000	27,746,769	0.145%
Teva Pharmaceutical Finance Netherlands III BV	7.13	1/31/25	3,840,000	4,012,800	0.021%
Thaioil Treasury Center	4.63	11/20/28	4,595,000	4,658,156	0.024%
TJX	1.6	5/15/31	9,297,000	8,122,575	0.043%
TK Elevator US Newco	4	7/30/27	5,930,000	5,867,023	0.031%
T-Mobile USA	2.05	2/15/28	12,155,000	11,116,367	0.058%
T-Mobile USA	3.75	4/15/27	79,092,000	79,514,351	0.416%
TNB Global Ventures Capital	3.24	10/19/26	13,470,000	13,334,290	0.070%
Towd Point Mortgage Trust 2016-1	3	2/25/55	1,438,060	1,440,022	0.008%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	424,543	424,147	0.002%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	1,261,471	1,261,155	0.007%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	2,824,307	2,824,267	0.015%

Towd Point Mortgage Trust 2017-2	2.75	4/25/57	1,136,031	1,136,670	0.006%
Towd Point Mortgage Trust 2017-5	1.06	2/25/57	4,010,155	3,995,174	0.021%
Towd Point Mortgage Trust 2018-1	3	1/25/58	6,769,893	6,745,209	0.035%
Transcontinental Gas Pipe Line	4	3/15/28	10,600,000	10,800,414	0.057%
Transcontinental Gas Pipe Line	4.6	3/15/48	2,806,000	2,976,787	0.016%
Transcontinental Gas Pipe Line	3.25	5/15/30	7,309,000	7,140,630	0.037%
Transurban Finance Co Pty	2.45	3/16/31	12,184,000	10,843,809	0.057%
Transurban Finance Co Pty	3.38	3/22/27	10,230,000	10,191,638	0.053%
TRP Government Reserve	0.29		2,472,750,928	2,472,750,928	12.950%
TRP Institutional Floating Rate - Z			46,303,866	445,906,230	2.335%
TRP Institutional High Yield - Z			5,881,000	49,047,544	0.257%
TSMC Global	1	9/28/27	23,860,000	20,973,432	0.110%
Ubs	1.36	1/30/27	14,633,000	13,418,300	0.070%
Ubs	2.75	2/11/33	31,160,000	28,410,473	0.149%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	12,428,094	0.065%
UFC Holdings	3.5	4/29/26	6,365,174	6,293,566	0.033%
UKG	5.75	5/3/27	3,930,000	3,893,765	0.020%
UKG	3.75	5/4/26	17,735,550	17,574,334	0.092%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	4,664,793	4,263,836	0.022%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	7,494,612	6,846,973	0.036%
U.S. Treasury Bonds	2	11/15/41	394,445,000	356,541,301	1.867%
U.S. Treasury Bonds	1.88	11/15/51	243,015,000	212,865,952	1.115%
U.S. Treasury Bonds	2.38	2/15/42	101,235,000	97,612,685	0.511%
U.S. Treasury Bonds	2.25	2/15/52	182,615,000	174,882,396	0.916%
U.S. Treasury Bonds	2	8/15/51	208,720,000	188,011,063	0.985%
U.S. Treasury Notes	0.63	10/15/24	180,530,000	172,321,527	0.902%
U.S. Treasury Notes	0.13	1/15/24	626,940,000	603,331,791	3.160%
U.S. Treasury Notes	1.13	1/15/25	186,135,000	179,271,272	0.939%
U.S. Treasury Notes	1	12/15/24	223,520,000	214,788,750	1.125%
U.S. Treasury Notes	1.25	12/31/26	320,595,000	302,912,182	1.586%
U.S. Treasury Notes	1.5	1/31/27	419,240,000	400,636,225	2.098%
U.S. Treasury Notes	0.13	2/15/24	619,630,000	595,038,434	3.116%
U.S. Treasury Notes	1.88	2/28/27	462,950,000	450,580,555	2.360%
U.S. Treasury Notes	0.25	3/15/24	428,560,000	411,685,450	2.156%
U.S. Treasury Notes	1.75	3/15/25	177,965,000	174,183,244	0.912%
U.S. Treasury Notes	0.25	5/15/24	537,735,000	513,957,030	2.692%
UWM Mortgage Trust 2021-INV5	3	1/25/52	10,255,291	9,728,944	0.051%
Venture Global Calcasieu Pass	3.88	11/1/33	8,505,000	8,101,013	0.042%
Verizon Communications	2.99	10/30/56	17,451,000	14,380,549	0.075%
Verizon Communications	4.75	11/1/41	9,939,000	10,950,890	0.057%
Verizon Communications	2.65	11/20/40	37,223,000	31,620,492	0.166%
Verizon Communications	2.88	11/20/50	42,403,000	35,393,318	0.185%
Verizon Communications	2.1	3/22/28	12,383,000	11,566,267	0.061%
Verizon Communications	4.33	9/21/28	27,040,000	28,454,435	0.149%
Verus Securitization Trust 2019-3	3.04	7/25/59	7,627,308	7,623,983	0.040%
Verus Securitization Trust 2019-4	2.64	11/25/59	3,671,193	3,667,298	0.019%
Verus Securitization Trust 2019-4	3.21	11/25/59	5,200,000	5,173,661	0.027%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	7,129,197	7,131,696	0.037%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	7,681,449	7,671,138	0.040%
Verus Securitization Trust 2020-1	2.42	1/25/60	3,681,062	3,666,052	0.019%
Verus Securitization Trust 2020-2	4	5/25/60	7,815,000	7,618,736	0.040%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	2,162,200	2,130,383	0.011%
Verus Securitization Trust 2022-1	2.72	1/25/67	6,426,767	6,246,172	0.033%
Visa	2	8/15/50	21,201,000	16,366,515	0.086%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	2,377,478	2,371,696	0.012%
Vista Point Securitization Trust 2020-1	3.2	3/25/65	17,346,000	17,116,972	0.090%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	3,629,800	3,523,980	0.018%
Vistra Operations	4.38	5/1/29	8,695,000	8,184,169	0.043%
Vistra Operations	3.55	7/15/24	44,076,000	43,635,240	0.229%
VNdo Trust 2016-350P	3.9	1/10/35	12,524,000	11,741,201	0.061%
Vodafone	4.38	5/30/28	27,950,000	29,269,268	0.153%
Vodafone	5	5/30/38	17,214,000	18,725,200	0.098%
Vodafone	5.25	5/30/48	11,713,000	13,154,507	0.069%
Vodafone	4.88	6/19/49	24,543,000	26,464,987	0.139%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	22,629,008	0.119%
Volkswagen Group of America Finance	4.75	11/13/28	21,055,000	22,149,797	0.116%
Volkswagen Group of America Finance	1.63	11/24/27	6,720,000	5,978,260	0.031%
Volkswagen Group of America Finance	3.2	9/26/26	15,868,000	15,537,374	0.081%
Wellfleet CLO 2021-3	1.91	1/15/35	8,845,000	8,799,410	0.046%
Wells Fargo	2.88	10/30/30	53,562,000	50,896,487	0.267%
Wells Fargo	2.57	2/11/31	52,585,000	48,726,418	0.255%
Wells Fargo	4.48	4/4/31	15,936,000	16,853,053	0.088%

Wells Fargo	2.39	6/2/28	31,245,000	29,486,500	0.154%
Wells Fargo	4.3	7/22/27	11,645,000	12,090,212	0.063%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	5,854,427	0.031%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,283,574	0.033%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,283,226	0.033%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	5,681,871	0.030%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	14,761,860	0.077%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	36,095,000	34,067,244	0.178%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	15,376,419	14,247,036	0.075%
Westlake	1.63	7/17/29	11,421,000	12,157,782	0.064%
Williams	2.6	3/15/31	29,160,000	26,737,737	0.140%
Williams	3.75	6/15/27	7,096,000	7,181,322	0.038%
Woodside Finance	3.7	3/15/28	34,813,000	34,247,289	0.179%
Woodside Finance	3.65	3/5/25	12,830,000	12,863,871	0.067%
Woodside Finance	3.7	9/15/26	41,929,000	41,905,813	0.219%
Workday	3.5	4/1/27	3,175,000	3,177,416	0.017%
Workday	3.7	4/1/29	3,910,000	3,917,441	0.021%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	32,555,733	0.170%
Worldwide Plaza Trust 2017-WWP	3.6	11/10/36	6,005,000	5,536,042	0.029%
Yum Brands	5.38	4/1/32	9,270,000	9,270,000	0.049%

Total Investments in Securities **20,804,220,721**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	AUD	84,810,000	USD	(61,745,157)	04/22/2022	1,734,770	0.009%
BANK OF AMERICA	USD	60,441,458	AUD	(84,810,000)	04/22/2022	(3,038,469)	-0.016%
BANK OF AMERICA	SEK	644,960,000	USD	(68,593,633)	05/20/2022	80,538	0.000%
BANK OF AMERICA	USD	95,960,579	EUR	(86,380,000)	05/20/2022	234,169	0.001%
CITIBANK N A	EUR	174,585,000	USD	(195,144,130)	05/20/2022	(1,668,844)	-0.009%
CITIBANK N A	USD	69,428,551	SEK	(644,960,000)	05/20/2022	754,381	0.004%
GOLDMAN SACHS & CO	JPY	10,218,235,000	USD	(89,112,333)	04/22/2022	(5,141,214)	-0.027%
GOLDMAN SACHS & CO	USD	88,865,654	JPY	(10,218,235,000)	04/22/2022	4,894,535	0.026%
STATE STREET GLOBAL MARKETS LLC	USD	36,398,930	EUR	(31,951,308)	05/20/2022	990,456	0.005%
STATE STREET GLOBAL MARKETS LLC	USD	32,506,177	EUR	(28,527,954)	05/20/2022	891,468	0.005%
UBS SECURITIES LLC	USD	54,595,185	EUR	(47,926,962)	05/20/2022	1,482,473	0.008%
UBS SECURITIES LLC	USD	38,986,735	EUR	(34,233,545)	05/20/2022	1,049,084	0.005%

Total Forward Currency Exchange Contracts **2,263,347**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	5,777,500	85,664	0.000%
MEXICO CDS 06/20/2027	239,610,000	(100,876)	(0.001%)
INDONESIA CDS 06/20/2027	143,530,000	1,104,463	0.006%
CDX HY CDSI S38 5Y PRC 06/20/2027	(38,425,000)	(2,118,524)	(0.011%)
CHILE CDS 06/20/2027	93,590,000	1,378,113	0.007%

Total Swap Contracts **348,841**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM2 5YR US NOTE FUT JUN 22	(16,073)	6/30/2022	(1,843,372,188)	48,185,424	(9.654%)
TUM2 2YR US NOTE FUT JUN 22	(13,533)	6/30/2022	(2,867,938,748)	42,628,518	(15.019%)
TYM2 UST 10YR FUT JUN 22	(287)	6/21/2022	(35,265,125)	(375,746)	(0.185%)
USM2 UST 20YR FUT JUN 22	5,057	6/21/2022	758,866,063	(10,350,864)	3.974%
UXYM2 UST 10YR ULTRA FUT JUN 22	14,018	6/21/2022	1,899,000,938	(57,285,713)	9.945%
WNM2 ULTRA US BOND FUT JUN 22	7,348	6/21/2022	1,301,514,500	(50,589,437)	6.816%

Total Futures Contracts **(27,787,818)**

NET ASSETS 19,094,859,415

NET ASSET VALUE PER SHARE

New Income Fund Shares **9.03**

(\$1,069,489,484 / 118,468,813 Shares Outstanding)

New Income Fund - Advisor Class Shares **9.01**

(\$15,333,517 / 1,702,534 Shares Outstanding)

New Income Fund - I Class Shares **9.02**

(\$3,157,527,636 / 349,930,783 Shares Outstanding)

New Income Fund - R Class Shares **9.03**

(\$1,450,467 / 160,703 Shares Outstanding)

New Income Fund - Z Class Shares **9.02**

(\$14,851,058,311 / 1,645,721,169 Shares Outstanding)

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

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

Important Information

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