

**VALIC Company II - Aggressive Growth Lifestyle Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
VALIC Co. I Blue Chip Growth Fund			8,761
VALIC Co. I Capital Conservation Fund			9,150,505
VALIC Co. I Dividend Value Fund			33,633,593
VALIC Co. I Emerging Economies Fund			43,713,334
VALIC Co. I Foreign Value Fund			30,449,595
VALIC Co. I Global Real Estate Fund			24,035,200
VALIC Co. I Government Securities Fund			5,073,075
VALIC Co. I Inflation Protected Fund			20,065,156
VALIC Co. I International Equities Index Fund			13,554,869
VALIC Co. I International Government Bond Fund			15,533,532
VALIC Co. I International Growth Fund			9,036,065
VALIC Co. I Large Cap Core Fund			9,433,280
VALIC Co. I Large Capital Growth Fund			6,811,539
VALIC Co. I Mid Cap Index Fund			24,850,253
VALIC Co. I Mid Cap Strategic Growth Fund			10,492,989
VALIC Co. I Nasdaq-100 Index Fund			17,872,466
VALIC Co. I Science & Technology Fund			27,574,889
VALIC Co. I Small Cap Index Fund			11,113,246
VALIC Co. I Small Cap Special Values Fund			8,952,295
VALIC Co. I Stock Index Fund			59,337,260
VALIC Co. I Value Fund			14,284,848
VALIC Co. II Capital Appreciation Fund			22,144,481
VALIC Co. II Core Bond Fund			7,961,177
VALIC Co. II High Yield Bond Fund			25,375,044
VALIC Co. II International Opportunities Fund			22,412,111
VALIC Co. II Large Cap Value Fund			37,337,816
VALIC Co. II Mid Cap Growth Fund			10,180,580
VALIC Co. II Mid Cap Value Fund			22,860,345
VALIC Co. II Small Cap Growth Fund			9,461,628
VALIC Co. II Small Cap Value Fund			15,036,891
VALIC Co. II Strategic Bond Fund			28,641,914

**VALIC Company II - Capital Appreciation Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
Abbott Laboratories			788,440
AbbVie, Inc.			2,430,049
Adobe, Inc.			1,342,409
Akamai Technologies, Inc.			872,014
Allison Transmission Holdings, Inc.			1,594,458
Allstate Corp.			1,956,039
Alphabet, Inc., Class A			1,238,526
Alphabet, Inc., Class C			3,636,749
Amazon.com, Inc.			6,093,583
American Express Co.			2,501,688
Amgen, Inc.			2,282,744
Apple, Inc.			5,039,225
AutoZone, Inc.			1,142,452
Berry Global Group, Inc.			1,945,751
Broadcom, Inc.			1,186,358
Burlington Stores, Inc.			165,194
Cadence Design Systems, Inc.			929,345
Caterpillar, Inc.			1,139,898
Comcast Corp., Class A			2,308,483
ConocoPhillips			1,866,774
Deckers Outdoor Corp.			812,883
DexCom, Inc.			262,843
Discover Financial Services			1,099,463
Edwards Lifesciences Corp.			628,570
Eli Lilly & Co.			2,381,413
EOG Resources, Inc.			209,773
Equity LifeStyle Properties, Inc.			1,241,105
Essex Property Trust, Inc.			945,810
Exelixis, Inc.			668,912

Expedia Group, Inc.	1,833,860
F5 Networks, Inc.	1,365,187
Facebook, Inc., Class A	2,286,955
Fortinet, Inc.	2,102,604
Genesee & Wyoming, Inc., Class A	1,875,391
Hershey Co.	1,548,015
Hologic, Inc.	502,527
Intel Corp.	1,383,337
Jazz Pharmaceuticals PLC	871,665
KLA-Tencor Corp.	920,788
Lamar Advertising Co., Class A	680,374
Masco Corp.	1,667,901
Mastercard, Inc., Class A	3,434,020
Merck & Co., Inc.	1,897,934
Microsoft Corp.	6,666,999
NetApp, Inc.	672,260
Nordstrom, Inc.	416,681
O'Reilly Automotive, Inc.	1,604,380
Palo Alto Networks, Inc.	2,021,744
Post Holdings, Inc.	1,824,442
Progressive Corp.	1,371,767
salesforce.com, Inc.	2,544,902
ServiceNow, Inc.	429,257
Sirius XM Holdings, Inc.	809,345
Southwest Airlines Co.	1,781,456
TransDigm Group, Inc.	451,156
TripAdvisor, Inc.	1,088,287
Twitter, Inc.	1,347,561
Ulta Beauty, Inc.	1,142,212
Union Pacific Corp.	1,699,053
United Rentals, Inc.	808,740
US Bancorp	979,488
Visa, Inc., Class A	2,535,346
Walmart, Inc.	1,580,137
Waste Management, Inc.	552,372
Westlake Chemical Corp.	493,970
Williams-Sonoma, Inc.	709,137
WW Grainger, Inc.	1,459,350
Xilinx, Inc.	1,881,513

**VALIC Company II - Conservative Growth Lifestyle Fund - (unaudited)  
April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
VALIC Co. I Capital Conservation Fund			16,923,971
VALIC Co. I Dividend Value Fund			13,818,623
VALIC Co. I Emerging Economies Fund			12,026,807
VALIC Co. I Foreign Value Fund			10,074,631
VALIC Co. I Global Real Estate Fund			8,247,165
VALIC Co. I Government Securities Fund			8,417,837
VALIC Co. I Inflation Protected Fund			19,738,189
VALIC Co. I International Equities Index Fund			1,637,295
VALIC Co. I International Government Bond Fund			15,287,730
VALIC Co. I International Growth Fund			1,440,268
VALIC Co. I Large Cap Core Fund			2,551,173
VALIC Co. I Large Capital Growth Fund			11,495
VALIC Co. I Mid Cap Index Fund			6,235,312
VALIC Co. I Mid Cap Strategic Growth Fund			1,870,997
VALIC Co. I Nasdaq-100 Index Fund			5,402,324
VALIC Co. I Science & Technology Fund			8,013,282
VALIC Co. I Small Cap Index Fund			2,759,233
VALIC Co. I Small Cap Special Values Fund			3,967,995
VALIC Co. I Stock Index Fund			17,557,730
VALIC Co. I Value Fund			3,369,528
VALIC Co. II Capital Appreciation Fund			5,424,941
VALIC Co. II Core Bond Fund			45,283,447
VALIC Co. II High Yield Bond Fund			30,808,013
VALIC Co. II International Opportunities Fund			8,185,079
VALIC Co. II Large Cap Value Fund			10,287,676

VALIC Co. II Mid Cap Growth Fund	1,846,884
VALIC Co. II Mid Cap Value Fund	7,518,026
VALIC Co. II Small Cap Growth Fund	1,849,258
VALIC Co. II Small Cap Value Fund	3,338,589
VALIC Co. II Strategic Bond Fund	53,031,704

**VALIC Company II - Core Bond Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
ABB Finance USA, Inc.	3.38	04/03/2023	2,204,732
AbbVie, Inc.	4.45	05/14/2046	1,075,791
AbbVie, Inc.	4.88	11/14/2048	1,286,593
ACE INA Holdings, Inc.	2.88	11/03/2022	1,598,101
Actavis Funding SCS	3.80	03/15/2025	1,291,955
ADT Corp.	4.13	06/15/2023	782,496
AEP Texas, Inc.	4.15	05/01/2049	785,489
Ahern Rentals, Inc.	7.38	05/15/2023	1,019,050
AIB Group PLC	4.26	04/10/2025	2,266,934
Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertson's LLC	5.75	03/15/2025	795,985
Allergan Sales LLC	4.88	02/15/2021	536,105
Alliance Data Systems Corp.	5.88	11/01/2021	817,000
Allison Transmission, Inc.	5.00	10/01/2024	1,020,523
Altice Financing SA	7.50	05/15/2026	2,222,850
Altice France SA	8.13	02/01/2027	224,675
Altice Luxembourg SA	7.63	02/15/2025	1,757,763
Amazon.com, Inc.	4.80	12/05/2034	1,177,106
America Movil SAB de CV	4.38	04/22/2049	2,515,323
American Express Co.	3.40	02/22/2024	1,574,795
American Express Co.	4.20	11/06/2025	1,147,422
American Express Credit Account Master Trust	2.67	11/15/2024	2,007,164
American Express Credit Account Master Trust	2.99	12/15/2023	151,364
American Express Credit Account Master Trust	3.18	04/15/2024	169,644
American Tower Corp.	4.00	06/01/2025	1,576,738
Americredit Automobile Receivables Trust	2.97	11/20/2023	1,006,777
Ameriprise Financial, Inc.	3.00	03/22/2022	1,767,607
Amkor Technology, Inc.	6.63	09/15/2027	820,345
AmWINS Group, Inc.	7.75	07/01/2026	1,052,838
Anadarko Finance Co.	7.50	05/01/2031	877,335
Anadarko Petroleum Corp.	6.45	09/15/2036	2,284,205
Anglo American Capital PLC	4.00	09/11/2027	1,152,767
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	3.65	02/01/2026	46,151
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	4.70	02/01/2036	1,455,993
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	4.90	02/01/2046	1,526,142
Anheuser-Busch InBev Worldwide, Inc.	4.60	04/15/2048	763,239
Anheuser-Busch InBev Worldwide, Inc.	5.55	01/23/2049	4,710,385
Anixter, Inc.	6.00	12/01/2025	600,313
Antero Midstream Partners LP/Antero Midstream Finance Corp.	5.75	03/01/2027	396,780
Apergy Corp.	6.38	05/01/2026	720,685
Appalachian Power Co.	4.50	03/01/2049	841,370
Apple, Inc.	2.85	05/06/2021	1,253,526
Aptiv PLC	5.40	03/15/2049	886,603
Aqua America, Inc.	3.57	05/01/2029	824,279
Arrow Electronics, Inc.	4.00	04/01/2025	1,115,928
Assurant, Inc.	6.75	02/15/2034	1,137,592
Assurant, Inc.	7.00	03/27/2048	2,091,000
AT&T, Inc.	4.35	03/01/2029	1,507,874
AT&T, Inc.	4.50	05/15/2035	4,293,296
AT&T, Inc.	4.90	08/15/2037	2,839,474
AT&T, Inc.	4.13	01/12/2028	1,670,475
Athene Holding, Ltd.	4.13	01/02/2020	36,716
Atlas Air, Inc.	7.63	07/15/2019	726,560
Australia & New Zealand Banking Group, Ltd.	1.60	07/15/2019	726,560
AutoNation, Inc.	3.50	11/15/2024	1,466,545
Avery Dennison Corp.	4.88	12/06/2028	1,777,019
Avis Budget Rental Car Funding AESOP LLC	2.50	07/20/2021	847,140
Avolon Holdings Funding, Ltd.	5.13	10/01/2023	881,076
Avolon Holdings Funding, Ltd.	5.25	05/15/2024	213,907
BA Credit Card Trust	3.00	09/15/2023	1,345,392
BANK	3.93	02/15/2052	2,478,580

Bank of America Corp.	3.71	04/24/2028	2,278,803
Bank of America Corp.	3.86	07/23/2024	2,190,400
Bank of America Corp.	4.18	11/25/2027	2,281,177
Bank of America Corp.	4.27	07/23/2029	2,716,416
Bank of America Corp.	6.11	01/29/2037	2,327,979
Bank of America NA	3.34	01/25/2023	2,905,433
Bank of Nova Scotia	4.65	12/31/2099	2,813,265
BankUnited, Inc.	4.88	11/17/2025	6,611,967
Basin Electric Power Cooperative	4.75	04/26/2047	171,522
Bausch Health Cos., Inc.	5.88	05/15/2023	1,823,937
BBVA Bancomer SA	5.13	01/18/2033	1,522,633
Belo Corp.	7.25	09/15/2027	396,825
Belo Corp.	7.75	06/01/2027	1,218,225
Benchmark Mtg. Trust	3.57	01/15/2051	1,266,628
Benchmark Mtg. Trust	3.93	03/15/2052	3,146,123
Block Communications, Inc.	6.88	02/15/2025	1,065,513
BMW US Capital LLC	3.10	04/12/2021	2,802,280
BMW Vehicle Lease Trust	3.38	08/22/2022	1,057,377
BNP Paribas SA	4.71	01/10/2025	4,687,112
BP Capital Markets PLC	3.51	03/17/2025	5,123,165
Braskem Netherlands Finance BV	4.50	01/10/2028	951,580
BrightHouse Financial, Inc.	4.70	06/22/2047	1,245,112
Brinker International, Inc.	5.00	10/01/2024	1,009,470
Buckeye Partners LP	3.95	12/01/2026	2,241,119
C&W Senior Financing Designated Activity Co.	6.88	09/15/2027	1,068,056
Calfrac Holdings LP	8.50	06/15/2026	788,500
Callon Petroleum Co.	6.38	07/01/2026	853,788
CAMB Commercial Mtg. Trust	3.54	12/15/2037	752,021
Canadian Imperial Bank of Commerce	2.10	10/05/2020	2,935,140
Canadian National Railway Co.	2.85	12/15/2021	1,137,025
Canadian Pacific Railway Co.	6.13	09/15/2115	819,899
Cardinal Health, Inc.	4.60	03/15/2043	2,975,782
CarMax Auto Owner Trust	1.60	06/15/2022	1,026,706
Carmax Auto Owner Trust	2.90	03/15/2024	1,126,244
CarMax Auto Owner Trust	3.36	09/15/2023	1,017,193
Cascades, Inc.	5.50	07/15/2022	428,188
Cascades, Inc.	5.75	07/15/2023	687,488
Caterpillar Financial Services Corp.	2.55	11/29/2022	1,190,327
Caterpillar Financial Services Corp.	3.15	09/07/2021	881,965
Caterpillar Financial Services Corp.	3.45	05/15/2023	1,677,728
CBS Corp.	3.70	06/01/2028	2,223,553
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00	02/01/2028	360,549
CCO Holdings LLC/CCO Holdings Capital Corp.	5.38	05/01/2025	434,700
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50	05/01/2026	827,664
CCO Holdings LLC/CCO Holdings Capital Corp.	5.88	04/01/2024	274,759
CDK Global, Inc.	5.88	06/15/2026	714,648
Celgene Corp.	3.63	05/15/2024	1,895,561
Celgene Corp.	4.63	05/15/2044	1,097,020
Cenovus Energy, Inc.	4.25	04/15/2027	1,792,105
Cenovus Energy, Inc.	5.20	09/15/2043	1,891,379
Centene Corp.	4.75	01/15/2025	632,034
Centennial Resource Production LLC	6.88	04/01/2027	1,113,969
Central Garden & Pet Co.	5.13	02/01/2028	926,250
CenturyLink, Inc.	7.50	04/01/2024	2,093,813
Chaparral Energy, Inc.	8.75	07/15/2023	1,202,125
Charter Communications Operating LLC/Charter Communications Operating Capital	4.39	02/01/2024	825,811
Charter Communications Operating LLC/Charter Communications Operating Capital	5.05	03/30/2029	2,347,620
Charter Communications Operating LLC/Charter Communications Operating Capital	5.38	04/01/2038	202,244
Charter Communications Operating LLC/Charter Communications Operating Capital	5.75	04/01/2048	925,889
Charter Communications Operating LLC/Charter Communications Operating Capital	6.38	10/23/2035	850,773
Chase Mtg. Finance Trust	3.75	12/25/2045	1,609,561
Cheniere Corpus Christi Holdings LLC	5.88	03/31/2025	1,357,650
Cheniere Corpus Christi Holdings LLC	7.00	06/30/2024	259,009
Cheniere Energy Partners LP	5.25	10/01/2025	629,340
Chevron Corp.	2.36	12/05/2022	1,368,055
Chevron Corp.	2.90	03/03/2024	4,042,673
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	3.30	05/01/2023	1,210,834
Cigna Corp.	4.80	08/15/2038	1,606,366
Cigna Corp.	4.90	12/15/2048	1,583,516
Cimarex Energy Co.	4.38	03/15/2029	1,174,382

Cisco Systems, Inc.	2.20	02/28/2021	5,294,068
Citibank Credit Card Issuance Trust	1.92	04/07/2022	1,545,088
Citibank Credit Card Issuance Trust	2.49	01/20/2023	149,917
Citibank Credit Card Issuance Trust	3.21	12/07/2024	153,188
Citigroup, Inc.	3.20	10/21/2026	3,731,019
Citigroup, Inc.	3.30	04/27/2025	857,716
Citigroup, Inc.	4.45	09/29/2027	2,043,460
Citigroup, Inc.	4.65	07/23/2048	2,453,512
Citigroup, Inc.	5.88	02/22/2033	1,501,713
Citigroup, Inc.	6.00	10/31/2033	786,204
Citizens Financial Group, Inc.	4.15	09/28/2022	1,602,739
Cleveland-Cliffs, Inc.	5.75	03/01/2025	1,146,470
CNH Industrial Capital LLC	4.20	01/15/2024	2,927,927
CNH Industrial NV	3.85	11/15/2027	1,480,837
CNH Industrial NV	4.50	08/15/2023	1,088,925
Cogent Communications Group, Inc.	5.38	03/01/2022	826,000
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	4.15	08/15/2026	1,732,565
Columbia Property Trust Operating Partnership LP	4.15	04/01/2025	1,992,376
Comcast Corp.	3.15	03/01/2026	2,862,180
Comcast Corp.	3.90	03/01/2038	500,214
Comcast Corp.	4.60	10/15/2038	2,223,308
Comcast Corp.	4.70	10/15/2048	706,151
COMM Mtg. Trust	3.96	02/10/2036	1,291,422
Commercial Metals Co.	5.75	04/15/2026	727,200
Conagra Brands, Inc.	5.40	11/01/2048	2,062,059
Conagra Brands, Inc.	7.00	10/01/2028	1,840,931
Conn's, Inc.	7.25	07/15/2022	1,092,000
Consolidated Energy Finance SA	6.88	06/15/2025	988,800
Constellation Brands, Inc.	5.25	11/15/2048	1,869,546
Cooperatieve Rabobank UA	11.00	12/29/2049	3,040,348
Core Industrial Trust	3.04	02/10/2034	5,760
CORE Mtg. Trust	3.35	12/15/2031	3,724,655
Coty, Inc.	6.50	04/15/2026	1,346,231
Credit Acceptance Corp.	6.63	03/15/2026	810,425
Crown Americas LLC/Crown Americas Capital Corp. IV	4.50	01/15/2023	459,567
Crown Castle International Corp.	5.20	02/15/2049	1,656,772
Crown Cork & Seal Co., Inc.	7.38	12/15/2026	652,960
CSAIL Commercial Mtg. Trust	2.99	06/15/2050	1,776,242
CSC Holdings LLC	5.38	07/15/2023	230,063
CSC Holdings LLC	5.50	04/15/2027	2,595,928
CSMC Trust	3.88	11/15/2037	1,519,165
CTR Partnership LP/CareTrust Capital Corp.	5.25	06/01/2025	1,317,700
CVS Health Corp.	4.78	03/25/2038	5,788,976
Daimler Finance North America LLC	2.00	07/06/2021	723,360
Daimler Finance North America LLC	2.45	05/18/2020	848,296
Danske Bank A/S	3.88	09/12/2023	1,593,128
Danske Bank A/S	5.38	01/12/2024	3,241,246
Darden Restaurants, Inc.	4.55	02/15/2048	2,114,634
DaVita HealthCare Partners, Inc.	5.13	07/15/2024	1,432,000
DBCg Mtg. Trust	3.17	06/15/2034	299,530
DBS Group Holdings, Ltd.	2.85	04/16/2022	1,575,091
Delphi Jersey Holdings PLC	5.00	10/01/2025	1,178,988
Deutsche Bank AG	4.25	02/04/2021	1,118,314
Diamond 1 Finance Corp./Diamond 2 Finance Corp.	6.02	06/15/2026	2,600,322
Diamond 1 Finance Corp./Diamond 2 Finance Corp.	8.10	07/15/2036	1,637,918
Diebold Nixdorf, Inc.	8.50	04/15/2024	835,000
Discover Card Execution Note Trust	2.19	04/17/2023	2,244,801
Discover Card Execution Note Trust	3.04	07/15/2024	506,660
Dominion Resources, Inc.	5.25	08/01/2033	1,889,441
Dominion Resources, Inc.	5.75	10/01/2054	824,574
Domtar Corp.	6.75	02/15/2044	2,816,590
Donnelley Financial Solutions, Inc.	8.25	10/15/2024	1,042,938
Dow Chemical Co.	5.55	11/30/2048	1,753,985
DowDuPont, Inc.	5.32	11/15/2038	2,662,344
DowDuPont, Inc.	5.42	11/15/2048	2,610,412
DPL, Inc.	4.35	04/15/2029	1,258,486
DTE Electric Co.	3.95	03/01/2049	3,137,803
Duke Energy Progress LLC	2.80	05/15/2022	1,030,993
E.W. Scripps Co.	5.13	05/15/2025	537,700
Ecolab, Inc.	2.38	08/10/2022	1,499,038

Eldorado Resorts, Inc.	6.00	09/15/2026	1,239,813
Electricite de France SA	4.88	09/21/2038	1,086,790
Electricite de France SA	5.00	09/21/2048	1,507,320
Enable Midstream Partners LP	4.95	05/15/2028	1,189,973
Enel Finance International NV	3.63	05/25/2027	3,492,609
Energizer Holdings, Inc.	6.38	07/15/2026	1,125,084
Energy Transfer Operating LP	4.25	03/15/2023	1,046,826
Energy Transfer Operating LP	4.50	04/15/2024	1,432,795
Energy Transfer Operating LP	5.25	04/15/2029	1,620,217
Energy Transfer Operating LP	6.25	04/15/2049	1,294,466
Energy Transfer Partners LP	6.25	12/31/2099	1,128,562
EnerSys	5.00	04/30/2023	1,161,500
EnLink Midstream LLC	5.38	06/01/2029	1,290,874
EnLink Midstream Partners LP	4.85	07/15/2026	929,793
EnLink Midstream Partners LP	5.05	04/01/2045	190,920
EnLink Midstream Partners LP	6.00	12/31/2099	797,518
Enova International, Inc.	8.50	09/01/2024	1,036,800
Enova International, Inc.	8.50	09/15/2025	605,618
Entergy Louisiana LLC			565,928
Entergy Texas, Inc.	4.50	03/30/2039	4,548,318
Enterprise Products Operating LLC	4.80	02/01/2049	1,777,295
Enterprise Products Operating LLC	5.25	08/16/2077	729,367
ERP Operating LP	4.15	12/01/2028	1,183,652
ESH Hospitality, Inc.	5.25	05/01/2025	1,209,519
European Investment Bank	1.63	08/14/2020	2,595,379
Extraction Oil & Gas, Inc.	5.63	02/01/2026	791,300
Fannie Mae Connecticut Avenue Securities	4.08	01/25/2024	97,698
Federal Home Loan Mtg. Corp.	2.50	01/01/2028	594,026
Federal Home Loan Mtg. Corp.	2.50	04/01/2028	1,248,516
Federal Home Loan Mtg. Corp.	2.50	03/01/2031	759,428
Federal Home Loan Mtg. Corp.	2.50	10/01/2032	4,105,481
Federal Home Loan Mtg. Corp.	3.00	08/01/2027	264,419
Federal Home Loan Mtg. Corp.	3.00	10/01/2042	1,331,479
Federal Home Loan Mtg. Corp.	3.00	11/01/2042	1,090,179
Federal Home Loan Mtg. Corp.	3.00	02/01/2043	1,378,357
Federal Home Loan Mtg. Corp.	3.00	04/01/2043	1,551,156
Federal Home Loan Mtg. Corp.	3.00	05/01/2043	544,712
Federal Home Loan Mtg. Corp.	3.00	08/01/2043	5,094,168
Federal Home Loan Mtg. Corp.	3.00	08/01/2043	517,966
Federal Home Loan Mtg. Corp.	3.00	07/01/2045	9,912,319
Federal Home Loan Mtg. Corp.	3.00	10/01/2045	5,906,114
Federal Home Loan Mtg. Corp.	3.00	08/01/2046	9,925,404
Federal Home Loan Mtg. Corp.	3.50	01/01/2032	4,526,803
Federal Home Loan Mtg. Corp.	3.50	03/01/2042	3,976,829
Federal Home Loan Mtg. Corp.	3.50	04/01/2042	1,693,715
Federal Home Loan Mtg. Corp.	3.50	08/01/2042	1,314,561
Federal Home Loan Mtg. Corp.	3.50	09/01/2043	1,263,356
Federal Home Loan Mtg. Corp.	3.50	03/01/2045	1,197,302
Federal Home Loan Mtg. Corp.	3.50	07/01/2045	2,094,407
Federal Home Loan Mtg. Corp.	3.50	07/01/2045	5,448,363
Federal Home Loan Mtg. Corp.	3.50	08/01/2045	2,205,265
Federal Home Loan Mtg. Corp.	3.50	11/01/2045	4,194,625
Federal Home Loan Mtg. Corp.	3.50	01/01/2046	2,533,289
Federal Home Loan Mtg. Corp.	3.50	03/01/2046	6,376,119
Federal Home Loan Mtg. Corp.	3.50	11/01/2047	13,029,002
Federal Home Loan Mtg. Corp.	3.50	03/01/2048	9,843,416
Federal Home Loan Mtg. Corp.	4.00	03/01/2023	27,849
Federal Home Loan Mtg. Corp.	4.00	09/01/2040	1,313,388
Federal Home Loan Mtg. Corp.	4.00	07/01/2044	95,499
Federal Home Loan Mtg. Corp.	4.00	10/01/2045	3,379,403
Federal Home Loan Mtg. Corp.	4.00	01/01/2046	715,922
Federal Home Loan Mtg. Corp.	4.33	02/01/2037	138,213
Federal Home Loan Mtg. Corp.	4.50	12/01/2039	522,853
Federal Home Loan Mtg. Corp.	4.50	07/01/2044	1,303,414
Federal Home Loan Mtg. Corp.	4.50	05/01/2048	6,959,689
Federal Home Loan Mtg. Corp.	4.65	11/01/2037	1,272,171
Federal Home Loan Mtg. Corp.	5.00	10/01/2033	1,027
Federal Home Loan Mtg. Corp.	5.00	07/01/2040	584,637
Federal Home Loan Mtg. Corp.	5.00	11/01/2043	2,948,616
Federal Home Loan Mtg. Corp.	5.50	11/01/2032	7,529

Federal Home Loan Mtg. Corp.	5.50	07/01/2034	28,424
Federal Home Loan Mtg. Corp.	5.50	02/01/2035	37,611
Federal Home Loan Mtg. Corp.	5.50	07/01/2035	1,048
Federal Home Loan Mtg. Corp.	5.50	01/01/2036	165,627
Federal Home Loan Mtg. Corp.	5.50	05/01/2037	32,044
Federal Home Loan Mtg. Corp.	6.00	07/01/2035	85,148
Federal Home Loan Mtg. Corp.	6.00	03/01/2040	154,473
Federal Home Loan Mtg. Corp.	6.50	02/01/2036	13,262
Federal Home Loan Mtg. Corp.	6.50	09/01/2036	185
Federal Home Loan Mtg. Corp.	6.50	05/01/2037	38,949
Federal Home Loan Mtg. Corp.			75,417
Federal Home Loan Mtg. Corp. REMIC	3.00	09/15/2045	3,691,088
Federal Home Loan Mtg. Corp. REMIC	3.50	11/15/2045	4,040,589
Federal Home Loan Mtg. Corp. REMIC	4.00	11/15/2035	1,539,608
Federal Home Loan Mtg. Corp. REMIC	4.33	09/15/2039	95,759
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	3.68	08/25/2029	1,711,381
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.33	10/25/2027	722,893
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.68	02/25/2024	1,065,342
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.68	09/25/2024	2,524,484
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	5.13	03/25/2028	308,581
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	5.23	09/25/2028	715,325
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	5.28	05/25/2028	481,200
Federal National Mtg. Assoc.	2.50	02/01/2028	1,191,987
Federal National Mtg. Assoc.	2.50	04/01/2028	323,007
Federal National Mtg. Assoc.	2.50	08/01/2031	13,492,546
Federal National Mtg. Assoc.	2.50	01/01/2032	2,343,948
Federal National Mtg. Assoc.	3.00	10/01/2027	147,800
Federal National Mtg. Assoc.	3.00	01/01/2028	1,350,930
Federal National Mtg. Assoc.	3.00	10/01/2030	2,460,133
Federal National Mtg. Assoc.	3.00	10/01/2032	7,581,519
Federal National Mtg. Assoc.	3.00	02/01/2033	6,725,034
Federal National Mtg. Assoc.	3.00	03/01/2042	2,679,343
Federal National Mtg. Assoc.	3.00	12/01/2042	1,738,109
Federal National Mtg. Assoc.	3.00	12/01/2042	696,111
Federal National Mtg. Assoc.	3.00	02/01/2043	5,711,950
Federal National Mtg. Assoc.	3.00	05/01/2043	2,945,128
Federal National Mtg. Assoc.	3.00	05/01/2046	3,512,000
Federal National Mtg. Assoc.	3.00	08/01/2046	7,013,700
Federal National Mtg. Assoc.	3.00	09/01/2046	1,602,505
Federal National Mtg. Assoc.	3.00	04/01/2047	8,206,993
Federal National Mtg. Assoc.	3.00	09/01/2048	7,591,540
Federal National Mtg. Assoc.	3.50	08/01/2026	938,613
Federal National Mtg. Assoc.	3.50	09/01/2026	875,272
Federal National Mtg. Assoc.	3.50	08/01/2027	109,415
Federal National Mtg. Assoc.	3.50	10/01/2028	418,017
Federal National Mtg. Assoc.	3.50	10/01/2028	1,616,381
Federal National Mtg. Assoc.	3.50	03/01/2033	1,756,771
Federal National Mtg. Assoc.	3.50	08/01/2033	5,102,626
Federal National Mtg. Assoc.	3.50	12/01/2041	412,539
Federal National Mtg. Assoc.	3.50	03/01/2042	554,891
Federal National Mtg. Assoc.	3.50	08/01/2042	1,730,681
Federal National Mtg. Assoc.	3.50	08/01/2042	2,093,377
Federal National Mtg. Assoc.	3.50	09/01/2042	532,920
Federal National Mtg. Assoc.	3.50	02/01/2043	2,665,446
Federal National Mtg. Assoc.	3.50	07/01/2045	1,645,000
Federal National Mtg. Assoc.	3.50	08/01/2045	2,215,785
Federal National Mtg. Assoc.	3.50	09/01/2045	484,790
Federal National Mtg. Assoc.	3.50	10/01/2045	3,024,479
Federal National Mtg. Assoc.	3.50	11/01/2045	6,804,437
Federal National Mtg. Assoc.	3.50	12/01/2045	12,033,390
Federal National Mtg. Assoc.	3.50	02/01/2046	2,028,727
Federal National Mtg. Assoc.	3.50	03/01/2046	9,498,471
Federal National Mtg. Assoc.	3.50	07/01/2046	6,152,495
Federal National Mtg. Assoc.	3.50	01/01/2047	5,529,558
Federal National Mtg. Assoc.	3.50	12/01/2047	6,371,832
Federal National Mtg. Assoc.	3.50	12/01/2047	9,136,632
Federal National Mtg. Assoc.	3.50	04/01/2048	10,759,719
Federal National Mtg. Assoc.	3.50	04/01/2048	17,658,015
Federal National Mtg. Assoc.	4.00	11/01/2025	68,623
Federal National Mtg. Assoc.	4.00	03/01/2039	6,241,749

Federal National Mtg. Assoc.	4.00	09/01/2040	93,976
Federal National Mtg. Assoc.	4.00	09/01/2040	14,482
Federal National Mtg. Assoc.	4.00	10/01/2040	212,716
Federal National Mtg. Assoc.	4.00	12/01/2040	1,834,727
Federal National Mtg. Assoc.	4.00	10/01/2041	1,149,785
Federal National Mtg. Assoc.	4.00	11/01/2041	885,059
Federal National Mtg. Assoc.	4.00	11/01/2041	327,113
Federal National Mtg. Assoc.	4.00	01/01/2043	2,123,201
Federal National Mtg. Assoc.	4.00	10/01/2043	2,884,958
Federal National Mtg. Assoc.	4.00	10/01/2044	3,690,037
Federal National Mtg. Assoc.	4.00	02/01/2045	2,763,106
Federal National Mtg. Assoc.	4.00	02/01/2045	1,093,438
Federal National Mtg. Assoc.	4.00	02/01/2046	2,649,845
Federal National Mtg. Assoc.	4.00	06/01/2046	738,262
Federal National Mtg. Assoc.	4.00	01/01/2047	4,411,023
Federal National Mtg. Assoc.	4.00	05/01/2047	4,541,304
Federal National Mtg. Assoc.	4.00	07/01/2047	11,897,742
Federal National Mtg. Assoc.	4.00	08/01/2047	6,668,368
Federal National Mtg. Assoc.	4.00	06/01/2048	13,251,199
Federal National Mtg. Assoc.	4.00	09/01/2048	5,861,530
Federal National Mtg. Assoc.	4.00	01/01/2049	5,562,344
Federal National Mtg. Assoc.	4.00	01/01/2049	9,355,057
Federal National Mtg. Assoc.	4.00	03/01/2049	11,699,625
Federal National Mtg. Assoc.	4.31	11/01/2036	404,937
Federal National Mtg. Assoc.	4.37	09/01/2035	1,028,360
Federal National Mtg. Assoc.	4.38	05/01/2037	228,084
Federal National Mtg. Assoc.	4.42	07/01/2039	781,482
Federal National Mtg. Assoc.	4.50	10/01/2024	304,537
Federal National Mtg. Assoc.	4.50	03/01/2025	467,193
Federal National Mtg. Assoc.	4.50	02/01/2040	1,110,208
Federal National Mtg. Assoc.	4.50	05/01/2040	320,823
Federal National Mtg. Assoc.	4.50	08/01/2045	8,153,431
Federal National Mtg. Assoc.	4.50	06/01/2048	13,819,378
Federal National Mtg. Assoc.	4.50	10/01/2048	5,845,885
Federal National Mtg. Assoc.	4.50	11/01/2048	11,131,552
Federal National Mtg. Assoc.	4.50	12/01/2048	20,087,663
Federal National Mtg. Assoc.	4.55	10/01/2035	1,117,112
Federal National Mtg. Assoc.	4.57	10/01/2040	253,962
Federal National Mtg. Assoc.	4.65	08/01/2035	715,896
Federal National Mtg. Assoc.	4.67	10/01/2040	561,757
Federal National Mtg. Assoc.	4.70	05/01/2040	1,092,232
Federal National Mtg. Assoc.	5.00	03/01/2020	554
Federal National Mtg. Assoc.	5.00	06/01/2022	30,279
Federal National Mtg. Assoc.	5.00	10/01/2024	165,480
Federal National Mtg. Assoc.	5.00	09/01/2033	555,635
Federal National Mtg. Assoc.	5.00	04/01/2040	299,680
Federal National Mtg. Assoc.	5.00	05/01/2040	275,449
Federal National Mtg. Assoc.	5.00	05/01/2040	342,300
Federal National Mtg. Assoc.	5.00	06/01/2040	2,681,384
Federal National Mtg. Assoc.	5.00	07/01/2040	434,969
Federal National Mtg. Assoc.	5.00	07/01/2040	129,281
Federal National Mtg. Assoc.	5.00	07/01/2040	126,683
Federal National Mtg. Assoc.	5.00	02/01/2045	1,616,945
Federal National Mtg. Assoc.	5.50	12/01/2029	137,257
Federal National Mtg. Assoc.	5.50	12/01/2033	28,923
Federal National Mtg. Assoc.	5.50	07/01/2037	32,953
Federal National Mtg. Assoc.	5.50	08/01/2037	1,365,147
Federal National Mtg. Assoc.	5.50	06/01/2038	160,350
Federal National Mtg. Assoc.	5.50	09/01/2039	530,843
Federal National Mtg. Assoc.	6.00	08/01/2034	25,082
Federal National Mtg. Assoc.	6.00	11/01/2035	26,840
Federal National Mtg. Assoc.	6.00	06/01/2036	56,980
Federal National Mtg. Assoc.	6.00	12/01/2036	98,977
Federal National Mtg. Assoc.	6.00	07/01/2038	481,199
Federal National Mtg. Assoc.	6.00	09/01/2038	97,658
Federal National Mtg. Assoc.	6.00	09/01/2038	167,151
Federal National Mtg. Assoc.	6.00	11/01/2038	154,880
Federal National Mtg. Assoc. REMIC	3.00	06/25/2045	5,557,319
Federal National Mtg. Assoc. REMIC	3.00	12/25/2047	4,619,911
Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	6,541,938



Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	4,030,995
First Niagara Financial Group, Inc.	7.25	12/15/2021	2,626,028
First Quality Finance Co., Inc.	5.00	07/01/2025	730,330
First Quantum Minerals, Ltd.	6.50	03/01/2024	290,675
First Quantum Minerals, Ltd.	7.25	04/01/2023	614,110
FirstCash, Inc.	5.38	06/01/2024	958,083
FirstEnergy Corp.	3.90	07/15/2027	2,029,498
FirstEnergy Corp.	7.38	11/15/2031	6,043,618
FirstEnergy Transmission LLC	4.55	04/01/2049	1,177,565
FMG Resources August 2006 Pty, Ltd.	5.13	03/15/2023	1,166,183
Ford Credit Auto Owner Trust	3.47	01/15/2030	407,614
Ford Credit Floorplan Master Owner Trust	2.07	05/15/2022	1,016,442
Ford Motor Credit Co. LLC	3.10	05/04/2023	3,488,181
Forum Energy Technologies, Inc.	6.25	10/01/2021	648,600
Fox Corp.	5.48	01/25/2039	1,396,367
Fox Corp.	5.58	01/25/2049	1,747,324
Freeport-McMoRan Copper & Gold, Inc.	3.88	03/15/2023	1,227,600
Frontdoor, Inc.	6.75	08/15/2026	840,049
Frontier Communications Corp.	7.13	01/15/2023	765,675
Frontier Communications Corp.	7.63	04/15/2024	749,743
FS Energy & Power Fund	7.50	08/15/2023	874,714
Garda World Security Corp.	8.75	05/15/2025	1,018,116
GATX Corp.	4.35	02/15/2024	2,439,034
GATX Corp.	4.70	04/01/2029	865,801
General Dynamics Corp.	2.88	05/11/2020	1,906,454
General Electric Capital Corp.	5.30	02/11/2021	4,798,779
General Mills, Inc.	4.70	04/17/2048	2,439,466
General Motors Financial Co., Inc.	3.70	05/09/2023	2,291,511
Genesis Energy LP/Genesis Energy Finance Corp.	5.63	06/15/2024	893,813
Genesis Energy LP/Genesis Energy Finance Corp.	6.00	05/15/2023	505,470
GEO Group, Inc.	5.13	04/01/2023	439,450
GEO Group, Inc.	5.88	10/15/2024	407,175
Georgia Power Co.	2.00	09/08/2020	935,831
Georgia-Pacific LLC	3.73	07/15/2023	2,782,723
Georgia-Pacific LLC	5.40	11/01/2020	771,033
GlaxoSmithKline Capital PLC	3.13	05/14/2021	2,246,389
GlaxoSmithKline Capital, Inc.	3.38	05/15/2023	1,435,166
Glencore Funding LLC	4.13	03/12/2024	2,443,807
GLP Capital LP/GLP Financing II, Inc.	5.38	04/15/2026	633,636
GM Financial Consumer Automobile Receivables Trust	2.13	03/16/2023	990,909
Goldman Sachs Group, Inc.	2.35	11/15/2021	3,492,081
Goldman Sachs Group, Inc.	2.91	06/05/2023	1,844,320
Goldman Sachs Group, Inc.	3.63	02/20/2024	2,220,605
Goldman Sachs Group, Inc.	4.02	10/31/2038	1,394,375
Goldman Sachs Group, Inc.	4.25	10/21/2025	2,182,981
Goldman Sachs Group, Inc.	6.75	10/01/2037	3,200,101
Government National Mtg. Assoc.	3.00	02/20/2045	5,698,712
Government National Mtg. Assoc.	3.00	05/20/2045	1,402,673
Government National Mtg. Assoc.	3.00	07/20/2045	354,996
Government National Mtg. Assoc.	3.00	11/20/2045	3,022,759
Government National Mtg. Assoc.	3.00	12/20/2045	2,414,817
Government National Mtg. Assoc.	3.00	05/20/2046	7,425,739
Government National Mtg. Assoc.	3.00	09/20/2047	4,451,960
Government National Mtg. Assoc.	3.50	03/20/2045	1,227,502
Government National Mtg. Assoc.	3.50	07/20/2045	605,991
Government National Mtg. Assoc.	3.50	03/20/2047	4,023,286
Government National Mtg. Assoc.	4.00	03/20/2044	775,132
Government National Mtg. Assoc.	4.00	07/20/2045	2,168,074
Government National Mtg. Assoc.	4.00	05/20/2048	26,779,694
Government National Mtg. Assoc.	4.50	05/15/2039	578,658
Government National Mtg. Assoc.	4.50	04/20/2047	5,188,107
Government National Mtg. Assoc.	5.00	05/15/2034	179,883
Government National Mtg. Assoc.	5.00	01/15/2040	555,550
Government National Mtg. Assoc.	5.50	12/15/2039	756,297
Government National Mtg. Assoc.	6.00	10/15/2039	490,610
Government National Mtg. Assoc. REMIC	1.00	10/16/2043	1,594,663
Gray Television, Inc.	5.13	10/15/2024	714,285
Gray Television, Inc.	5.88	07/15/2026	121,614
Great Lakes Dredge & Dock Corp.	8.00	05/15/2022	665,438
Greystar Real Estate Partners LLC	5.75	12/01/2025	964,800

GS Mtg. Securities Trust	2.90	02/10/2048	61,030
H&E Equipment Services, Inc.	5.63	09/01/2025	822,150
Harris Corp.	4.40	06/15/2028	1,610,257
HCA, Inc.	5.25	06/15/2026	2,014,335
HCA, Inc.	5.38	02/01/2025	1,394,563
HCA, Inc.	6.50	02/15/2020	564,510
Hewlett Packard Enterprise Co.	6.20	10/15/2035	67,307
Hi-Crush Partners LP	9.50	08/01/2026	1,128,050
Hilcorp Energy I LP/Hilcorp Finance Co.	5.00	12/01/2024	1,499,668
Hilton Grand Vacations Borrower LLC/Hilton Grand Vacations Borrower, Inc.	6.13	12/01/2024	851,618
Holly Energy Partners LP/Holly Energy Finance Corp.	6.00	08/01/2024	705,962
Hologic, Inc.	4.38	10/15/2025	619,141
Home Depot, Inc.	4.50	12/06/2048	72,142
Honda Auto Receivables Owner Trust	2.83	03/20/2023	704,681
HSBC Holdings PLC	3.40	03/08/2021	2,548,624
HSBC Holdings PLC	6.00	12/31/2099	1,966,690
Hughes Satellite Systems Corp.	6.63	08/01/2026	789,786
Huntington Bancshares, Inc.	5.70	12/31/2099	1,043,603
Hyundai Capital America	3.95	02/01/2022	2,146,178
IBM Credit LLC	3.00	02/06/2023	6,060,344
IHS Markit, Ltd.	4.25	05/01/2029	1,153,071
Illinois Tool Works, Inc.	3.50	03/01/2024	1,590,069
ILPT Trust	4.15	02/11/2041	5,917,724
ING Groep NV	4.63	01/06/2026	805,746
Ingersoll-Rand Luxembourg Finance SA	3.80	03/21/2029	2,414,056
Ingram Micro, Inc.	5.45	12/15/2024	1,742,477
Intel Corp.	2.45	07/29/2020	2,154,232
Intelsat Jackson Holdings SA	5.50	08/01/2023	1,943,940
International Bank for Reconstruction & Development	3.13	11/20/2025	1,824,955
International Business Machines Corp.	2.50	01/27/2022	1,096,512
Interpublic Group of Cos., Inc.	4.20	04/15/2024	668,556
Interpublic Group of Cos., Inc.	5.40	10/01/2048	988,682
Interstate Power & Light Co.	3.60	04/01/2029	1,390,132
Intertape Polymer Group, Inc.	7.00	10/15/2026	938,655
Intesa Sanpaolo SpA	5.71	01/15/2026	3,332,782
ION Media Networks, Inc.			74,951
Iron Mountain, Inc.	4.88	09/15/2027	1,127,866
iStar, Inc.	5.25	09/15/2022	1,046,793
iStar, Inc.	6.00	04/01/2022	295,864
JB Hunt Transport Services, Inc.	3.88	03/01/2026	2,117,597
JB Poindexter & Co., Inc.	7.13	04/15/2026	805,800
JBS USA LUX SA/JBS USA Finance, Inc.	5.75	06/15/2025	722,908
JBS USA LUX SA/JBS USA Finance, Inc.	5.88	07/15/2024	918,674
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	6.50	04/15/2029	516,220
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.	4.15	01/23/2030	947,911
Jersey Central Power & Light Co.	4.30	01/15/2026	887,107
John Deere Capital Corp.	2.35	01/08/2021	1,295,165
John Deere Capital Corp.	2.95	04/01/2022	3,292,447
John Deere Capital Corp.	3.45	01/10/2024	2,188,763
John Deere Capital Corp.	3.65	10/12/2023	981,250
JP Morgan Mortgage Trust	3.00	12/25/2048	2,360,488
JP Morgan Mtg. Trust	3.50	06/25/2048	2,184,542
JPMorgan Chase & Co.	3.21	04/01/2023	5,308,334
JPMorgan Chase & Co.	3.88	07/24/2038	691,139
JPMorgan Chase & Co.	4.63	12/31/2099	1,825,449
JPMorgan Chase & Co.	6.13	12/31/2049	2,143,553
Jurassic Holdings III, Inc.	6.88	02/15/2021	830,825
Kansas City Southern	4.70	05/01/2048	859,881
KCA Deutag UK Finance PLC	9.88	04/01/2022	590,730
Kennedy-Wilson, Inc.	5.88	04/01/2024	1,212,000
Keurig Dr Pepper, Inc.	4.06	05/25/2023	45,334
Keurig Dr Pepper, Inc.	4.42	05/25/2025	2,561,181
Kinder Morgan Energy Partners LP	6.95	01/15/2038	1,208,622
Kirby Corp.	4.20	03/01/2028	1,226,775
Kohl's Corp.	5.55	07/17/2045	873,502
Kommunalbanken AS	1.75	09/15/2020	2,805,190
Kraft Heinz Foods Co.	4.88	02/15/2025	1,597,699
Kreditanstalt fuer Wiederaufbau	1.63	03/15/2021	3,586,800
Kroger Co.	5.40	01/15/2049	1,387,956
L3 Technologies, Inc.	4.40	06/15/2028	1,117,636

Laboratory Corp. of America Holdings	3.25	09/01/2024	1,961,074
Laboratory Corp. of America Holdings	4.70	02/01/2045	1,602,426
Land O'Lakes Capital Trust I	7.45	03/15/2028	652,748
Lear Corp.	5.25	05/15/2049	1,181,470
Lehman Brothers Holdings Capital Trust VII	5.86	11/30/2056	15
Lehman Brothers Holdings, Inc.	6.75	12/28/2017	18
Lehman Brothers Holdings, Inc.	7.50	05/11/2038	23
LHMC Finco SARL	7.88	12/20/2023	693,545
Lithia Motors, Inc.	5.25	08/01/2025	1,118,325
Lonestar Resources America, Inc.	11.25	01/01/2023	860,675
Louisville Gas & Electric Co.	4.25	04/01/2049	2,796,703
Lowe's Cos., Inc.	4.50	04/05/2049	879,912
LPL Holdings, Inc.	5.75	09/15/2025	795,685
Lubrizol Corp.	6.50	10/01/2034	665,096
Marathon Oil Corp.	6.60	10/01/2037	1,182,668
Marsh & McLennan Cos., Inc.	3.50	12/29/2020	1,009,374
MassMutual Global Funding II	2.75	06/22/2024	898,747
McDonald's Corp.	4.45	03/01/2047	1,735,431
McDonald's Corp.	4.45	09/01/2048	2,584,898
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance	7.88	05/15/2024	812,250
MEDNAX, Inc.	5.25	12/01/2023	1,463,165
MEG Energy Corp.	6.50	01/15/2025	1,044,195
Mercedes-Benz Auto Lease Trust	3.25	10/15/2024	189,708
Metropolitan Edison Co.	4.30	01/15/2029	1,741,174
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.	5.75	02/01/2027	407,318
Micron Technology, Inc.	5.33	02/06/2029	893,946
Mineral Resources, Ltd.	8.13	05/01/2027	845,177
Mitsubishi UFJ Financial Group, Inc.	3.41	03/07/2024	5,887,622
Mizuho Financial Group, Inc.	3.55	03/05/2023	3,825,755
Mondelez International, Inc.	3.63	02/13/2026	2,212,687
Moog, Inc.	5.25	12/01/2022	465,885
Morgan Stanley	5.00	11/24/2025	9,387,371
Morgan Stanley Bank of America Merrill Lynch Trust	2.98	07/15/2050	998,681
Morgan Stanley Capital Barclays Bank Trust	2.20	09/13/2031	2,366,664
Mosaic Co.	5.63	11/15/2043	937,923
MPH Acquisition Holdings LLC	7.13	06/01/2024	1,130,850
MPLX LP	4.00	03/15/2028	1,250,461
MPLX LP	4.13	03/01/2027	848,124
MPLX LP	4.80	02/15/2029	103,125
MPLX LP	5.50	02/15/2049	2,972,898
MPT Operating Partnership LP/MPT Finance Corp.	5.00	10/15/2027	788,968
MSDB Trust	3.43	07/11/2039	4,522,198
MTRO Commercial Mtg. Trust-TECH	3.37	12/15/2033	2,954,608
Mylan, Inc.	4.55	04/15/2028	1,625,104
National Rural Utilities Cooperative Finance Corp.	2.30	11/01/2020	2,715,312
National Rural Utilities Cooperative Finance Corp.	2.30	09/15/2022	1,078,381
National Rural Utilities Cooperative Finance Corp.	2.40	04/25/2022	787,447
National Rural Utilities Cooperative Finance Corp.	4.75	04/30/2043	882,000
Nationwide Building Society	4.13	10/18/2032	967,330
NatWest Markets PLC	3.63	09/29/2022	2,121,962
Neon Holdings, Inc.	10.13	04/01/2026	705,550
Nestle Holdings, Inc.	3.50	09/24/2025	1,988,442
Netflix, Inc.	4.38	11/15/2026	224,446
Netflix, Inc.	5.88	02/15/2025	1,014,120
Nevada Power Co.	2.75	04/15/2020	1,317,885
New York Community Bancorp, Inc.	5.90	11/06/2028	3,031,122
New York Life Global Funding	1.95	09/28/2020	2,801,630
Newmark Group, Inc.	6.13	11/15/2023	815,458
NGPL PipeCo LLC	4.38	08/15/2022	1,356,075
Nine Energy Service, Inc.	8.75	11/01/2023	397,513
NiSource, Inc.	5.65	02/01/2045	1,326,052
Nissan Auto Receivables Owner Trust	1.18	01/15/2021	198,894
Nissan Motor Acceptance Corp.	2.65	07/13/2022	1,619,893
Noble Energy, Inc.	4.95	08/15/2047	2,923,588
Noble Holding International, Ltd.	7.88	02/01/2026	679,185
Nordea Bank Abp	1.00	12/31/2099	1,589,988
Norfolk Southern Corp.	5.10	12/31/2049	1,637,854
NOVA Chemicals Corp.	5.00	05/01/2025	1,444,163
Novelis Corp.	5.88	09/30/2026	223,575
Novelis Corp.	6.25	08/15/2024	769,484

Numericable-SFR SA	7.38	05/01/2026	1,452,821
Nutrien, Ltd.	4.20	04/01/2029	1,045,683
Nutrien, Ltd.	5.00	04/01/2049	1,598,828
NXP BV/NXP Funding LLC	5.55	12/01/2028	1,994,578
OCI NV	6.63	04/15/2023	919,645
Oglethorpe Power Corp.	5.05	10/01/2048	3,727,580
Oracle Corp.	2.95	11/15/2024	2,595,714
Ortho-Clinical Diagnostics, Inc.	6.63	05/15/2022	1,162,481
Owens Corning	4.30	07/15/2047	2,081,461
Owens-Brockway Glass Container, Inc.	5.38	01/15/2025	1,148,520
Par Pharmaceutical, Inc.	7.50	04/01/2027	1,227,126
Pattern Energy Group, Inc.	5.88	02/01/2024	1,336,182
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.40	11/15/2026	1,552,786
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.95	03/10/2025	2,034,474
PepsiCo., Inc.	2.75	04/30/2025	1,767,578
Petro-Canada	5.95	05/15/2035	988,355
Pilgrim's Pride Corp.	5.88	09/30/2027	1,600,375
Pioneer Energy Services Corp.	6.13	03/15/2022	797,940
Post Holdings, Inc.	5.50	03/01/2025	1,049,344
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25	04/15/2024	192,480
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75	04/15/2026	659,661
Prudential Financial, Inc.	5.63	06/15/2043	1,039,120
Prudential Financial, Inc.	5.70	09/15/2048	2,186,722
Public Service Co. of Colorado	3.70	06/15/2028	1,758,976
Public Service Co. of Colorado	4.10	06/15/2048	1,272,056
QUALCOMM, Inc.	4.30	05/20/2047	1,714,882
Quicken Loans, Inc.	5.75	05/01/2025	1,177,400
QVC, Inc.	4.85	04/01/2024	3,944,698
Rackspace Hosting, Inc.	8.63	11/15/2024	806,613
Rayonier AM Products, Inc.	5.50	06/01/2024	1,322,675
Realogy Group LLC/Realogy Co-Issuer Corp.	4.88	06/01/2023	807,581
Refinitiv US Holdings, Inc.	8.25	11/15/2026	1,405,627
Regions Financial Corp.	7.38	12/10/2037	4,394,014
RenaissanceRe Holdings, Ltd.	3.60	04/15/2029	1,750,081
Roche Holdings, Inc.	1.75	01/28/2022	2,368,097
Roche Holdings, Inc.	2.25	09/30/2019	1,792,257
Roche Holdings, Inc.	2.88	09/29/2021	1,244,983
Rockies Express Pipeline LLC	4.95	07/15/2029	1,359,054
Rockwell Automation, Inc.	4.20	03/01/2049	878,026
Roper Technologies, Inc.	4.20	09/15/2028	3,165,017
Royal Bank of Scotland Group PLC	3.88	09/12/2023	458,149
Royal Bank of Scotland Group PLC	4.27	03/22/2025	2,504,902
Royal Bank of Scotland Group PLC	4.52	06/25/2024	2,070,261
Royal Bank of Scotland Group PLC	8.00	12/29/2049	462,719
RPM International, Inc.	4.25	01/15/2048	126,760
Sabra Health Care LP	5.13	08/15/2026	923,467
Schlumberger Holdings Corp.	3.75	05/01/2024	1,764,188
Scientific Games International, Inc.	8.25	03/15/2026	813,456
Seagate HDD Cayman	4.75	01/01/2025	743,021
Sealed Air Corp.	5.13	12/01/2024	159,775
SemGroup Corp./Rose Rock Finance Corp.	5.63	07/15/2022	928,801
SemGroup Corp./Rose Rock Finance Corp.	5.63	11/15/2023	918,650
SESI LLC	7.75	09/15/2024	67,113
Shelf Drilling Holdings, Ltd.	8.25	02/15/2025	1,141,700
Shellpoint Co-Originator Trust	3.50	10/25/2047	1,846,270
Shinhan Bank Co., Ltd.	4.00	04/23/2029	1,284,053
Shire Acquisitions Investments Ireland DAC	3.20	09/23/2026	3,546,445
Siemens Financieringsmaatschappij NV	3.25	05/27/2025	3,007,665
Simon Property Group LP	4.13	12/01/2021	1,969,531
Sirius XM Radio, Inc.	5.38	07/15/2026	1,072,986
SK Telecom Co., Ltd.	3.75	04/16/2023	603,291
SLM Corp.	5.63	08/01/2033	1,314,565
Smithfield Foods, Inc.	2.65	10/03/2021	571,882
Smithfield Foods, Inc.	5.20	04/01/2029	709,137
Societe Generale SA	7.88	12/29/2049	1,047,615
South Carolina Electric & Gas Co.	4.35	02/01/2042	430,695
South Carolina Electric & Gas Co.	5.10	06/01/2065	3,366,469
Southwestern Energy Co.	7.50	04/01/2026	659,750
Springleaf Finance Corp.	6.88	03/15/2025	1,528,313
Springleaf Finance Corp.	7.13	03/15/2026	601,300

Sprint Corp.	7.88	09/15/2023	5,696,016
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.74	09/20/2029	3,035,875
SS&C Technologies, Inc.	5.50	09/30/2027	822,551
Standard Industries, Inc.	6.00	10/15/2025	1,148,356
Stanley Black & Decker, Inc.	3.40	03/01/2026	2,206,415
Starwood Property Trust, Inc.	4.75	03/15/2025	1,573,925
State Street Institutional U.S. Government Money Market Fund, Premier Class			50,674,845
Stonemont Portfolio Trust	3.34	08/20/2030	974,798
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	5.50	08/15/2022	1,298,563
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp.	7.50	06/15/2025	1,466,723
SunTrust Bank	3.20	04/01/2024	4,765,782
SunTrust Bank	3.50	08/02/2022	1,519,851
Swiss Re Finance Luxembourg SA	5.00	04/02/2049	825,098
Synchrony Credit Card Master Note Trust	1.91	09/15/2022	1,195,305
Synchrony Credit Card Master Note Trust	2.21	05/15/2024	843,030
Synchrony Financial	4.25	08/15/2024	1,496,980
Synchrony Financial	4.38	03/19/2024	1,132,327
Telecom Italia Capital SA	7.72	06/04/2038	1,393,823
Telefonica Emisiones SAU	4.67	03/06/2038	2,022,951
Telefonica Emisiones SAU	5.21	03/08/2047	886,345
Telefonica Emisiones SAU	5.52	03/01/2049	3,457,667
Telesat Canada/Telesat LLC	8.88	11/15/2024	767,295
Terex Corp.	5.63	02/01/2025	1,028,700
Time Warner, Inc.	4.85	07/15/2045	1,181,757
Toll Brothers Finance Corp.	4.35	02/15/2028	1,001,795
Toyota Auto Receivables Owner Trust	3.13	02/15/2024	127,023
Toyota Motor Credit Corp.	3.45	09/20/2023	2,202,408
TransCanada Trust	5.30	03/15/2077	774,618
TransCanada Trust	5.63	05/20/2075	515,811
Trimble, Inc.	4.75	12/01/2024	185,350
Trimble, Inc.	4.90	06/15/2028	3,265,067
Tutor Perini Corp.	6.88	05/01/2025	1,286,606
Tyson Foods, Inc.	5.10	09/28/2048	2,591,335
UBS Group Funding Switzerland AG	3.49	05/23/2023	1,022,190
UBS Group Funding Switzerland AG	4.13	09/24/2025	278,808
UniCredit SpA	5.86	06/19/2032	3,301,027
UniCredit SpA	6.57	01/14/2022	1,104,392
UniCredit SpA	7.30	04/02/2034	2,903,973
United Airlines Pass-Through Trust	4.63	03/03/2024	458,305
United Mexican States	4.50	04/22/2029	1,453,056
United Mexican States	4.75	03/08/2044	1,186,403
United Overseas Bank, Ltd.	3.75	04/15/2029	1,342,200
United States Steel Corp.	6.88	08/15/2025	601,514
United States Treasury Bonds	2.50	02/15/2045	1,097,224
United States Treasury Bonds	2.50	05/15/2046	1,309,970
United States Treasury Bonds	2.75	08/15/2047	1,251,910
United States Treasury Bonds	3.00	05/15/2045	603,786
United States Treasury Bonds	3.00	11/15/2045	3,058,929
United States Treasury Bonds	3.00	05/15/2047	13,927,783
United States Treasury Bonds	3.00	08/15/2048	2,065,904
United States Treasury Bonds	3.00	02/15/2049	4,049,688
United States Treasury Bonds	3.13	11/15/2041	850,211
United States Treasury Bonds	3.13	02/15/2042	1,987,599
United States Treasury Bonds	3.13	08/15/2044	321,407
United States Treasury Bonds	3.38	11/15/2048	16,307,227
United States Treasury Bonds	3.63	08/15/2043	535,816
United States Treasury Bonds	3.75	08/15/2041	42,465
United States Treasury Bonds	3.88	08/15/2040	163,734
United States Treasury Bonds	4.25	11/15/2040	877,269
United States Treasury Bonds	4.38	11/15/2039	10,745,633
United States Treasury Bonds	4.38	05/15/2040	3,737,617
United States Treasury Bonds	4.38	05/15/2041	565,953
United States Treasury Bonds	4.63	02/15/2040	87,728
United States Treasury Bonds	5.25	11/15/2028	461,968
United States Treasury Notes	0.13	04/15/2020	289,906
United States Treasury Notes	1.00	06/30/2019	32,421,769
United States Treasury Notes	1.50	05/31/2020	3,654,974
United States Treasury Notes	1.63	12/31/2019	580,715
United States Treasury Notes	1.63	08/31/2022	4,899,609
United States Treasury Notes	1.88	01/31/2022	2,561,029

United States Treasury Notes	2.00	11/15/2021	236,587
United States Treasury Notes	2.00	07/31/2022	488,156
United States Treasury Notes	2.00	11/15/2026	6,794,648
United States Treasury Notes	2.13	12/31/2021	471,559
United States Treasury Notes	2.25	04/30/2021	5,797,281
United States Treasury Notes	2.25	04/30/2024	10,983,242
United States Treasury Notes	2.25	12/31/2024	4,780,313
United States Treasury Notes	2.25	08/15/2027	4,135,195
United States Treasury Notes	2.25	11/15/2027	11,568,623
United States Treasury Notes	2.38	03/15/2022	4,719,277
United States Treasury Notes	2.38	02/29/2024	19,086,836
United States Treasury Notes	2.50	01/31/2024	4,178,651
United States Treasury Notes	2.50	02/28/2026	10,068,359
United States Treasury Notes	2.63	06/30/2023	2,129,531
United States Treasury Notes	2.63	12/31/2023	1,015,078
United States Treasury Notes	2.63	12/31/2025	3,043,594
United States Treasury Notes	2.63	02/15/2029	30,810,957
United States Treasury Notes	2.75	06/30/2025	790,000
United States Treasury Notes	2.75	02/15/2028	1,276,514
United States Treasury Notes	2.88	04/30/2025	5,763,406
United States Treasury Notes	2.88	11/30/2025	7,723,242
United States Treasury Notes	2.88	08/15/2028	3,093,867
United States Treasury Notes	3.00	10/31/2025	3,421,816
United States Treasury Notes	3.38	11/15/2019	263,259
United Technologies Corp.	3.95	08/16/2025	3,536,611
UnitedHealth Group, Inc.	2.38	10/15/2022	5,740,240
UnitedHealth Group, Inc.	3.75	07/15/2025	1,051,290
UPCB Finance IV, Ltd.	5.38	01/15/2025	716,562
USA Compression Partners LP/USA Compression Finance Corp.	6.88	04/01/2026	1,080,281
USA Compression Partners LP/USA Compression Finance Corp.	6.88	09/01/2027	297,858
Valero Energy Corp.	4.00	04/01/2029	1,809,362
Verizon Communications, Inc.	4.40	11/01/2034	570,861
Verizon Communications, Inc.	5.25	03/16/2037	3,294,816
Verizon Owner Trust	3.20	09/20/2022	301,060
Vodafone Group PLC	5.25	05/30/2048	1,567,159
Volkswagen Auto Loan Enhanced Trust	3.33	02/20/2025	510,149
Walgreens Boots Alliance, Inc.	4.80	11/18/2044	840,294
Wal-Mart Stores, Inc.	2.55	04/11/2023	2,660,711
Walmart, Inc.	3.05	07/08/2026	2,344,491
Waterford Gaming LLC/Waterford Gaming Financial Corp.	8.63	09/15/2049	288
Webster Financial Corp.	4.10	03/25/2029	3,307,852
Weekley Homes LLC/Weekley Finance Corp.	6.00	02/01/2023	757,540
Wells Fargo & Co.	3.55	09/29/2025	10,072,865
Wells Fargo Capital X	5.95	12/01/2086	492,193
Western Gas Partners LP	5.50	08/15/2048	1,874,187
WildHorse Resource Development Corp.	6.88	02/01/2025	1,194,945
Williams Cos., Inc.	5.75	06/24/2044	1,365,315
Willis North America, Inc.	5.05	09/15/2048	1,098,108
Wyndham Worldwide Corp.	4.50	04/01/2027	511,545
Wyndham Worldwide Corp.	5.40	04/01/2024	323,900

**VALIC Company II - High Yield Bond Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
1011778 BC ULC/New Red Finance, Inc.	5.00	10/15/2025	7,131,113
ACE Cash Express, Inc.	12.00	12/15/2022	579,700
Acrisure LLC/Acrisure Finance, Inc.	8.13	02/15/2024	4,213,869
Adient Global Holdings, Ltd.	3.50	08/15/2024	2,282,224
Adient US LLC	7.00	05/15/2026	516,994
AES Corp.	5.13	09/01/2027	5,122,000
AK Steel Corp.	7.00	03/15/2027	2,026,560
Altice Financing SA	6.63	02/15/2023	615,000
Altice Financing SA	7.50	05/15/2026	2,243,150
Altice France SA	8.13	02/01/2027	4,989,875
Altice Luxembourg SA	7.63	02/15/2025	1,244,100
American Builders & Contractors Supply Co., Inc.	5.75	12/15/2023	2,196,850
AmeriGas Partners LP/AmeriGas Finance Corp.	5.50	05/20/2025	748,361
AmeriGas Partners LP/AmeriGas Finance Corp.	5.75	05/20/2027	903,438

AmeriGas Partners LP/AmeriGas Finance Corp.	5.88	08/20/2026	3,023,790
APX Group, Inc.	7.63	09/01/2023	1,885,625
APX Group, Inc.	7.88	12/01/2022	2,059,838
ARD Finance SA	7.13	09/15/2023	5,101,369
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	6.00	02/15/2025	1,324,863
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	7.25	05/15/2024	890,250
Asurion LLC	5.48	11/03/2024	3,682,962
AV Homes, Inc.	6.63	05/15/2022	3,319,488
Avantor, Inc.	6.00	10/01/2024	6,312,797
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.50	04/01/2023	2,098,254
Avolon Holdings Funding, Ltd.	3.95	07/01/2024	904,203
Avolon Holdings Funding, Ltd.	4.38	05/01/2026	377,747
Avolon Holdings Funding, Ltd.	5.25	05/15/2024	2,217,331
AVSC Holding Corp.	5.73-5.88	03/01/2025	4,015,303
Banco Bilbao Vizcaya Argentaria SA	6.13	12/31/2099	2,187,000
Banco Bilbao Vizcaya Argentaria SA	8.88	12/29/2049	2,247,043
Banco de Sabadell SA	6.50	12/31/2099	4,854,295
Bausch Health Americas, Inc.	8.50	01/31/2027	21,788
Bausch Health Cos., Inc.	5.88	05/15/2023	11,890,860
Bausch Health Cos., Inc.	6.13	04/15/2025	2,057,894
Bausch Health Cos., Inc.	7.00	03/15/2024	479,456
Bausch Health Cos., Inc.	9.00	12/15/2025	492,838
Beacon Roofing Supply, Inc.	4.88	11/01/2025	1,919,589
Beazer Homes USA, Inc.	5.88	10/15/2027	1,407,900
Beazer Homes USA, Inc.	6.75	03/15/2025	1,104,925
Berry Plastics Corp.	6.00	10/15/2022	2,842,800
Blackhawk Network Holdings LLC	5.48	06/15/2025	1,558,889
Blue Racer Midstream LLC/Blue Racer Finance Corp.	6.13	11/15/2022	4,999,500
BNP Paribas SA	5.13	12/31/2099	1,667,181
BNP Paribas SA	7.63	12/29/2049	1,095,900
Bombardier, Inc.	6.13	01/15/2023	4,610,756
Bombardier, Inc.	7.88	04/15/2027	2,772,219
Boyd Gaming Corp.	6.00	08/15/2026	997,200
Boyd Gaming Corp.	6.38	04/01/2026	4,741,513
Brand Industrial Services, Inc.	8.50	07/15/2025	2,563,380
C.H. Guenther & Son, Inc.	5.23	03/31/2025	490,980
Caesars Entertainment Corp.	5.00	10/01/2024	1,065,651
Caesars Resort Collection LLC/CRC Finco, Inc.	5.25	10/15/2025	3,146,573
California Resources Corp.	8.00	12/15/2022	1,402,200
Cardtronics, Inc.	1.00	12/01/2020	1,356,457
Catalent Pharma Solutions, Inc.	4.88	01/15/2026	521,300
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13	02/15/2023	152,438
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13	05/01/2023	3,787,375
CCO Holdings LLC/CCO Holdings Capital Corp.	5.75	01/15/2024	369,000
CCO Holdings LLC/CCO Holdings Capital Corp.	5.75	02/15/2026	3,906,430
CCO Holdings LLC/CCO Holdings Capital Corp.	5.88	04/01/2024	1,556,618
Centennial Resource Production LLC	5.38	01/15/2026	1,606,388
CenturyLink, Inc.	5.63	04/01/2025	5,791,800
CenturyLink, Inc.	7.50	04/01/2024	955,638
CF Industries, Inc.	4.95	06/01/2043	285,087
CF Industries, Inc.	5.15	03/15/2034	1,734,728
CF Industries, Inc.	5.38	03/15/2044	471,328
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc.	5.75	03/01/2025	1,873,463
Chemours Co.	6.63	05/15/2023	2,341,247
Chemours Co.	7.00	05/15/2025	481,163
Cheniere Corpus Christi Holdings LLC	5.13	06/30/2027	3,132,713
Cheniere Corpus Christi Holdings LLC	5.88	03/31/2025	1,971,825
Chesapeake Energy Corp.	7.00	10/01/2024	3,825,253
Chesapeake Energy Corp.	7.50	10/01/2026	2,462,288
Chesapeake Energy Corp.	8.00	06/15/2027	2,591,110
CHS/Community Health Systems, Inc.	8.13	06/30/2024	1,339,400
Cineworld, Ltd.	4.73	02/28/2025	2,355,854
CIT Group, Inc.	5.00	08/15/2022	915,200
CIT Group, Inc.	5.00	08/01/2023	2,264,395
Cloud Crane LLC	10.13	08/01/2024	2,762,750
Cloud Peak Energy Resources LLC/Cloud Peak Energy Finance Corp.	12.00	11/01/2021	306,088
Constellium NV	5.88	02/15/2026	3,288,600
Continental Resources, Inc.	5.00	09/15/2022	428,472
Credit Acceptance Corp.	6.63	03/15/2026	1,647,163
Credit Agricole SA	8.13	12/29/2049	2,869,297

Credit Suisse Group AG	6.25	12/29/2049	4,525,669
Crown Americas LLC/Crown Americas Capital Corp.	4.75	02/01/2026	3,246,919
CSC Holdings LLC	5.13	12/15/2021	1,734,325
CSC Holdings LLC	5.25	06/01/2024	1,933,250
CSC Holdings LLC	5.50	04/15/2027	849,857
CSC Holdings LLC	6.50	02/01/2029	7,784,688
CSC Holdings LLC	10.88	10/15/2025	1,018,900
DAE Funding LLC	4.50	08/01/2022	681,750
DAE Funding LLC	5.00	08/01/2024	1,381,988
DCP Midstream Operating LP	5.38	07/15/2025	3,984,086
Diamond BC BV	5.63	08/15/2025	4,942,451
Diamond BC BV	5.54-5.58	09/06/2024	821,088
DISH DBS Corp.	5.00	03/15/2023	2,148,606
DISH DBS Corp.	6.75	06/01/2021	7,771,029
DISH Network Corp.	3.38	08/15/2026	1,394,315
Dun & Bradstreet Corp.	7.48	02/01/2026	3,564,338
Eagle Intermediate Global Holding BV/Ruyi US Finance LLC	7.50	05/01/2025	2,815,850
Eldorado Resorts, Inc.	6.00	04/01/2025	2,782,689
Eldorado Resorts, Inc.	6.00	09/15/2026	1,421,375
Embarq Corp.	8.00	06/01/2036	2,209,200
Endo, Ltd./Endo Finance LLC/Endo Finco, Inc.	6.00	07/15/2023	1,875,315
Endo, Ltd./Endo Finance LLC/Endo Finco, Inc.	6.00	02/01/2025	706,469
Energen Corp.	4.63	09/01/2021	2,194,130
Energy Transfer Operating LP	5.50	06/01/2027	3,916,912
Energy Transfer Operating LP	7.50	10/15/2020	1,435,820
Entegris, Inc.	4.63	02/10/2026	1,500,000
EP Energy LLC/Everest Acquisition Finance, Inc.	7.75	05/15/2026	569,600
FelCor Lodging LP	6.00	06/01/2025	4,977,938
Ferrellgas LP/Ferrellgas Finance Corp.	6.50	05/01/2021	1,180,778
Ferrellgas LP/Ferrellgas Finance Corp.	6.75	01/15/2022	1,930,185
Ferrellgas LP/Ferrellgas Finance Corp.	6.75	06/15/2023	1,099,170
Fixed Income Clearing Corp. Repurchase Agreement	0.50	05/01/2019	34,647,000
Flex Acquisition Co., Inc.	6.88	01/15/2025	4,308,150
Flex Acquisition Co., Inc.	7.88	07/15/2026	1,255,848
Fly Leasing, Ltd.	5.25	10/15/2024	1,108,650
Foresight Energy LLC/Foresight Energy Finance Corp.	11.50	04/01/2023	2,642,750
Freedom Mtg. Corp.	8.13	11/15/2024	2,702,438
Frontier Communications Corp.	6.88	01/15/2025	1,425,700
Frontier Communications Corp.	8.50	04/01/2026	3,755,863
Garda World Security Corp.	8.75	05/15/2025	2,691,409
Gardner Denver, Inc.	5.23	07/30/2024	924,388
Genworth Holdings, Inc.	4.80	02/15/2024	215,800
Genworth Holdings, Inc.	4.90	08/15/2023	1,026,675
Genworth Holdings, Inc.	6.99	03/07/2023	349,099
Genworth Holdings, Inc.	7.20	02/15/2021	967,725
Genworth Holdings, Inc.	7.63	09/24/2021	525,525
Genworth Holdings, Inc.	7.70	06/15/2020	86,000
goeasy, Ltd.	7.88	11/01/2022	3,036,463
Golden Entertainment, Inc.	5.48	10/21/2024	3,425,750
Golden Entertainment, Inc.	7.63	04/15/2026	1,634,075
Gray Television, Inc.	5.13	10/15/2024	2,533,575
Gray Television, Inc.	5.88	07/15/2026	1,092,468
Haight's Cross Communication, Inc.			0
HCA Healthcare, Inc.	6.25	02/15/2021	5,243,750
HCA, Inc.	5.38	02/01/2025	3,704,800
HCA, Inc.	5.38	09/01/2026	5,686,450
HCA, Inc.	5.63	09/01/2028	111,825
HCA, Inc.	5.88	05/01/2023	1,646,441
HCA, Inc.	5.88	02/01/2029	974,006
HCA, Inc.	7.50	11/15/2095	1,865,500
Hellas Telecommunications Luxembourg II SCA	6.26	01/15/2049	0
Herc Rentals, Inc.	7.50	06/01/2022	1,426,880
HUB International, Ltd.	5.29-5.34	04/25/2025	1,678,347
Infor Software Parent LLC/Infor Software Parent, Inc.	7.13	05/01/2021	596,488
Infor US, Inc.	6.50	05/15/2022	4,557,753
Intesa Sanpaolo SpA	7.70	12/29/2049	1,405,410
ION Media Networks, Inc.			584,430
Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp.	6.75	11/15/2021	3,109,219
Jacobs Entertainment, Inc.	7.88	02/01/2024	4,751,500
Jagged Peak Energy LLC	5.88	05/01/2026	3,633,075



Jeld-Wen, Inc.	4.63	12/15/2025	161,925
Jeld-Wen, Inc.	4.88	12/15/2027	257,850
Kaiser Aluminum Corp.	5.88	05/15/2024	2,007,900
KB Home	7.00	12/15/2021	3,108,350
L Brands, Inc.	5.25	02/01/2028	2,587,406
L Brands, Inc.	6.75	07/01/2036	404,550
L Brands, Inc.	6.88	11/01/2035	181,938
Lamar Media Corp.	5.75	02/01/2026	1,874,393
Lands' End, Inc.	5.73	04/04/2021	767,850
Laredo Petroleum, Inc.	5.63	01/15/2022	3,031,080
Liberty Interactive LLC	8.25	02/01/2030	1,482,120
M/I Homes, Inc.	5.63	08/01/2025	1,717,188
M/I Homes, Inc.	6.75	01/15/2021	3,344,425
Matador Resources Co.	5.88	09/15/2026	2,418,000
Mattel, Inc.	6.75	12/31/2025	840,263
MEG Energy Corp.	6.38	01/30/2023	1,587,600
MEG Energy Corp.	6.50	01/15/2025	2,145,675
MEG Energy Corp.	7.00	03/31/2024	1,128,644
Messer Industries USA, Inc.	5.10	03/01/2026	573,563
MGM Resorts International	5.50	04/15/2027	1,949,063
Microchip Technology, Inc.	1.63	02/15/2027	834,203
Microchip Technology, Inc.	2.25	02/15/2037	872,349
Microchip Technology, Inc.	4.49	05/29/2025	778,671
Micron Technology, Inc.	4.64	02/06/2024	809,029
Micron Technology, Inc.	4.98	02/06/2026	2,110,784
Micron Technology, Inc.	5.50	02/01/2025	1,534,298
Navient Corp.	5.88	10/25/2024	2,830,080
Navient Corp.	6.50	06/15/2022	2,770,309
Navient Corp.	7.25	09/25/2023	1,580,450
Novelis Corp.	5.88	09/30/2026	3,368,869
Novelis Corp.	6.25	08/15/2024	3,040,450
OI European Group BV	4.00	03/15/2023	3,525,315
Owens-Brockway Glass Container, Inc.	5.38	01/15/2025	1,708,500
Panther BF Aggregator 2 LP	coupon TBD	03/14/2026	1,864,650
Panther BF Aggregator 2 LP/Panther Finance Co, Inc.	8.50	05/15/2027	951,280
Party City Holdings, Inc.	6.13	08/15/2023	2,872,450
Penn National Gaming, Inc.	5.63	01/15/2027	4,498,063
PetSmart, Inc.	5.88	06/01/2025	2,143,281
Pitney Bowes, Inc.	4.63	03/15/2024	534,660
Pitney Bowes, Inc.	4.70	04/01/2023	2,213,250
Post Holdings, Inc.	5.00	08/15/2026	4,692,338
Post Holdings, Inc.	5.50	03/01/2025	731,981
Post Holdings, Inc.	5.63	01/15/2028	3,006,357
Post Holdings, Inc.	5.75	03/01/2027	1,476,000
QEP Resources, Inc.	5.25	05/01/2023	2,446,810
QEP Resources, Inc.	5.38	10/01/2022	202,653
QEP Resources, Inc.	5.63	03/01/2026	2,632,071
QEP Resources, Inc.	6.80	03/01/2020	249,900
Qorvo, Inc.	5.50	07/15/2026	4,727,738
Quebecor Media, Inc.	5.75	01/15/2023	1,475,138
Radian Group, Inc.	4.50	10/01/2024	1,612,415
Revlon Consumer Products Corp.	6.25	08/01/2024	2,672,700
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC	5.13	07/15/2023	3,124,691
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC	7.00	07/15/2024	3,183,950
Sensata Technologies BV	5.00	10/01/2025	1,470,875
Sensata Technologies BV	5.63	11/01/2024	1,519,375
Service Corp. International	4.63	12/15/2027	740,513
Shutterfly, Inc.	5.25	08/17/2024	2,122,431
Sinclair Television Group, Inc.	5.13	02/15/2027	974,400
Sinclair Television Group, Inc.	5.63	08/01/2024	1,142,385
Sinclair Television Group, Inc.	5.88	03/15/2026	1,592,925
Sinclair Television Group, Inc.	6.13	10/01/2022	611,250
SLM Corp.	5.50	01/25/2023	1,736,873
SLM Corp.	5.63	08/01/2033	281,750
SLM Corp.	6.13	03/25/2024	756,872
SM Energy Co.	5.00	01/15/2024	3,616,338
SM Energy Co.	5.63	06/01/2025	1,029,875
SM Energy Co.	6.13	11/15/2022	368,650
SM Energy Co.	6.63	01/15/2027	1,201,688
Sotera Health Holdings LLC	6.50	05/15/2023	3,701,650

Springleaf Finance Corp.	6.13	05/15/2022	174,290
Springleaf Finance Corp.	6.13	03/15/2024	511,675
Springleaf Finance Corp.	6.88	03/15/2025	1,201,200
Springleaf Finance Corp.	7.13	03/15/2026	2,909,863
Springleaf Finance Corp.	7.75	10/01/2021	2,807,956
Springleaf Finance Corp.	8.25	12/15/2020	1,988,320
Sprint Capital Corp.	6.88	11/15/2028	1,627,750
Sprint Corp.	7.13	06/15/2024	4,198,163
Sprint Corp.	7.25	09/15/2021	4,546,150
Sprint Corp.	7.63	02/15/2025	2,146,250
Sprint Corp.	7.88	09/15/2023	4,766,819
SS&C European Holdings SARL	4.73	04/16/2025	442,215
SS&C Technologies, Inc.	4.73	04/16/2025	618,631
SS&C Technologies, Inc.	4.73	04/16/2025	363,196
SS&C Technologies, Inc.	5.50	09/30/2027	4,323,009
Standard Industries, Inc.	5.38	11/15/2024	2,511,219
Starfruit US HoldCo. LLC	5.73	10/01/2025	502,791
Station Casinos LLC	5.00	10/01/2025	2,087,813
Steel Dynamics, Inc.	4.13	09/15/2025	2,153,725
Steel Dynamics, Inc.	5.13	10/01/2021	920,719
Steel Dynamics, Inc.	5.50	10/01/2024	1,166,725
Stevens Holding Co, Inc.	6.13	10/01/2026	1,752,413
Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP Gaming Finance Corp.	5.88	05/15/2025	2,959,600
Sunoco LP/Sunoco Finance Corp.	5.50	02/15/2026	610,500
Sunoco LP/Sunoco Finance Corp.	5.88	03/15/2028	384,375
Sunoco LP/Sunoco Finance Corp.	6.00	04/15/2027	1,971,250
Syneos Health, Inc.	4.48	08/01/2024	1,386,642
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	4.75	10/01/2023	2,000,869
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	6.50	07/15/2027	4,670,650
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	6.75	03/15/2024	1,722,188
TEGNA, Inc.	4.88	09/15/2021	3,008,688
Telecom Italia SpA	5.30	05/30/2024	2,879,163
Tempo Acquisition LLC/Tempo Acquisition Finance Corp.	6.75	06/01/2025	5,402,413
Tervita Escrow Corp.	7.63	12/01/2021	5,259,938
Teva Pharmaceutical Finance IV LLC	2.25	03/18/2020	3,039,083
Teva Pharmaceutical Finance Netherlands III BV	3.15	10/01/2026	2,684,772
Teva Pharmaceutical Finance Netherlands III BV	6.75	03/01/2028	1,391,559
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc.	11.50	10/01/2020	15,495
TOUSA, Inc.	12.25	08/15/2011	0
Trans Union LLC	4.48	06/19/2025	1,319,475
TransDigm, Inc.	6.25	03/15/2026	7,195,038
TreeHouse Foods, Inc.	4.88	03/15/2022	2,423,038
TreeHouse Foods, Inc.	6.00	02/15/2024	1,282,275
TRI Pointe Group Inc./TRI Pointe Homes Inc.	5.88	06/15/2024	1,477,637
Tribune Media Co.	5.88	07/15/2022	3,197,142
TriMas Corp.	4.88	10/15/2025	2,821,469
Tullow Oil PLC	6.25	04/15/2022	881,563
UniCredit SpA	6.57	01/14/2022	2,555,486
UniCredit SpA	8.00	04/03/2049	1,875,913
United Rentals North America, Inc.	4.63	10/15/2025	962,725
United Rentals North America, Inc.	4.88	01/15/2028	6,322,225
United Rentals North America, Inc.	5.88	09/15/2026	1,071,125
Valeant Pharmaceuticals International, Inc.	5.50	03/01/2023	3,001,213
Vantiv LLC/Vanity Issuer Corp.	4.38	11/15/2025	1,551,525
Venture Holdings Co. LLC	11.00	06/01/2049	0
Videotron, Ltd.	5.00	07/15/2022	2,830,925
Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.	8.75	04/15/2023	3,090,000
Waste Pro USA, Inc.	5.50	02/15/2026	1,089,525
Weatherford International, Ltd.	5.95	04/15/2042	403,200
Weatherford International, Ltd.	6.50	08/01/2036	1,071,000
Weatherford International, Ltd.	7.00	03/15/2038	406,400
West Street Merger Sub, Inc.	6.38	09/01/2025	5,485,725
Western Digital Corp.	1.50	02/01/2024	1,797,623
Western Digital Corp.	4.75	02/15/2026	660,060
WMG Acquisition Corp.	5.00	08/01/2023	566,100
WMG Acquisition Corp.	5.50	04/15/2026	4,374,255
WPX Energy, Inc.	5.25	09/15/2024	3,655,050
WPX Energy, Inc.	5.75	06/01/2026	764,975
WPX Energy, Inc.	6.00	01/15/2022	874,640
WPX Energy, Inc.	8.25	08/01/2023	1,107,013

Xerox Corp.	4.13	03/15/2023	4,020,618
Ziggo Secured Finance BV	5.50	01/15/2027	982,538

#### Forward Foreign Currency Contracts

Description	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
SOLD EUR/BOUGHT USD	05/31/2019	(6,129)

#### VALIC Company II - International Opportunities Fund - (unaudited) April 30, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
51job, Inc. ADR			1,616,135
Aalberts Industries NV			525,520
Abcam PLC			5,784,271
ABC-Mart, Inc.			1,083,584
Ace Hardware Indonesia Tbk PT			1,357,713
Admiral Group PLC			462,889
Advantech Co., Ltd.			738,293
Aena SME SA			534,486
Aeon Delight Co., Ltd.			461,396
AEON Financial Service Co., Ltd.			972,538
AEON Thana Sinsap Thailand PCL			724,130
Afterpay Touch Group, Ltd.			6,177,091
Agnico Eagle Mines, Ltd.			1,124,053
Aguas Andinas SA, Class A			432,230
Air Water, Inc.			279,035
Aker Solutions ASA			683,263
Alten SA			6,586,428
Amadeus Fire AG			1,110,873
Amadeus IT Group SA			5,988,782
Amano Corp.			831,426
Anima Holding SA			640,551
Anritsu Corp.			5,495,415
Ansell, Ltd.			1,189,832
ARB Corp, Ltd.			399,756
Arca Continental SAB de CV			340,853
As One Corp.			464,837
Asante, Inc.			156,211
Ascendas India Trust			1,428,843
Ashtead Group PLC			655,053
ASM International NV			909,776
Astra Agro Lestari Tbk PT			577,100
ASX, Ltd.			445,569
ATS Automation Tooling Systems, Inc.			3,524,032
AUB Group, Ltd.			1,018,612
Auto Trader Group PLC			1,737,309
Autoliv, Inc. SDR			296,908
AVI, Ltd.			1,184,519
B&M European Value Retail SA			793,891
Babcock International Group PLC			481,178
Bakkafrost P/F			1,890,213
Bancolumbia SA ADR			436,091
Bank of Ireland Group PLC			304,934
Bapcor, Ltd.			343,705
Beazley PLC			4,453,041
Beiersdorf AG			967,971
Bellway PLC			306,139
Bezeq The Israeli Telecommunication Corp., Ltd.			188,438
Bharat Heavy Electricals, Ltd.			684,357
Brenntag AG			1,088,755
BRF SA			297,743
Britvic PLC			393,717
Bunzl PLC			3,556,880
Burberry Group PLC			762,091
Burford Capital, Ltd.			7,771,714
BW Offshore, Ltd.			3,321,185

C&C Group PLC	2,880,486
CA Immobilien Anlagen AG	2,920,017
Cafe de Coral Holdings, Ltd.	1,911,116
Cairn Energy PLC	263,101
Canada Goose Holdings, Inc.	3,300,121
Capital Power Corp.	3,678,913
Carlsberg A/S, Class B	862,861
Cellnex Telecom SA	2,086,309
CEMEX Latam Holdings SA	131,884
Cerved Group SpA	2,251,788
CESC, Ltd.	1,132,142
Chiba Bank, Ltd.	635,120
China Literature, Ltd.	312,217
China Resources Beer Holdings Co., Ltd.	3,153,235
China Resources Cement Holdings, Ltd.	3,054,023
Cia de Saneamento Basico do Estado de Sao Paulo	268,496
CIE Automotive SA	2,507,908
CIFI Holdings Group Co., Ltd.	3,020,482
City Developments, Ltd.	1,522,317
Cleanaway Waste Management, Ltd.	3,827,841
Clinigen Group PLC	2,317,062
Coats Group PLC	3,955,288
Cobham PLC	373,988
Coca-Cola HBC AG	519,412
Compania Cervecerias Unidas SA	664,761
Compass Group PLC	2,879,866
Computershare, Ltd.	547,077
Concentradora Fibra Danhos SA de CV	423,836
Construtora Tenda SA	2,740,573
Cosmos Pharmaceutical Corp.	415,686
Countryside Properties PLC	2,767,368
Credicorp, Ltd.	1,270,021
Croda International PLC	5,471,417
CTS Eventim AG & Co. KGaA	3,343,619
Cyrela Brazil Realty SA Empreendimentos e Participacoes	310,609
Dabur India, Ltd.	922,663
Daifuku Co., Ltd.	7,329,395
Daikyonishikawa Corp.	159,167
Dairy Farm International Holdings, Ltd.	1,921,482
Daiseki Co., Ltd.	1,031,000
Daiwa Securities Group, Inc.	531,517
Dalata Hotel Group PLC	5,034,381
Davide Campari-Milano SpA	969,111
DCC PLC	1,659,066
Dechra Pharmaceuticals PLC	2,938,286
Dentium Co., Ltd.	2,170,464
Descartes Systems Group, Inc.	7,112,181
Deutsche Wohnen SE	672,520
Dfds A/S	433,778
DKSH Holding AG	141,926
Dollarama, Inc.	2,915,560
Doosan Bobcat, Inc.	1,357,126
Doshisha Co., Ltd.	108,719
Drax Group PLC	3,119,230
DSV A/S	769,547
Dufry AG	499,092
DuluxGroup, Ltd.	856,484
DuzonBizon Co, Ltd.	1,880,600
E.Sun Financial Holding Co., Ltd.	2,301,274
Edenred	433,819
Eiken Chemical Co., Ltd.	362,667
Elementis PLC	92,007
Elior Group SA	481,610
Embassy Office Parks REIT	503,266
Embraer SA ADR	278,839
EMIS Group PLC	359,599
Enav SpA	1,035,916
Enerplus Corp.	2,124,932
Entertainment One, Ltd.	4,934,075
Equatorial Energia SA	309,882

Esprit Holdings, Ltd.			58,707
Essentra PLC			753,666
Essity AB, Class B			1,517,726
Euronext NV			417,524
Evolution Gaming Group AB			8,709,045
Evotec AG			6,931,534
Ezaki Glico Co., Ltd.			1,102,542
Fagron			3,017,057
Fancl Corp.			5,848,616
Federal Bank, Ltd.			1,456,839
Federal Home Loan Bank	2.33	05/01/2019	5,854,000
Fevertree Drinks PLC			5,799,093
FinecoBank Banca Fineco SpA			1,494,648
Fixed Income Clearing Corp. Repurchase Agreement	0.50	05/01/2019	9,169,000
Fletcher Building, Ltd.			311,617
Fleury SA			310,485
Forterra PLC			158,890
Freightways, Ltd.			154,805
Fuchs Petrolub SE (Preference Shares)			1,307,132
Fuji Seal International, Inc.			2,743,071
Fujitsu General, Ltd.			361,308
Future PLC			1,701,386
Galp Energia SGPS SA			323,802
GB Group PLC			2,828,719
GEA Group AG			2,148,706
Geberit AG			696,546
Genomma Lab Internacional SAB de CV, Class B			359,681
Genting Bhd			1,026,926
Geopark, Ltd.			3,380,634
Gerdau SA (Preference Shares)			296,994
Glanbia PLC			2,201,846
Globant SA			249,954
GMexico Transportes SAB de CV			255,787
GMO Payment Gateway, Inc.			7,047,282
Gran Tierra Energy, Inc.			271,903
Greencore Group PLC			179,019
Greggs PLC			1,650,566
Grupo Aeroportuario del Sureste SAB de CV ADR			605,215
Grupo Financiero Inbursa SAB de CV, Class O			372,179
Grupo Lala SAB de CV			315,554
Haitian International Holdings, Ltd.			1,509,652
Halma PLC			1,474,618
Hamakyorex Co., Ltd.			225,389
Hargreaves Lansdown PLC			1,143,082
Heian Ceremony Service Co., Ltd.			143,550
Hella GmbH & Co. KGaA			1,304,684
Hellenic Telecommunications Organization SA			1,113,721
Henkel AG & Co. KGaA (Preference Shares)			794,828
Hibernia REIT PLC			3,777,816
Hirose Electric Co., Ltd.			498,843
Hiscox, Ltd.			2,834,229
Hogy Medical Co., Ltd.			127,174
Howden Joinery Group PLC			623,806
Ibstock PLC			2,868,908
IG Group Holdings PLC			416,285
Iluka Resources, Ltd.			604,704
IMCD NV			4,939,475
IMI PLC			604,982
Indocement Tunggul Prakarsa Tbk PT			1,455,860
Infineon Technologies AG			593,196
Infrastrutture Wireless Italiane SpA			521,278
Instituto Hermes Pardini SA			276,259
Intertek Group PLC			2,217,728
IPH, Ltd.			1,057,356
Iriso Electronics Co., Ltd.			530,388
Israel Discount Bank, Ltd., Class A			7,916,099
Italgas SpA			1,191,700
Japan Elevator Service Holdings Co., Ltd.			3,389,527
Japan Exchange Group, Inc.			114,064
Japan Meat Co, Ltd.			181,220

Japan Pure Chemical Co., Ltd.	38,009
Jeol, Ltd.	490,928
JGC Corp.	175,855
Julius Baer Group, Ltd.	853,399
Just Eat PLC	2,823,296
Jyske Bank A/S	1,237,732
Kakaku.com, Inc.	281,784
Kalbe Farma Tbk PT	1,423,764
Kansai Paint Co., Ltd.	944,944
Kardex AG	412,154
Kerry Group PLC, Class A	1,166,818
Keywords Studios PLC	4,663,055
Kikkoman Corp.	571,744
Kintetsu World Express, Inc.	200,939
Kobayashi Pharmaceutical Co., Ltd.	1,006,496
Koito Manufacturing Co., Ltd.	1,809,563
Komerčni banka AS	497,589
Kroton Educacional SA	263,544
Kusuri no Aoki Holdings Co., Ltd.	3,412,150
LEG Immobilien AG	3,611,770
Legrand SA	1,954,835
Leroy Seafood Group ASA	3,368,872
Linx SA	886,888
Lion Corp.	1,026,181
LISI	962,711
Localiza Rent a Car SA	612,393
Lock&Lock Co., Ltd.	348,822
Logitech International SA	3,596,763
Lojas Americanas SA (Preference Shares)	490,711
Lojas Renner SA	706,589
Lonking Holdings, Ltd.	3,823,784
Lonza Group AG	417,870
LS Industrial Systems Co., Ltd.	1,304,174
Magazine Luiza SA	263,397
Mahindra & Mahindra, Ltd.	645,640
Mainfreight, Ltd.	158,937
Makalot Industrial Co Ltd.	4,811,301
MakeMyTrip, Ltd.	1,302,071
Matsumotokiyoshi Holdings Co., Ltd.	4,640,959
Mayr-Melnhof Karton AG	869,141
Meggitt PLC	530,748
Meitec Corp.	780,945
Merlin Entertainments PLC	737,690
Metropolitan Bank & Trust Co.	1,523,897
Mexichem SAB de CV	180,447
Midland Holdings, Ltd.	440,317
Midland IC&I, Ltd.	26,809
Milbon Co., Ltd.	737,210
Miraca Holdings, Inc.	120,529
Mitsubishi Pencil Co., Ltd.	220,531
MOIL, Ltd.	630,729
Moneysupermarket.com Group PLC	1,439,641
MonotaRO Co., Ltd.	638,599
Morinaga & Co., Ltd.	846,393
Mowi ASA	464,225
MTU Aero Engines AG	1,663,802
Multiplan Empreendimentos Imobiliarios SA	905,972
Nabtesco Corp.	699,439
Nakanishi, Inc.	1,372,565
Net One Systems Co., Ltd.	4,120,025
NGK Spark Plug Co., Ltd.	772,329
Nihon Kohden Corp.	726,979
Nihon Parkerizing Co., Ltd.	627,134
Nippon Television Holdings, Inc.	426,569
Nissei ASB Machine Co., Ltd.	423,823
Nitori Holdings Co., Ltd.	643,906
NOF Corp.	146,322
Nohmi Bosai, Ltd.	122,794
Nomura Research Institute, Ltd.	2,098,706
Norway Royal Salmon ASA	1,654,677

NOS SGPS SA	4,205,482
Notre Dame Intermedica Participacoes SA	381,232
NS Solutions Corp.	831,343
Obara Group, Inc.	226,797
OBIC Business Consultants Co., Ltd.	693,255
OBIC Co., Ltd.	9,294,835
Omron Corp.	510,440
Orica, Ltd.	694,022
Orion Corp.	1,258,709
Pacific Textiles Holdings, Ltd.	1,541,332
Paddy Power Betfair PLC	1,956,203
Park24 Co., Ltd.	345,160
PChome Online, Inc.	982,737
Peace Mark Holdings, Ltd.	0
Persol Holdings Co., Ltd.	3,780,412
Plastic Omnium SA	545,168
Prologis Property Mexico SA de CV	437,506
Proto Corp.	511,977
PTT Global Chemical PCL	630,540
PVR, Ltd.	1,087,443
PZ Cussons PLC	49,117
Quebecor, Inc., Class B	3,793,134
Rakuten, Inc.	63,523
Ramsay Health Care, Ltd.	761,439
Rathbone Brothers PLC	1,407,888
Reliance Worldwide Corp., Ltd.	1,036,715
Remy Cointreau SA	4,877,742
Reply SpA	3,736,700
Ridley Corp., Ltd.	525,264
Rightmove PLC	2,576,220
Rinnai Corp.	288,056
Rotork PLC	2,905,494
Royal Unibrew A/S	3,623,990
RP-SG Retail, Ltd.	75,332
Rumo SA	2,241,555
Ryohin Keikaku Co., Ltd.	491,608
S Foods, Inc.	445,534
Saab AB, Series B	372,250
Sagami Rubber Industries Co., Ltd.	200,495
Samsung Fire & Marine Insurance Co., Ltd.	1,071,671
San-A Co, Ltd.	164,003
Sankyu, Inc.	512,909
Santen Pharmaceutical Co., Ltd.	1,477,784
Scatec Solar ASA	2,932,036
Schroders PLC	2,301,685
Scout24 AG	525,059
SEB SA	1,132,867
Seino Holdings Co., Ltd.	3,592,187
Senko Group Holdings Co., Ltd.	352,516
Seria Co., Ltd.	575,421
Seven Generations Energy, Ltd., Class A	253,710
SG Holdings Co., Ltd.	2,241,097
Shaftesbury PLC	505,207
Shangri-La Asia, Ltd.	1,465,694
Shenguan Holdings Group, Ltd.	30,769
Shima Seiki Manufacturing, Ltd.	289,206
Shimadzu Corp.	422,605
Shimamura Co., Ltd.	186,772
Shimano, Inc.	218,548
Shizuoka Bank, Ltd.	370,410
Shriram Transport Finance Co., Ltd.	1,097,202
Sika AG	3,584,655
Silicon Motion Technology Corp. ADR	1,103,721
Singapore Technologies Engineering, Ltd.	1,671,521
SK Kaken Co., Ltd.	245,941
Smart Metering Systems PLC	1,207,545
Smith & Nephew PLC	1,740,102
SMS Co., Ltd.	4,397,402
Sodexo SA	1,134,565
Sohgo Security Services Co., Ltd.	434,701

SOITEC	3,824,674
Solasto Corp.	2,484,731
Solutions 30 SE	3,068,146
Somfy SA	266,801
Sonic Healthcare, Ltd.	1,059,278
Sonova Holding AG	1,227,010
Sony Financial Holdings, Inc.	853,575
Spectris PLC	552,595
Spirax-Sarco Engineering PLC	1,360,134
SSR Mining, Inc.	2,762,409
Stagecoach Group PLC	203,956
Stanley Electric Co., Ltd.	1,109,502
Steadfast Group, Ltd.	527,229
Stella International Holdings, Ltd.	589,955
Sundrug Co., Ltd.	723,401
Suzano Papel e Celulose SA	658,561
Swedish Match AB	1,064,738
Sydbank A/S	318,669
Symrise AG	4,492,703
TAG Immobilien AG	5,301,486
Taisei Lamick Co, Ltd.	274,052
Taiyo Yuden Co., Ltd.	4,625,848
Takeaway.com NV	2,857,207
Tata Global Beverages, Ltd.	578,402
Tate & Lyle PLC	221,971
TechnipFMC PLC	564,465
Technology One, Ltd.	3,667,579
TechnoPro Holdings, Inc.	7,225,866
Techtronic Industries Co., Ltd.	1,684,058
Temenos AG	787,690
Terumo Corp.	1,062,097
TGS NOPEC Geophysical Co. ASA	2,944,573
THK Co., Ltd.	339,822
Thule Group AB	598,571
Tikkurila Oyj	110,848
Tingyi Cayman Islands Holding Corp.	1,312,232
TK Corp.	385,094
TMX Group, Ltd.	1,408,173
Tokai Carbon Co., Ltd.	1,574,456
Tomra Systems ASA	1,514,784
TORC Oil & Gas, Ltd.	125,373
Toshiba Plant Systems & Services Corp.	246,174
TOTO, Ltd.	291,625
Tripod Technology Corp.	352,060
Unicharm Corp.	1,838,220
UNITE Group PLC	1,143,562
United Tractors Tbk PT	198,902
USS Co., Ltd.	2,033,816
Valmet Oyj	3,524,182
VAT Group AG	470,395
Venture Corp., Ltd.	1,646,505
Vienna Insurance Group AG Wiener Versicherung Gruppe	2,262,417
Virbac SA	880,042
Viscofan SA	665,784
Voltronic Power Technology Corp.	1,617,731
VTech Holdings, Ltd.	1,468,878
Webjet, Ltd.	456,211
Weir Group PLC	389,410
Whitbread PLC	824,105
William Demant Holding A/S	432,191
WiseTech Global, Ltd.	828,581
Yamato Holdings Co., Ltd.	1,660,218
Yuanta Financial Holding Co., Ltd.	1,072,695
Yunnan Baiyao Group Co., Ltd.	395,418
YY, Inc. ADR	5,663,963
Zojirushi Corp.	358,963

**Forward Foreign Currency Contracts**



Description	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
SOLD JPY/BOUGHT USD	05/09/2019	(6,353)

**VALIC Company II - Large Cap Value Fund - (unaudited)**  
**April 30, 2019**

Security	Coupon(%)	Maturity Date	Market Value (\$)
Alcon, Inc.			136,712
Alphabet, Inc., Class A			3,053,751
American Express Co.			1,534,892
Ameriprise Financial, Inc.			2,582,125
Anthem, Inc.			1,238,608
Apergy Corp.			1,630,267
Aptiv PLC			786,983
Assurant, Inc.			2,380,320
AT&T, Inc.			6,197,759
Bank of America Corp.			6,708,763
Bank of New York Mellon Corp.			1,011,028
BB&T Corp.			1,180,774
Berkshire Hathaway, Inc., Class B			11,817,630
Boston Scientific Corp.			1,548,349
Bristol-Myers Squibb Co.			1,085,394
Broadcom, Inc.			2,393,413
Carlisle Cos., Inc.			837,065
CF Industries Holdings, Inc.			3,988,599
Check Point Software Technologies, Ltd.			705,963
Chevron Corp.			2,021,090
Chubb, Ltd.			2,352,240
Cigna Corp.			1,091,072
Cimarex Energy Co.			847,608
Cisco Systems, Inc.			6,102,467
Citigroup, Inc.			8,586,939
Citizens Financial Group, Inc.			1,447,566
Citrix Systems, Inc.			697,533
Cognizant Technology Solutions Corp., Class A			842,761
Colgate-Palmolive Co.			4,195,033
Comcast Corp., Class A			3,608,245
Conagra Brands, Inc.			5,421,220
Concho Resources, Inc.			601,707
ConocoPhillips			2,920,184
Corning, Inc.			2,819,553
Credit Agricole Corporate and Investment Bank	2.39	05/01/2019	3,099,792
Crown Holdings, Inc.			1,903,467
CVS Health Corp.			1,031,154
Delta Air Lines, Inc.			1,983,084
Discover Financial Services			1,440,743
Dow, Inc.			1,412,747
DowDuPont, Inc.			1,995,709
Entergy Corp.			1,137,025
Equity Residential			2,289,696
Evergy, Inc.			2,166,053
First Data Corp., Class A			768,120
Fiserv, Inc.			766,316
Fox Corp., Class B			1,139,600
Freeport-McMoRan, Inc.			1,277,581
General Electric Co.			1,376,387
General Motors Co.			2,094,069
Gilead Sciences, Inc.			1,479,595
Goldman Sachs Group, Inc.			2,316,394
Harris Corp.			2,531,881
Hartford Financial Services Group, Inc.			7,963,308
Hess Corp.			4,584,452
Honeywell International, Inc.			6,008,813
Humana, Inc.			1,007,592
International Business Machines Corp.			3,940,465
iShares Russell 1000 Value ETF			830,631

Johnson & Johnson	1,503,780
JPMorgan Chase & Co.	9,287,714
Knight-Swift Transportation Holdings, Inc.	940,103
Laboratory Corp. of America Holdings	1,884,817
Lennar Corp., Class A	1,558,715
LPL Financial Holdings, Inc.	1,017,626
M&T Bank Corp.	1,852,232
Marathon Petroleum Corp.	4,607,920
Martin Marietta Materials, Inc.	4,279,563
Medtronic PLC	4,961,104
Merck & Co., Inc.	4,678,208
Microchip Technology, Inc.	1,041,353
Mondelez International, Inc., Class A	985,015
Morgan Stanley	3,598,147
Mosaic Co.	2,244,520
Newmont Mining Corp.	1,884,907
Novartis AG ADR	966,120
Nutrien, Ltd.	754,944
Occidental Petroleum Corp.	2,467,955
Omnicom Group, Inc.	1,950,491
Oracle Corp.	3,903,808
Palo Alto Networks, Inc.	996,066
PepsiCo, Inc.	3,894,001
Pfizer, Inc.	3,484,988
Phillips 66	4,228,198
Pioneer Natural Resources Co.	976,787
PNC Financial Services Group, Inc.	1,270,300
PPL Corp.	1,201,179
Procter & Gamble Co.	1,797,915
Public Storage	1,749,976
PVH Corp.	1,546,074
QUALCOMM, Inc.	4,698,650
Quanta Services, Inc.	1,561,314
Raymond James Financial, Inc.	1,030,803
RenaissanceRe Holdings, Ltd.	1,654,273
Republic Services, Inc.	625,374
Royal Dutch Shell PLC, Class A ADR	1,119,144
Schlumberger, Ltd.	780,318
Target Corp.	924,859
Teradata Corp.	1,456,677
Texas Instruments, Inc.	2,095,960
Total System Services, Inc.	958,602
Unilever PLC ADR	1,915,261
Union Pacific Corp.	2,305,061
United Technologies Corp.	5,135,529
US Bancorp	6,871,668
Valero Energy Corp.	2,072,125
Verizon Communications, Inc.	3,485,502
Vodafone Group PLC ADR	1,020,026
Voya Financial, Inc.	3,638,878
Vulcan Materials Co.	4,127,454
Walgreens Boots Alliance, Inc.	460,059
Wells Fargo & Co.	4,825,848
Weyerhaeuser Co.	1,148,809

**VALIC Company II - Mid Cap Growth Fund - (unaudited)  
April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
2U, Inc.			1,429,918
Aerie Pharmaceuticals, Inc.			1,613,402
Agios Pharmaceuticals, Inc.			1,282,302
Akamai Technologies, Inc.			2,477,777
Alleghany Corp.			1,730,879
Alnylam Pharmaceuticals, Inc.			1,946,719
AMERCO			2,212,152
Aspen Technology, Inc.			1,024,044
Ball Corp.			3,737,379
Bio-Techne Corp.			2,453,648

Black Hills Corp.	1,297,675
Black Knight, Inc.	1,794,382
Blackbaud, Inc.	2,698,318
Bluebird Bio, Inc.	2,090,149
Cargurus, Inc.	1,564,253
CarMax, Inc.	2,208,810
Carter's, Inc.	2,424,174
CDW Corp.	4,129,066
Choice Hotels International, Inc.	2,670,234
Cimpres NV	1,215,247
Cintas Corp.	2,457,156
CommScope Holding Co., Inc.	2,327,808
CoStar Group, Inc.	2,839,543
Credit Acceptance Corp.	2,684,054
Cullen/Frost Bankers, Inc.	2,287,720
Diamondback Energy, Inc.	1,844,058
Douglas Emmett, Inc.	1,109,659
Encana Corp.	1,502,493
EPAM Systems, Inc.	2,478,935
Equity Commonwealth	1,796,859
Etsy, Inc.	1,392,675
F5 Networks, Inc.	1,959,681
FactSet Research Systems, Inc.	2,810,564
Fair Isaac Corp.	3,073,613
Fairfax Financial Holdings, Ltd.	1,012,422
Fastenal Co.	2,562,023
Fidelity National Financial, Inc.	1,359,499
First Citizens BancShares, Inc., Class A	1,697,075
First Republic Bank	2,833,045
Gardner Denver Holdings, Inc.	1,299,409
Genesee & Wyoming, Inc., Class A	3,108,778
Genpact, Ltd.	6,066,166
Global Payments, Inc.	3,719,088
GrubHub, Inc.	912,886
Guidewire Software, Inc.	3,006,495
Healthcare Services Group, Inc.	1,061,570
HEICO Corp., Class A	1,979,980
Hill-Rom Holdings, Inc.	2,512,883
IDEX Corp.	3,904,124
II-VI, Inc.	2,875,293
Integra LifeSciences Holdings Corp.	2,127,525
Ionis Pharmaceuticals, Inc.	2,429,476
JetBlue Airways Corp.	1,761,100
KAR Auction Services, Inc.	2,464,787
Keysight Technologies, Inc.	2,668,340
Lennox International, Inc.	4,183,316
Lincoln Electric Holdings, Inc.	2,145,097
M&T Bank Corp.	2,570,948
Markel Corp.	3,764,215
Masimo Corp.	1,282,108
Mettler-Toledo International, Inc.	2,427,312
Middleby Corp.	691,568
MKS Instruments, Inc.	2,285,079
Molina Healthcare, Inc.	534,464
Monolithic Power Systems, Inc.	2,465,356
National Instruments Corp.	2,385,898
NiSource, Inc.	980,467
Northern Trust Corp.	2,145,828
NuVasive, Inc.	2,624,828
NVR, Inc.	3,587,522
PACCAR, Inc.	2,073,628
Packaging Corp. of America	1,669,954
Pinnacle Financial Partners, Inc.	919,655
PRA Health Sciences, Inc.	2,042,031
Prosperity Bancshares, Inc.	2,113,983
PTC, Inc.	2,460,060
Redfin Corp.	1,489,601
Repligen Corp.	1,450,759
Roku, Inc.	1,175,652
Sage Therapeutics, Inc.	2,722,130

Seattle Genetics, Inc.	2,817,547
Service Corp. International	1,820,188
Silgan Holdings, Inc.	1,133,229
Silicon Laboratories, Inc.	2,472,950
South State Corp.	1,368,992
Spirit Airlines, Inc.	191,309
STERIS PLC	2,584,628
Teleflex, Inc.	3,100,760
Teradata Corp.	3,676,113
Total System Services, Inc.	2,121,071
TransUnion	4,061,152
TripAdvisor, Inc.	2,487,491
UGI Corp.	3,452,990
Ultragenyx Pharmaceutical, Inc.	2,132,856
Under Armour, Inc., Class C	1,612,472
Varian Medical Systems, Inc.	2,658,038
Veeva Systems, Inc., Class A	3,270,161
VeriSign, Inc.	4,987,982
Waste Connections, Inc.	2,579,006
WEX, Inc.	5,951,490
White Mountains Insurance Group, Ltd.	1,756,005
WPX Energy, Inc.	2,579,984
WR Berkley Corp.	1,771,141

**VALIC Company II - Mid Cap Value Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
Acadia Healthcare Co., Inc.			2,589,041
Activision Blizzard, Inc.			1,696,799
Aflac, Inc.			1,560,672
Air Lease Corp.			1,157,957
Alcoa Corp.			2,882,454
Alleghany Corp.			8,532,214
Alliance Data Systems Corp.			1,891,902
Alliant Energy Corp.			7,141,459
Allstate Corp.			4,469,389
Altice USA, Inc., Class A			1,794,023
Amdocs, Ltd.			5,437,663
American Assets Trust, Inc.			1,452,306
American Electric Power Co., Inc.			1,872,861
American Homes 4 Rent, Class A			1,641,743
AmerisourceBergen Corp.			2,503,339
AMETEK, Inc.			7,584,736
Aon PLC			7,138,588
Apergy Corp.			1,762,792
Arrow Electronics, Inc.			11,181,265
Assurant, Inc.			4,850,795
Atento SA			889,950
Avery Dennison Corp.			3,442,100
Axcelis Technologies, Inc.			2,651,733
BancorpSouth Bank			2,900,690
Bank OZK			2,685,267
Booz Allen Hamilton Holding Corp.			1,901,134
Boston Properties, Inc.			6,410,477
Boston Scientific Corp.			1,836,141
Brixmor Property Group, Inc.			5,308,500
Buzzi Unicem SpA			2,909,990
Cabot Corp.			4,498,701
Caleres, Inc.			2,681,336
Canadian Natural Resources, Ltd.			1,649,769
Carpenter Technology Corp.			3,230,785
CDK Global, Inc.			2,559,860
Celanese Corp.			5,984,443
Centene Corp.			2,681,893
Cimarex Energy Co.			3,316,415
Cinemark Holdings, Inc.			2,588,640
Clean Harbors, Inc.			6,060,924
CNO Financial Group, Inc.			4,976,651

Coca-Cola European Partners PLC			3,410,414
Cognizant Technology Solutions Corp., Class A			1,030,706
Coherent, Inc.			3,126,415
Comerica, Inc.			5,437,013
Commercial Metals Co.			2,370,252
Corporate Office Properties Trust			5,032,842
Crown Holdings, Inc.			1,271,710
Cummins, Inc.			1,425,770
Curtiss-Wright Corp.			1,867,249
DaVita, Inc.			1,423,811
Delek US Holdings, Inc.			2,664,466
Delta Air Lines, Inc.			2,978,910
Diamondback Energy, Inc.			11,349,792
Discover Financial Services			10,468,531
Dollar Tree, Inc.			1,331,465
Douglas Emmett, Inc.			3,181,804
Dover Corp.			5,691,320
DTE Energy Co.			4,761,769
Duke Realty Corp.			3,411,841
E*TRADE Financial Corp.			4,375,707
East West Bancorp, Inc.			4,677,627
Eaton Corp. PLC			3,954,075
eBay, Inc.			4,607,065
Edison International			1,784,030
Encana Corp.			4,141,333
EnerSys			4,670,809
Entergy Corp.			4,088,114
Equity LifeStyle Properties, Inc.			2,451,050
Equity Residential			4,707,548
Everest Re Group, Ltd.			4,419,629
Evergy, Inc.			4,959,742
Expedia Group, Inc.			4,218,761
Fidelity National Information Services, Inc.			5,620,982
Fifth Third Bancorp			4,847,034
First Data Corp., Class A			2,517,445
First Midwest Bancorp, Inc.			3,078,089
Fixed Income Clearing Corp. Repurchase Agreement	0.50	05/01/2019	6,209,000
Flex, Ltd.			1,440,819
FMC Corp.			9,759,245
Fortune Brands Home & Security, Inc.			4,525,832
Fox Corp., Class A			2,222,274
Gaming and Leisure Properties, Inc.			4,148,157
Genesee & Wyoming, Inc., Class A			4,885,502
Gentex Corp.			1,620,575
Global Payments, Inc.			3,186,079
Goodyear Tire & Rubber Co.			2,063,730
Granite Construction, Inc.			2,130,210
Graphic Packaging Holding Co.			1,965,602
Hanover Insurance Group, Inc.			5,404,413
Harris Corp.			11,863,748
Hasbro, Inc.			1,686,598
HD Supply Holdings, Inc.			3,331,806
Henry Schein, Inc.			1,550,572
Hewlett Packard Enterprise Co.			2,156,690
Hill-Rom Holdings, Inc.			5,643,212
HP, Inc.			1,224,970
Hubbell, Inc.			2,999,876
Humana, Inc.			1,898,718
Huntington Bancshares, Inc.			5,547,927
Huntington Ingalls Industries, Inc.			2,450,383
IBERIABANK Corp.			4,914,690
Ichor Holdings, Ltd.			3,999,516
ICON PLC			3,466,264
IMAX Corp.			2,816,621
Ingredion, Inc.			1,804,514
IQVIA Holdings, Inc.			3,875,866
Itron, Inc.			4,171,850
ITT, Inc.			2,690,176
Jazz Pharmaceuticals PLC			1,934,352
JELD-WEN Holding, Inc.			2,425,557

JetBlue Airways Corp.	4,003,146
Kansas City Southern	2,552,569
KAR Auction Services, Inc.	2,752,270
KEMET Corp.	1,922,222
KeyCorp	4,435,447
Keysight Technologies, Inc.	1,760,530
Kilroy Realty Corp.	2,018,734
KLA-Tencor Corp.	1,978,872
Knight-Swift Transportation Holdings, Inc.	2,145,239
Laboratory Corp. of America Holdings	3,634,022
Lancashire Holdings, Ltd.	4,508,186
Lear Corp.	2,269,267
Leidos Holdings, Inc.	10,539,383
Lennar Corp., Class A	3,630,497
Liberty Global PLC, Class C	1,602,550
Life Storage, Inc.	3,002,683
Loews Corp.	2,393,038
Lumentum Holdings, Inc.	3,011,308
ManpowerGroup, Inc.	2,323,016
Marathon Oil Corp.	2,077,704
Marathon Petroleum Corp.	2,247,077
Marsh & McLennan Cos., Inc.	2,583,923
Marvell Technology Group, Ltd.	4,179,691
Masco Corp.	2,437,305
McKesson Corp.	3,771,639
Milacron Holdings Corp.	4,537,968
Millicom International Cellular SA SDR	4,066,076
Molina Healthcare, Inc.	1,182,485
Moody's Corp.	2,487,046
Moog, Inc., Class A	3,581,917
Mosaic Co.	2,003,525
Navient Corp.	1,496,327
NetApp, Inc.	1,849,297
NetEase, Inc. ADR	2,338,552
Newell Brands, Inc.	2,597,028
Noble Energy, Inc.	5,639,196
Nomad Foods, Ltd.	2,672,114
Nordstrom, Inc.	967,005
Norwegian Cruise Line Holdings, Ltd.	3,471,538
Nutrien, Ltd.	3,985,643
Omnicom Group, Inc.	1,241,425
Owens Corning	1,449,249
PACCAR, Inc.	2,132,398
Park Hotels & Resorts, Inc.	5,172,130
Parker-Hannifin Corp.	5,911,900
Physicians Realty Trust	5,020,536
Pinnacle Financial Partners, Inc.	1,710,684
Pinnacle West Capital Corp.	6,317,544
Pioneer Natural Resources Co.	2,504,391
Post Holdings, Inc.	2,406,274
Prologis, Inc.	3,622,581
PS Business Parks, Inc.	3,932,979
Qorvo, Inc.	2,695,345
Raymond James Financial, Inc.	2,627,510
Regency Centers Corp.	3,789,664
Regions Financial Corp.	3,684,042
Reinsurance Group of America, Inc.	12,526,241
Reliance Steel & Aluminum Co.	4,446,726
Retail Properties of America, Inc., Class A	1,576,696
Robert Half International, Inc.	4,117,374
Ross Stores, Inc.	2,192,174
Sanwa Holdings Corp.	3,625,242
Science Applications International Corp.	1,635,934
Sensata Technologies Holding PLC	3,633,185
Silicon Motion Technology Corp. ADR	3,706,527
SL Green Realty Corp.	5,476,638
SLM Corp.	5,658,693
South State Corp.	3,242,258
Southwest Airlines Co.	4,442,684
Spirit AeroSystems Holdings, Inc., Class A	1,193,832

SS&C Technologies Holdings, Inc.	5,949,953
State Street Corp.	1,420,657
State Street Institutional Liquid Reserves Fund, Administration Class	10,746,063
STERIS PLC	3,921,541
Sterling Bancorp	4,662,663
STORE Capital Corp.	5,591,596
SunTrust Banks, Inc.	5,915,005
Synchrony Financial	1,641,208
TD Ameritrade Holding Corp.	6,142,869
TE Connectivity, Ltd.	7,129,177
TEGNA, Inc.	2,966,214
Textron, Inc.	1,254,616
Timken Co.	1,615,244
Torchmark Corp.	1,786,423
Travelers Cos., Inc.	2,919,131
Trinseo SA	1,059,561
Tyson Foods, Inc., Class A	1,634,393
UGI Corp.	8,531,033
Universal Health Services, Inc., Class B	2,748,258
Unum Group	3,879,480
US Foods Holding Corp.	5,510,680
Valero Energy Corp.	903,971
VeriSign, Inc.	2,452,329
Viper Energy Partners LP	2,248,035
Vistra Energy Corp.	2,126,617
WABCO Holdings, Inc.	2,646,946
WESCO International, Inc.	1,265,691
Western Alliance Bancorp	3,882,842
Western Digital Corp.	930,231
WPX Energy, Inc.	3,053,522
WR Berkley Corp.	4,010,123
Wyndham Destinations, Inc.	1,925,613
Wyndham Hotels & Resorts, Inc.	3,390,896
Xcel Energy, Inc.	4,710,857
Xerox Corp.	2,412,061
Zimmer Biomet Holdings, Inc.	3,363,376
Zions Bancorp NA	5,706,001

**VALIC Company II - Moderate Growth Lifestyle Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
VALIC Co. I Blue Chip Growth Fund			30,911
VALIC Co. I Capital Conservation Fund			30,738,829
VALIC Co. I Dividend Value Fund			50,535,950
VALIC Co. I Emerging Economies Fund			42,051,996
VALIC Co. I Foreign Value Fund			32,512,887
VALIC Co. I Global Real Estate Fund			24,858,967
VALIC Co. I Government Securities Fund			12,902,735
VALIC Co. I Inflation Protected Fund			38,448,361
VALIC Co. I International Equities Index Fund			6,788,268
VALIC Co. I International Government Bond Fund			32,294,887
VALIC Co. I International Growth Fund			5,674,487
VALIC Co. I Large Cap Core Fund			9,905,165
VALIC Co. I Large Capital Growth Fund			15,513,677
VALIC Co. I Mid Cap Index Fund			28,602,096
VALIC Co. I Mid Cap Strategic Growth Fund			11,494,442
VALIC Co. I Nasdaq-100 Index Fund			25,685,613
VALIC Co. I Science & Technology Fund			40,034,524
VALIC Co. I Small Cap Index Fund			10,627,758
VALIC Co. I Small Cap Special Values Fund			12,034,201
VALIC Co. I Stock Index Fund			95,861,267
VALIC Co. I Value Fund			19,578,327
VALIC Co. II Capital Appreciation Fund			26,711,072
VALIC Co. II Core Bond Fund			87,485,739
VALIC Co. II High Yield Bond Fund			44,658,459
VALIC Co. II International Opportunities Fund			23,354,258
VALIC Co. II Large Cap Value Fund			54,785,513
VALIC Co. II Mid Cap Growth Fund			11,277,627

VALIC Co. II Mid Cap Value Fund	29,182,662
VALIC Co. II Small Cap Growth Fund	8,882,552
VALIC Co. II Small Cap Value Fund	15,831,474
VALIC Co. II Strategic Bond Fund	104,187,329

**VALIC Company II - Small Cap Growth Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
2U, Inc.			1,335,296
Acadia Healthcare Co., Inc.			1,077,665
ACADIA Pharmaceuticals, Inc.			568,999
Advanced Disposal Services, Inc.			1,027,377
Advanced Drainage Systems, Inc.			1,884,623
Adverum Biotechnologies, Inc.			917,932
Amedisys, Inc.			2,696,491
American Eagle Outfitters, Inc.			1,186,194
Anaplan, Inc.			1,579,406
Applied Industrial Technologies, Inc.			2,154,663
Array BioPharma, Inc.			1,148,814
Atara Biotherapeutics, Inc.			1,405,858
Avrobio, Inc.			788,120
Axos Financial, Inc.			871,857
Bellicum Pharmaceuticals, Inc.			278,489
Biohaven Pharmaceutical Holding Co., Ltd.			2,145,503
Boyd Gaming Corp.			2,779,198
Bright Horizons Family Solutions, Inc.			2,378,977
Centennial Resource Development, Inc., Class A			1,169,925
Chart Industries, Inc.			1,006,278
Ciena Corp.			1,853,018
Clementia Pharmaceuticals, Inc., CVR			0
Coherus Biosciences, Inc.			1,817,746
Coupa Software, Inc.			1,380,179
CubeSmart			1,026,385
Elastic NV			913,417
Entegris, Inc.			4,017,968
Envestnet, Inc.			3,916,234
Etsy, Inc.			939,346
Evercore, Inc., Class A			2,504,341
Evolent Health, Inc., Class A			1,237,305
Exact Sciences Corp.			1,837,608
Farfetch, Ltd., Class A			1,905,532
Ferro Corp.			1,516,502
FibroGen, Inc.			1,512,043
First Financial Bankshares, Inc.			583,210
Floor & Decor Holdings, Inc., Class A			1,172,937
Fox Factory Holding Corp.			856,626
Freshpet, Inc.			1,844,369
G1 Therapeutics, Inc.			691,391
Generac Holdings, Inc.			847,561
GenMark Diagnostics, Inc.			294,241
Global Blood Therapeutics, Inc.			555,551
Glu Mobile, Inc.			1,764,502
Graco, Inc.			1,848,331
GrubHub, Inc.			620,546
H&E Equipment Services, Inc.			1,478,960
Halozyme Therapeutics, Inc.			1,962,424
HEICO Corp.			1,303,401
Heron Therapeutics, Inc.			636,546
Hexcel Corp.			1,866,461
Highwoods Properties, Inc.			996,185
Homology Medicines, Inc.			1,111,121
Horizon Pharma PLC			2,483,456
HubSpot, Inc.			2,556,662
Hudson, Ltd., Class A			1,892,603
Inphi Corp.			3,198,483
Insulet Corp.			1,795,380
Intercept Pharmaceuticals, Inc.			652,469
iRhythm Technologies, Inc.			2,031,677



ITT, Inc.	2,585,546
John Bean Technologies Corp.	2,509,250
Kirby Corp.	1,264,535
Lennox International, Inc.	2,337,456
Lithia Motors, Inc., Class A	1,951,976
Littelfuse, Inc.	2,066,794
LivaNova PLC	1,175,815
ManTech International Corp., Class A	1,566,549
MKS Instruments, Inc.	2,636,196
MongoDB, Inc.	1,212,476
Monolithic Power Systems, Inc.	2,973,438
MSA Safety, Inc.	2,383,179
National Vision Holdings, Inc.	2,485,971
Nektar Therapeutics	299,835
Nevro Corp.	1,743,801
New Relic, Inc.	868,651
New York Times Co., Class A	2,247,769
Okta, Inc.	1,630,358
Ollie's Bargain Outlet Holdings, Inc.	3,216,182
Optinose, Inc.	642,918
Oshkosh Corp.	1,555,417
Pagerduty, Inc.	971,768
PennantPark Investment Corp.	976,381
Performance Food Group Co.	3,583,657
Planet Fitness, Inc., Class A	2,597,721
Pluralsight, Inc., Class A	2,101,789
Pool Corp.	2,902,357
Portola Pharmaceuticals, Inc.	1,144,991
Primo Water Corp.	1,187,834
Proofpoint, Inc.	2,386,743
Quantenna Communications, Inc.	597,500
RE/MAX Holdings, Inc., Class A	1,244,828
Red Rock Resorts, Inc., Class A	1,865,964
REGENXBIO, Inc.	1,382,119
Revanche Therapeutics, Inc.	838,780
RingCentral, Inc., Class A	1,349,892
Rubius Therapeutics, Inc.	451,592
Rush Enterprises, Inc., Class A	2,682,729
Sage Therapeutics, Inc.	1,188,377
Saia, Inc.	2,234,075
SailPoint Technologies Holding, Inc.	2,206,117
Semtech Corp.	2,486,370
Shockwave Medical, Inc.	589,680
Signature Bank	1,367,849
Simpson Manufacturing Co., Inc.	1,753,684
SiteOne Landscape Supply, Inc.	1,774,701
Smartsheet, Inc., Class A	1,727,995
Spark Therapeutics, Inc.	701,380
Teladoc Health, Inc.	2,630,188
Texas Roadhouse, Inc.	1,781,196
TherapeuticsMD, Inc.	1,193,929
Trade Desk, Inc., Class A	1,304,296
TransEnterix, Inc.	349,812
Trex Co., Inc.	3,085,909
TRI Pointe Group, Inc.	1,067,895
Tricida, Inc.	1,491,167
Twist Bioscience Corp.	902,108
Webster Financial Corp.	1,004,263
Winnebago Industries, Inc.	1,407,478
Wix.com, Ltd.	2,245,704
Wolverine World Wide, Inc.	3,314,851
World Wrestling Entertainment, Inc., Class A	2,733,678
Zendesk, Inc.	1,822,839
Zscaler, Inc.	2,099,166

**VALIC Company II - Small Cap Value Fund - (unaudited)**  
**April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
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1st Source Corp.	656,557
Abercrombie & Fitch Co., Class A	3,383,548
ABM Industries, Inc.	2,479,441
Abraxas Petroleum Corp.	192,372
Acacia Research Corp.	321,409
Acceleron Pharma, Inc.	276,964
ACCO Brands Corp.	2,774,904
ACI Worldwide, Inc.	1,047,840
Acorda Therapeutics, Inc.	95,095
ADTRAN, Inc.	543,338
AdvanSix, Inc.	166,265
AG Mtg. Investment Trust, Inc.	1,202,833
AGCO Corp.	789,905
Alexander & Baldwin, Inc.	552,118
Allegiance Bancshares, Inc.	127,909
Allscripts Healthcare Solutions, Inc.	490,539
Alpha & Omega Semiconductor, Ltd.	559,240
AMAG Pharmaceuticals, Inc.	74,772
Ambac Financial Group, Inc.	458,150
AMC Entertainment Holdings, Inc., Class A	588,208
American Assets Trust, Inc.	2,332,595
American Axle & Manufacturing Holdings, Inc.	382,025
American Equity Investment Life Holding Co.	2,735,130
American National Bankshares, Inc.	26,474
American Public Education, Inc.	316,800
American Renal Associates Holdings, Inc.	354,320
American States Water Co.	370,084
AMERISAFE, Inc.	675,108
Amkor Technology, Inc.	1,339,068
Anixter International, Inc.	201,184
Applied Industrial Technologies, Inc.	53,946
Arbutus Biopharma Corp.	253,398
ArcBest Corp.	1,837,267
Arch Coal, Inc., Class A	3,200,340
Arcus Biosciences, Inc.	376,796
Argo Group International Holdings, Ltd.	685,064
Armada Hoffer Properties, Inc.	925,395
ARMOUR Residential REIT, Inc.	616,284
Armstrong Flooring, Inc.	240,534
Artesian Resources Corp., Class A	50,792
Ashford Hospitality Trust, Inc.	1,145,419
Associated Capital Group, Inc., Class A	53,703
Atlantic Power Corp.	647,955
Avaya Holdings Corp.	341,532
Avista Corp.	1,254,511
BancFirst Corp.	833,592
Bancorp, Inc.	723,889
BancorpSouth Bank	277,368
Bank of Commerce Holdings	30,296
Bank of Marin Bancorp	42,350
BankFinancial Corp.	355,737
Banner Corp.	1,187,648
Barnes & Noble Education, Inc.	681,550
Barrett Business Services, Inc.	954,466
Bassett Furniture Industries, Inc.	117,216
Bel Fuse, Inc., Class B	549,840
Benchmark Electronics, Inc.	2,530,197
BGC Partners, Inc., Class A	153,900
BioCryst Pharmaceuticals, Inc.	307,602
Black Hills Corp.	2,044,556
Bloom Energy Corp. Class A	23,154
BMC Stock Holdings, Inc.	386,904
Boise Cascade Co.	836,238
Boston Private Financial Holdings, Inc.	645,780
Boyd Gaming Corp.	293,556
Braemar Hotels & Resorts, Inc.	1,006,360
BrightSphere Investment Group PLC	1,034,072
Brinker International, Inc.	2,018,744
Bryn Mawr Bank Corp.	137,124
CACI International, Inc., Class A	409,374

Cadence BanCorp	45,500
Caleres, Inc.	340,990
Cannae Holdings, Inc.	415,854
Capstead Mtg. Corp.	687,200
Cathay General Bancorp	1,121,727
Cato Corp., Class A	532,116
CBIZ, Inc.	411,303
Cedar Realty Trust, Inc.	137,843
CenterState Bank Corp.	165,677
Central Garden & Pet Co., Class A	1,101,600
Central Pacific Financial Corp.	1,578,526
Central Valley Community Bancorp	118,668
Century Bancorp, Inc., Class A	38,318
Chemung Financial Corp.	33,166
Cherry Hill Mtg. Investment Corp.	505,718
Chico's FAS, Inc.	76,650
Ciena Corp.	1,871,968
Cirrus Logic, Inc.	2,569,320
Citi Trends, Inc.	183,249
Citizens & Northern Corp.	65,205
City Holding Co.	1,349,460
City Office REIT, Inc.	112,520
Clearway Energy, Inc., Class A	1,264,951
Clearway Energy, Inc., Class C	1,547,325
Cleveland-Cliffs, Inc.	76,923
CNO Financial Group, Inc.	1,883,539
Cohu, Inc.	366,301
Columbia Banking System, Inc.	641,934
Commercial Metals Co.	518,700
Community Bank System, Inc.	1,062,031
Community Trust Bancorp, Inc.	807,736
Computer Programs & Systems, Inc.	331,251
Comtech Telecommunications Corp.	98,826
CONMED Corp.	192,072
ConnectOne Bancorp, Inc.	576,312
Conn's, Inc.	320,788
CONSOL Energy, Inc.	152,550
Consolidated Communications Holdings, Inc.	687,312
Consolidated Water Co., Ltd.	156,984
Cooper-Standard Holdings, Inc.	45,603
CoreCivic, Inc.	1,904,115
Core-Mark Holding Co., Inc.	2,184,635
CorEnergy Infrastructure Trust, Inc.	340,412
CorePoint Lodging, Inc.	303,750
CoreSite Realty Corp.	1,422,330
Corvus Pharmaceuticals, Inc.	65,988
Costamare, Inc.	262,740
Cousins Properties, Inc.	3,672,583
Covenant Transportation Group, Inc., Class A	169,911
CRA International, Inc.	374,976
Cross Country Healthcare, Inc.	473,760
Culp, Inc.	84,132
Customers Bancorp, Inc.	1,329,555
CVR Energy, Inc.	1,222,348
Dana, Inc.	986,700
Darling Ingredients, Inc.	370,770
Dawson Geophysical Co.	72,800
Dean Foods Co.	11,560
Deckers Outdoor Corp.	1,249,859
Delek US Holdings, Inc.	1,126,624
Denbury Resources, Inc.	175,947
Designer Brands, Inc.	55,625
DiamondRock Hospitality Co.	2,426,493
Dime Community Bancshares, Inc.	342,550
Domtar Corp.	490,956
Donnelley Financial Solutions, Inc.	324,572
Douglas Dynamics, Inc.	672,128
Dril-Quip, Inc.	1,437,480
DXP Enterprises, Inc.	711,974
Dynex Capital, Inc.	125,050

E.W. Scripps Co., Class A			159,530
East West Bancorp, Inc.			312,638
Easterly Government Properties, Inc.			574,200
Echo Global Logistics, Inc.			481,740
Edgewell Personal Care Co.			1,488,403
El Paso Electric Co.			2,456,622
EMCOR Group, Inc.			3,567,368
Enanta Pharmaceuticals, Inc.			357,479
Encore Wire Corp.			189,728
Endo International PLC			950,250
Ennis, Inc.			197,764
EnPro Industries, Inc.			178,368
Enterprise Financial Services Corp.			1,059,246
Entravision Communications Corp., Class A			148,233
Epizyme, Inc.			435,591
Essent Group, Ltd.			1,385,540
EVERTEC, Inc.			122,109
Express, Inc.			237,728
Exterran Corp.			234,630
Fabrinet			2,747,608
Fair Isaac Corp.			593,070
Farmers National Banc Corp.			151,095
Fate Therapeutics, Inc.			342,720
FedNat Holding Co.			185,478
Fidelity Southern Corp.			838,368
Financial Institutions, Inc.			676,500
First American Financial Corp.			741,780
First Bancorp, Inc./North Carolina			307,071
First BanCorp./Puerto Rico			3,617,130
First Business Financial Services, Inc.			147,392
First Citizens BancShares, Inc., Class A			779,955
First Commonwealth Financial Corp.			2,094,579
First Community Bankshares, Inc.			246,796
First Defiance Financial Corp.			442,650
First Financial Bancorp			193,270
First Financial Corp.			477,572
First Hawaiian, Inc.			467,285
First Industrial Realty Trust, Inc.			1,149,802
First Interstate BancSystem, Inc., Class A			488,948
First Midwest Bancorp, Inc.			223,288
Five Prime Therapeutics, Inc.			209,412
Fixed Income Clearing Corp. Repurchase Agreement	0.50	05/01/2019	5,719,000
Fluent, Inc.			252,377
Flushing Financial Corp.			494,940
FONAR Corp.			162,688
Fossil Group, Inc.			410,398
Franklin Financial Network, Inc.			47,005
Franklin Street Properties Corp.			304,968
Fresh Del Monte Produce, Inc.			287,723
FTI Consulting, Inc.			1,716,596
FTS International, Inc.			1,103,310
Fulton Financial Corp.			350,175
FutureFuel Corp.			471,549
Gannett Co., Inc.			790,251
GEO Group, Inc.			3,218,215
Getty Realty Corp.			1,094,383
Glacier Bancorp, Inc.			1,060,491
Gladstone Commercial Corp.			184,875
Global Brass & Copper Holdings, Inc.			186,751
Global Indemnity, Ltd.			43,120
Global Medical REIT, Inc.			148,920
Graham Corp.			134,550
Graphic Packaging Holding Co.			105,627
Gray Television, Inc.			318,648
Great Lakes Dredge & Dock Corp.			949,907
Great Southern Bancorp, Inc.			643,245
Great Western Bancorp, Inc.			422,040
Green Dot Corp., Class A			140,294
Gulfport Energy Corp.			1,521,565
Hallmark Financial Services, Inc.			98,728

Hamilton Beach Brands Holding Co., Class A	97,740
Hancock Whitney Corp.	2,012,959
Hanmi Financial Corp.	1,164,652
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	555,731
Harsco Corp.	271,680
HC2 Holdings, Inc.	856
Heartland Financial USA, Inc.	431,040
Heidrick & Struggles International, Inc.	221,836
Helen of Troy, Ltd.	1,641,600
Hemisphere Media Group, Inc.	514,272
Heritage Commerce Corp.	78,876
Heritage Insurance Holdings, Inc.	714,736
Hersha Hospitality Trust	133,704
Hibbett Sports, Inc.	1,802,722
Highwoods Properties, Inc.	517,128
Hilltop Holdings, Inc.	979,998
HomeStreet, Inc.	211,050
HomeTrust Bancshares, Inc.	91,296
Hooker Furniture Corp.	235,499
Hope Bancorp, Inc.	1,059,098
Horace Mann Educators Corp.	99,536
Hospitality Properties Trust	484,640
Houghton Mifflin Harcourt Co.	458,459
Houlihan Lokey, Inc.	182,484
Hudson Pacific Properties, Inc.	188,244
Hurco Cos., Inc.	464,094
Huron Consulting Group, Inc.	1,053,594
Hyster-Yale Materials Handling, Inc.	253,156
IBERIABANK Corp.	1,963,650
IDACORP, Inc.	1,326,868
Independent Bank Corp./Michigan	484,425
Industrial Logistics Properties Trust	84,839
Infinera Corp.	484,778
InfraREIT, Inc.	471,520
Insight Enterprises, Inc.	1,538,976
InterDigital, Inc.	346,567
Intra-Cellular Therapies, Inc.	204,135
Invesco Mtg. Capital, Inc.	1,708,704
Investors Bancorp, Inc.	3,246,525
iovance Biotherapeutics, Inc.	385,320
Jernigan Capital, Inc.	202,272
K12, Inc.	2,370,444
Kala Pharmaceuticals, Inc.	299,536
Karyopharm Therapeutics, Inc.	136,364
KB Home	3,821,725
KBR, Inc.	2,270,884
Kelly Services, Inc., Class A	734,580
KEMET Corp.	448,537
Kimball Electronics, Inc.	276,879
Kimball International, Inc., Class B	103,356
Kite Realty Group Trust	505,280
KKR Real Estate Finance Trust, Inc.	572,828
Korn Ferry	169,272
Kraton Corp.	236,304
Lakeland Financial Corp.	232,543
Lannett Co., Inc.	724,398
Lantheus Holdings, Inc.	715,136
LB Foster Co., Class A	148,281
Liberty Expedia Holdings, Inc., Class A	3,291,178
Liberty Latin America, Ltd., Class A	939,757
Liberty TripAdvisor Holdings, Inc., Class A	236,518
Lifetime Brands, Inc.	155,144
Limelight Networks, Inc.	400,059
Louisiana-Pacific Corp.	1,315,125
LSC Communications, Inc.	486,504
Lumentum Holdings, Inc.	910,959
Mack-Cali Realty Corp.	1,154,688
Magellan Health, Inc.	1,071,000
Mallinckrodt PLC	439,064
Marlin Business Services Corp.	187,394

Masonite International Corp.	422,218
Matrix Service Co.	1,529,580
MBIA, Inc.	1,085,941
McDermott International, Inc.	307,687
Medicines Co.	792,360
Mercantile Bank Corp.	74,360
Meredith Corp.	312,700
Meridian Bancorp, Inc.	626,808
Meritor, Inc.	1,465,304
Methode Electronics, Inc.	259,688
MGE Energy, Inc.	250,823
MGIC Investment Corp.	2,283,840
MicroStrategy, Inc., Class A	1,422,150
Midland States Bancorp, Inc.	93,870
Midstates Petroleum Co., Inc.	1,015,215
Minerals Technologies, Inc.	436,879
Minerva Neurosciences, Inc.	339,757
Modine Manufacturing Co.	66,555
Molina Healthcare, Inc.	324,075
Moog, Inc., Class A	1,910,256
Movado Group, Inc.	502,665
MRC Global, Inc.	1,710,471
Murphy USA, Inc.	333,333
Myers Industries, Inc.	113,745
MYR Group, Inc.	733,845
NACCO Industries, Inc., Class A	201,424
NantHealth, Inc.	9,239
National CineMedia, Inc.	84,458
National General Holdings Corp.	81,345
Navigant Consulting, Inc.	1,675,722
Nelnet, Inc., Class A	615,330
NeoPhotonics Corp.	232,220
NETGEAR, Inc.	369,257
NetScout Systems, Inc.	1,058,400
New Jersey Resources Corp.	1,146,832
New Media Investment Group, Inc.	341,011
New Senior Investment Group, Inc.	524,901
Newmark Group, Inc., Class A	114,415
Nine Energy Service, Inc.	473,055
Northfield Bancorp, Inc.	1,095,000
Northrim BanCorp, Inc.	102,921
Northwest Natural Holding Co.	1,752,518
NorthWestern Corp.	328,295
NOW, Inc.	1,665,218
Office Depot, Inc.	1,633,200
OFG Bancorp	1,148,242
Old Second Bancorp, Inc.	155,025
ONE Gas, Inc.	902,904
Oppenheimer Holdings, Inc., Class A	52,500
Oritani Financial Corp.	55,520
OSI Systems, Inc.	766,105
Owens & Minor, Inc.	231,710
Pacific Mercantile Bancorp	86,130
Pacific Premier Bancorp, Inc.	636,633
PacWest Bancorp	218,909
Par Pacific Holdings, Inc.	197,354
Patterson Cos., Inc.	2,238,600
Peabody Energy Corp.	1,271,634
Pebblebrook Hotel Trust	2,187,804
Penn National Gaming, Inc.	496,806
PennyMac Financial Services, Inc.	880,850
Peoples Bancorp, Inc.	300,656
People's United Financial, Inc.	162,526
Perficient, Inc.	744,832
Perspecta, Inc.	1,661,760
Photronics, Inc.	317,560
Piedmont Office Realty Trust, Inc., Class A	553,812
PNM Resources, Inc.	459,756
Portland General Electric Co.	3,551,849
PotlatchDeltic Corp.	1,067,016

Powell Industries, Inc.	409,500
Preferred Apartment Communities, Inc., Class A	351,900
Preferred Bank	103,299
Premier Financial Bancorp, Inc.	35,233
Prestige Consumer Healthcare, Inc.	558,980
Primerica, Inc.	169,377
ProAssurance Corp.	85,568
Progress Software Corp.	182,440
PS Business Parks, Inc.	768,100
Quad/Graphics, Inc.	545,250
Radian Group, Inc.	1,681,556
Ramaco Resources, Inc.	123,648
Rambus, Inc.	3,102,222
Red Lion Hotels Corp.	177,408
Redwood Trust, Inc.	773,828
Renewable Energy Group, Inc.	1,406,196
Rent-A-Center, Inc.	1,767,537
Republic Bancorp, Inc., Class A	226,848
REX American Resources Corp.	1,203,591
Rexford Industrial Realty, Inc.	556,983
Rite Aid Corp.	329,797
Riverview Bancorp, Inc.	70,490
RLJ Lodging Trust	825,247
RR Donnelley & Sons Co.	54,516
Rush Enterprises, Inc., Class A	767,621
S&T Bancorp, Inc.	103,406
Safety Insurance Group, Inc.	380,972
Sally Beauty Holdings, Inc.	70,800
Sanderson Farms, Inc.	803,639
Sanmina Corp.	1,804,544
Saul Centers, Inc.	74,690
Scholar Rock Holding Corp.	487,312
Schweitzer-Mauduit International, Inc.	2,048,832
SEACOR Holdings, Inc.	908,616
Shore Bancshares, Inc.	42,741
SI-BONE, Inc.	113,900
Sierra Bancorp	105,840
Simmons First National Corp., Class A	106,079
Sinclair Broadcast Group, Inc., Class A	2,747,400
SkyWest, Inc.	1,176,369
Sonos, Inc.	986,076
South State Corp.	1,556,326
Southwest Gas Holdings, Inc.	2,640,451
Southwestern Energy Co.	245,295
Spark Energy, Inc., Class A	342,452
SpartanNash Co.	616,077
Spero Therapeutics, Inc.	247,078
Spire, Inc.	1,397,554
Spirit Airlines, Inc.	1,560,706
Spok Holdings, Inc.	34,625
STAG Industrial, Inc.	235,996
Stepan Co.	203,588
Sterling Construction Co., Inc.	459,684
Stewart Information Services Corp.	586,638
Stifel Financial Corp.	1,611,090
Stock Yards Bancorp, Inc.	77,288
Stoneridge, Inc.	568,883
Sun Communities, Inc.	455,396
Sunstone Hotel Investors, Inc.	3,049,517
Synaptics, Inc.	1,220,508
Synchronoss Technologies, Inc.	114,056
Taylor Morrison Home Corp., Class A	300,080
Tech Data Corp.	5,016,001
TEGNA, Inc.	291,336
Tenneco, Inc., Class A	812,136
Territorial Bancorp, Inc.	89,745
Third Point Reinsurance, Ltd.	998,460
Tier REIT, Inc.	235,222
Titan Machinery, Inc.	755,080
TiVo Corp.	486,303

Tocagen, Inc.	358,644
Tompkins Financial Corp.	213,614
Tower International, Inc.	310,422
Towne Bank	59,984
Travelport Worldwide, Ltd.	330,848
TRI Pointe Group, Inc.	1,243,665
Tribune Publishing Co.	199,060
TriCo Bancshares	1,005,732
Trinseo SA	2,045,225
Triple-S Management Corp., Class B	2,426,950
TriState Capital Holdings, Inc.	134,908
TrueBlue, Inc.	1,251,488
TrustCo Bank Corp.	218,400
Trustmark Corp.	2,661,040
Tutor Perini Corp.	511,232
Two Harbors Investment Corp.	1,111,641
Ultra Clean Holdings, Inc.	204,687
UMB Financial Corp.	1,827,538
Umpqua Holdings Corp.	1,829,987
UniFirst Corp.	395,325
Union Bankshares Corp.	445,300
Unisys Corp.	236,531
United Bankshares, Inc.	1,353,780
United Community Banks, Inc.	1,468,584
United Community Financial Corp.	129,861
United Financial Bancorp, Inc.	149,047
Unitil Corp.	313,005
Univar, Inc.	93,987
Universal Forest Products, Inc.	25,865
Urban Edge Properties	655,521
Urstadt Biddle Properties, Inc., Class A	304,827
USA Truck, Inc.	69,776
Valhi, Inc.	65,762
Vector Group, Ltd.	231,722
Vectrus, Inc.	1,220,555
Veeco Instruments, Inc.	583,422
Verint Systems, Inc.	380,457
Veritex Holdings, Inc.	565,246
Veritiv Corp.	605,213
Verso Corp., Class A	937,440
Virtusa Corp.	377,740
Vishay Intertechnology, Inc.	194,138
Vishay Precision Group, Inc.	83,314
Vistra Energy Corp.	1,352,390
VSE Corp.	586,944
W&T Offshore, Inc.	1,595,638
Wabash National Corp.	1,852,472
Walker & Dunlop, Inc.	989,100
Warrior Met Coal, Inc.	2,154,500
Washington Federal, Inc.	2,316,486
Washington Prime Group, Inc.	340,216
Washington Real Estate Investment Trust	155,320
Washington Trust Bancorp, Inc.	232,109
Waterstone Financial, Inc.	172,224
Webster Financial Corp.	696,003
WellCare Health Plans, Inc.	297,103
West Bancorporation, Inc.	94,994
Westamerica Bancorporation	2,377,681
Weyco Group, Inc.	27,448
WideOpenWest, Inc.	490,586
Wintrust Financial Corp.	1,417,320
Worthington Industries, Inc.	1,097,154
WSFS Financial Corp.	1,064,646
Xenia Hotels & Resorts, Inc.	2,206,135
Xperi Corp.	1,838,900
YRC Worldwide, Inc.	920,222
Zogenix, Inc.	140,364
Zumiez, Inc.	721,673

#### **Futures Contracts**



<b>Description</b>	<b>Type</b>	<b>Expiration Month</b>	<b>Unrealized Appreciation (Depreciation) (\$)</b>
Russell 2000 Mini Index	Long	June 2019	156,947

**VALIC Company II - Socially Responsible Fund - (unaudited)  
April 30, 2019**

<b>Security</b>	<b>Coupon(%)</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>
Abbott Laboratories			8,363,188
AbbVie, Inc.			4,589,218
ABIOMED, Inc.			352,033
Accenture PLC, Class A			5,499,828
Activision Blizzard, Inc.			1,214,555
Adobe, Inc.			5,717,316
Advanced Micro Devices, Inc.			650,963
AES Corp.			1,362,221
Aflac, Inc.			3,533,200
Agilent Technologies, Inc.			1,723,939
Air Products & Chemicals, Inc.			3,996,853
Akamai Technologies, Inc.			631,753
Alexion Pharmaceuticals, Inc.			1,352,043
Align Technology, Inc.			733,777
Allstate Corp.			2,476,599
Alphabet, Inc., Class A			28,270,278
American Airlines Group, Inc.			441,264
American Express Co.			2,588,907
American Tower Corp.			4,215,551
American Water Works Co., Inc.			4,904,361
Ameriprise Financial, Inc.			428,275
AMETEK, Inc.			1,367,340
Amgen, Inc.			6,823,843
Anadarko Petroleum Corp.			2,602,129
Analog Devices, Inc.			585,152
Aon PLC			1,842,292
Apache Corp.			667,349
Apple, Inc.			29,569,728
Applied Materials, Inc.			941,071
Aptiv PLC			803,266
Autodesk, Inc.			1,053,934
Automatic Data Processing, Inc.			3,141,657
AvalonBay Communities, Inc.			1,264,051
Baker Hughes a GE Co., LLC			415,258
Ball Corp.			837,182
Bank of New York Mellon Corp.			3,613,808
Baxter International, Inc.			2,989,739
BB&T Corp.			3,808,410
Best Buy Co., Inc.			499,514
Biogen, Inc.			2,019,375
BlackRock, Inc.			4,370,557
Booking Holdings, Inc.			6,809,668
Broadcom, Inc.			4,382,139
Cabot Oil & Gas Corp.			756,092
Campbell Soup Co.			484,786
Capital One Financial Corp.			1,222,293
Capri Holdings, Ltd.			459,049
CarMax, Inc.			124,498
Caterpillar, Inc.			4,086,818
Celgene Corp.			3,177,358
Centene Corp.			2,130,872
CenterPoint Energy, Inc.			630,075
CenturyLink, Inc.			609,497
Cerner Corp.			1,290,991
CF Industries Holdings, Inc.			310,012
Charles Schwab Corp.			2,827,831
Chipotle Mexican Grill, Inc.			626,804
Chubb, Ltd.			6,063,552
Cintas Corp.			19,543

Cisco Systems, Inc.			11,597,036
Citizens Financial Group, Inc.			1,727,392
CME Group, Inc.			3,766,918
CMS Energy Corp.			1,634,725
Cognizant Technology Solutions Corp., Class A			1,625,914
Colgate-Palmolive Co.			3,937,721
Comcast Corp., Class A			7,931,035
Comerica, Inc.			714,069
Concho Resources, Inc.			1,217,259
Consolidated Edison, Inc.			6,984,560
Cooper Cos., Inc.			695,228
Corning, Inc.			460,455
Crown Castle International Corp.			2,423,026
CSX Corp.			1,946,954
Cummins, Inc.			1,039,146
Danaher Corp.			7,691,453
Darden Restaurants, Inc.			728,885
Deere & Co.			2,383,250
Delta Air Lines, Inc.			2,882,149
DENTSPLY SIRONA, Inc.			557,419
Devon Energy Corp.			1,124,804
Digital Realty Trust, Inc.			855,516
Discovery, Inc., Class A			418,201
Dollar Tree, Inc.			1,666,418
DXC Technology Co.			425,009
Eastman Chemical Co.			383,751
Eaton Corp. PLC			3,191,800
eBay, Inc.			2,093,895
Ecolab, Inc.			3,365,903
Edwards Lifesciences Corp.			1,524,766
Electronic Arts, Inc.			929,274
Emerson Electric Co.			3,481,847
EOG Resources, Inc.			3,999,138
Equinix, Inc.			1,479,594
Equity Residential			975,501
Estee Lauder Cos., Inc., Class A			2,210,679
Eversource Energy			1,909,381
Expedia Group, Inc.			2,081,076
Fastenal Co.			588,810
Fidelity National Information Services, Inc.			1,577,923
Fifth Third Bancorp			1,481,982
Fiserv, Inc.			893,599
Fixed Income Clearing Corp. Repurchase Agreement	0.50	05/01/2019	31,126,000
Ford Motor Co.			4,152,893
Fortive Corp.			1,653,929
Franklin Resources, Inc.			260,151
General Mills, Inc.			2,083,248
Genuine Parts Co.			959,672
Gilead Sciences, Inc.			4,261,421
H&R Block, Inc.			59,209
Hanesbrands, Inc.			502,274
Hasbro, Inc.			657,812
HCA Healthcare, Inc.			2,936,341
HCP, Inc.			185,410
Henry Schein, Inc.			1,070,507
Hess Corp.			1,229,245
Hewlett Packard Enterprise Co.			1,042,907
HollyFrontier Corp.			503,170
Hologic, Inc.			502,666
Home Depot, Inc.			11,017,522
Hormel Foods Corp.			844,012
Host Hotels & Resorts, Inc.			145,127
HP, Inc.			1,056,971
Humana, Inc.			4,213,243
Huntington Bancshares, Inc.			1,752,361
IDEXX Laboratories, Inc.			785,088
IHS Markit, Ltd.			966,377
Illinois Tool Works, Inc.			2,884,291
Illumina, Inc.			2,101,320
Incyte Corp.			549,120

Ingersoll-Rand PLC	1,276,370
Intel Corp.	7,804,731
Intercontinental Exchange, Inc.	2,887,356
International Flavors & Fragrances, Inc.	388,706
International Paper Co.	968,078
Intuit, Inc.	2,428,001
Invesco, Ltd.	497,555
IQVIA Holdings, Inc.	1,532,484
J.M. Smucker Co.	884,162
Jefferies Financial Group, Inc.	398,605
Johnson Controls International PLC	1,195,763
Kellogg Co.	1,382,016
KeyCorp	1,419,971
Kimberly-Clark Corp.	2,238,562
Kinder Morgan, Inc.	3,841,845
Kohl's Corp.	861,945
Kraft Heinz Co.	2,119,549
Kroger Co.	1,499,597
L Brands, Inc.	114,124
Laboratory Corp. of America Holdings	2,612,613
Lam Research Corp.	275,882
Lincoln National Corp.	311,382
Linde PLC	2,886,323
LKQ Corp.	516,907
Loews Corp.	972,510
Lowe's Cos., Inc.	3,541,395
LyondellBasell Industries NV, Class A	1,485,705
M&T Bank Corp.	2,222,135
Macy's, Inc.	437,444
Marathon Oil Corp.	1,005,496
Marsh & McLennan Cos., Inc.	2,516,129
Martin Marietta Materials, Inc.	1,026,509
Mastercard, Inc., Class A	10,851,472
Mattel, Inc.	55,647
McCormick & Co., Inc.	990,643
Mettler-Toledo International, Inc.	983,743
Micron Technology, Inc.	1,524,002
Microsoft Corp.	36,450,460
Monster Beverage Corp.	1,505,317
Moody's Corp.	1,662,029
Mosaic Co.	403,687
Motorola Solutions, Inc.	540,804
MSCI, Inc.	621,823
National Oilwell Varco, Inc.	469,161
Nektar Therapeutics	291,030
NetApp, Inc.	472,869
Netflix, Inc.	6,741,975
Newell Brands, Inc.	88,379
Nielsen Holdings PLC	298,675
NiSource, Inc.	602,048
Noble Energy, Inc.	928,293
Nordstrom, Inc.	297,026
Norfolk Southern Corp.	1,522,193
Northern Trust Corp.	1,203,098
Nucor Corp.	2,946,809
NVIDIA Corp.	3,650,589
Occidental Petroleum Corp.	3,651,149
Omnicom Group, Inc.	884,492
ONEOK, Inc.	2,877,854
O'Reilly Automotive, Inc.	1,091,417
PACCAR, Inc.	928,772
Parker-Hannifin Corp.	919,524
Paychex, Inc.	72,591
PayPal Holdings, Inc.	4,707,245
PepsiCo, Inc.	13,640,014
PerkinElmer, Inc.	585,774
Perrigo Co. PLC	1,182,570
Pioneer Natural Resources Co.	2,349,250
PNC Financial Services Group, Inc.	6,339,174
PPG Industries, Inc.	1,817,960

PPL Corp.			1,710,495
Principal Financial Group, Inc.			125,466
Procter & Gamble Co.			14,784,429
Progressive Corp.			2,156,237
Prologis, Inc.			2,370,253
Prudential Financial, Inc.			3,611,371
Public Storage			1,435,016
PVH Corp.			1,163,490
QUALCOMM, Inc.			4,069,643
Quest Diagnostics, Inc.			2,510,988
Ralph Lauren Corp.			898,691
Red Hat, Inc.			220,861
Regeneron Pharmaceuticals, Inc.			1,425,404
Regions Financial Corp.			1,474,636
Republic Services, Inc.			790,186
ResMed, Inc.			507,501
Rockwell Automation, Inc.			1,296,956
Roper Technologies, Inc.			4,483,661
Ross Stores, Inc.			1,314,406
S&P Global, Inc.			3,846,766
salesforce.com, Inc.			5,898,035
SBA Communications Corp.			498,324
Schlumberger, Ltd.			3,727,543
Seagate Technology PLC			282,334
Simon Property Group, Inc.			3,448,814
Southwest Airlines Co.			1,541,596
Stanley Black & Decker, Inc.			922,407
Starbucks Corp.			6,011,111
State Street Corp.			1,574,042
Stryker Corp.			3,461,776
SunTrust Banks, Inc.			2,507,753
T. Rowe Price Group, Inc.			745,298
Tapestry, Inc.			816,044
TE Connectivity, Ltd.			452,807
TechnipFMC PLC			444,095
Texas Instruments, Inc.			4,027,312
Thermo Fisher Scientific, Inc.			7,616,280
Tiffany & Co.			184,264
TJX Cos., Inc.			3,212,017
TransDigm Group, Inc.			8,917,452
Travelers Cos., Inc.			2,695,888
TripAdvisor, Inc.			814,046
Twitter, Inc.			1,047,518
Ulta Beauty, Inc.			475,660
Under Armour, Inc., Class C			249
United Continental Holdings, Inc.			957,467
United Parcel Service, Inc., Class B			2,895,345
United States Treasury Bills	2.38	06/20/2019	2,392,066
US Bancorp			8,194,857
Valero Energy Corp.			2,497,139
Ventas, Inc.			829,446
VeriSign, Inc.			2,017,544
Verisk Analytics, Inc.			460,822
Verizon Communications, Inc.			12,848,877
Vertex Pharmaceuticals, Inc.			2,209,076
Viacom, Inc., Class B			394,188
Visa, Inc., Class A			15,892,160
Vulcan Materials Co.			990,342
Walgreens Boots Alliance, Inc.			3,227,485
Walt Disney Co.			10,585,589
Waste Management, Inc.			2,486,531
Waters Corp.			822,556
WEC Energy Group, Inc.			5,218,811
WellCare Health Plans, Inc.			1,344,712
Welltower, Inc.			1,386,631
Western Digital Corp.			553,323
WestRock Co.			692,605
Weyerhaeuser Co.			565,828
Willis Towers Watson PLC			434,858
WW Grainger, Inc.			496,320

Xerox Corp.	65,052
Yum! Brands, Inc.	3,209,679
Zions Bancorp NA	395,972
Zoetis, Inc.	5,841,033

#### Futures Contracts

Description	Type	Expiration Month	Unrealized Appreciation (Depreciation) (\$)
S&P 500 E-Mini Index	Long	June 2019	1,761,134

#### VALIC Company II - Strategic Bond Fund - (unaudited) April 30, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
ABB Finance USA, Inc.	3.38	04/03/2023	288,280
AbbVie, Inc.	4.45	05/14/2046	176,207
AbbVie, Inc.	4.88	11/14/2048	212,293
Abu Dhabi Government	3.13	10/11/2027	2,881,962
ACE INA Holdings, Inc.	2.88	11/03/2022	240,672
Actavis Funding SCS	3.80	03/15/2025	211,282
ADT Corp.	4.13	06/15/2023	1,289,162
AEP Texas, Inc.	4.15	05/01/2049	129,410
Ahern Rentals, Inc.	7.38	05/15/2023	1,307,410
AI Ladder Luxembourg Subco SARL	7.10	07/09/2025	429,853
AIB Group PLC	4.26	04/10/2025	397,017
Akorn, Inc.	8.00	04/16/2021	448,498
Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertson's LLC	5.75	03/15/2025	1,315,063
AlixPartners LLP	5.23	04/04/2024	218,961
Allergan Sales LLC	4.88	02/15/2021	104,957
Alliance Data Systems Corp.	5.88	11/01/2021	1,766,763
Alliant Holdings Intermediate LLC	5.24	05/09/2025	440,360
Allied Universal Holdco LLC	6.73	07/28/2022	423,563
Allison Transmission, Inc.	5.00	10/01/2024	1,344,177
Almonde, Inc.	6.10	06/13/2024	444,734
Alphabet Holding Co., Inc.	5.98	09/26/2024	416,826
Altice Financing SA	7.50	05/15/2026	2,613,625
Altice France SA	8.13	02/01/2027	437,855
Altice France SA	coupon TBD	08/14/2026	433,920
Altice Luxembourg SA	7.63	02/15/2025	2,761,525
Alvogen Pharma US, Inc.	7.23	04/02/2022	422,126
Amazon.com, Inc.	4.80	12/05/2034	185,798
AMC Entertainment Holdings, Inc.	coupon TBD	03/14/2026	441,293
America Movil SAB de CV	4.38	04/22/2049	438,460
American Express Co.	3.40	02/22/2024	242,276
American Express Co.	4.20	11/06/2025	186,987
American Express Credit Account Master Trust	2.67	11/15/2024	501,791
American Express Credit Account Master Trust	2.81	12/15/2025	219,320
American Express Credit Account Master Trust	2.99	12/15/2023	227,047
American Express Credit Account Master Trust	3.18	04/15/2024	307,798
American Tower Corp.	4.00	06/01/2025	257,279
Americredit Automobile Receivables Trust	2.97	11/20/2023	503,388
Ameriprise Financial, Inc.	3.00	03/22/2022	299,118
Amkor Technology, Inc.	6.63	09/15/2027	1,193,322
Amneal Pharmaceuticals LLC	6.00	05/04/2025	433,992
AmWINS Group, Inc.	7.75	07/01/2026	1,274,488
Anadarko Finance Co.	7.50	05/01/2031	253,278
Anadarko Petroleum Corp.	6.45	09/15/2036	288,334
Anglo American Capital PLC	3.25	04/03/2023	1,028,863
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	4.70	02/01/2036	246,899
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	4.90	02/01/2046	225,268
Anheuser-Busch InBev Worldwide, Inc.	4.60	04/15/2048	121,025
Anheuser-Busch InBev Worldwide, Inc.	5.55	01/23/2049	778,585
Anixter, Inc.	6.00	12/01/2025	989,188
Antero Midstream Partners LP/Antero Midstream Finance Corp.	5.75	03/01/2027	771,120
Apergy Corp.	6.38	05/01/2026	1,049,020
API Heat Transfer ThermaSys Corp.	8.60	12/31/2023	343,142
API Heat Transfer, Inc.			78,433

API Heat Transfer, Inc.			132,462
Appalachian Power Co.	4.50	03/01/2049	148,600
Apple, Inc.	2.85	05/06/2021	190,294
Applied Systems, Inc.	5.48	09/19/2024	428,271
Aptiv PLC	5.40	03/15/2049	146,734
Aqua America, Inc.	3.57	05/01/2029	138,889
Arab Republic of Egypt	8.50	01/31/2047	1,270,538
Arab Republic of Egypt	8.50	01/31/2047	1,168,895
Arrow Electronics, Inc.	4.00	04/01/2025	183,646
Assurant, Inc.	6.75	02/15/2034	164,968
Assurant, Inc.	7.00	03/27/2048	348,840
Asurion LLC	5.48	11/03/2023	418,019
Asurion LLC	8.98	08/04/2025	17,051
AT&T, Inc.	3.15	09/04/2036	769,177
AT&T, Inc.	4.35	03/01/2029	221,169
AT&T, Inc.	4.50	05/15/2035	914,685
AT&T, Inc.	4.90	08/15/2037	390,905
AT&T, Inc.	5.50	03/15/2027	625,532
Athene Holding, Ltd.	4.13	01/12/2028	294,276
Atlas Air, Inc.	7.63	01/02/2020	46,574
AutoNation, Inc.	3.50	11/15/2024	301,936
Avery Dennison Corp.	4.88	12/06/2028	280,243
Avis Budget Rental Car Funding AESOP LLC	2.50	07/20/2021	398,654
Aviva PLC	6.13	07/05/2043	525,463
Avolon Holdings Funding, Ltd.	5.13	10/01/2023	1,839,894
Avolon Holdings Funding, Ltd.	5.25	05/15/2024	390,250
Azure Orbit IV International Finance, Ltd.	3.75	01/25/2023	501,118
BA Credit Card Trust	3.00	09/15/2023	321,197
Banco Bilbao Vizcaya Argentaria SA	1.38	05/14/2025	918,284
Banco de Credito e Inversiones SA	3.50	10/12/2027	952,055
Banco do Brasil SA	4.75	03/20/2024	1,358,861
BANK	3.93	02/15/2052	709,059
Bank of America Corp.	0.75	07/26/2023	1,281,620
Bank of America Corp.	2.38	06/19/2024	1,349,209
Bank of America Corp.	3.71	04/24/2028	381,478
Bank of America Corp.	3.86	07/23/2024	284,721
Bank of America Corp.	4.18	11/25/2027	422,289
Bank of America Corp.	4.27	07/23/2029	457,788
Bank of America Corp.	6.11	01/29/2037	356,299
Bank of America NA	3.34	01/25/2023	430,959
Bank of Nova Scotia	4.65	12/31/2099	415,800
BankUnited, Inc.	4.88	11/17/2025	1,197,401
Basin Electric Power Cooperative	4.75	04/26/2047	19,871
Bass Pro Group LLC	7.48	09/25/2024	435,330
Bausch Health Companies, Inc.	5.22	11/27/2025	277,315
Bausch Health Cos., Inc.	5.88	05/15/2023	2,656,297
Bayer Capital Corp BV	1.50	06/26/2026	807,526
Belo Corp.	7.25	09/15/2027	874,088
Belo Corp.	7.75	06/01/2027	1,679,175
Benchmark Mtg. Trust	3.93	03/15/2052	895,881
Benchmark Mtg. Trust	4.51	11/15/2051	2,204,592
BHP Billiton Finance, Ltd.	6.50	10/22/2077	585,967
Block Communications, Inc.	6.88	02/15/2025	1,674,525
BMW US Capital LLC	3.10	04/12/2021	411,122
BMW Vehicle Lease Trust	3.38	08/22/2022	352,459
BNP Paribas SA	3.38	01/23/2026	542,529
BNP Paribas SA	4.71	01/10/2025	708,200
BP Capital Markets PLC	2.97	02/27/2026	1,888,985
BP Capital Markets PLC	3.51	03/17/2025	863,754
BPCE SA	4.63	07/18/2023	1,435,385
Braskem Netherlands Finance BV	4.50	01/10/2028	284,200
Bright Bidco BV	5.98	06/30/2024	314,725
Brighthouse Financial, Inc.	4.70	06/22/2047	222,956
Brinker International, Inc.	5.00	10/01/2024	1,446,375
Brookfield WEC Holdings, Inc.	5.98	08/01/2025	331,027
Buckeye Partners LP	3.95	12/01/2026	373,682
BWAY Corp.	5.85	04/03/2024	439,085
BX Trust	3.05	04/15/2035	1,217,084
C&W Senior Financing Designated Activity Co.	6.88	09/15/2027	1,655,637
Caesars Resort Collection LLC	5.23	12/22/2024	447,195

Calfrac Holdings LP	8.50	06/15/2026	1,207,650
Callon Petroleum Co.	6.38	07/01/2026	1,492,850
Canadian Imperial Bank of Commerce	2.10	10/05/2020	378,183
Canadian National Railway Co.	2.85	12/15/2021	173,309
Canadian Pacific Railway Co.	6.13	09/15/21 15	220,886
Cardinal Health, Inc.	4.60	03/15/2043	485,935
CarMax Auto Owner Trust	1.60	06/15/2022	172,431
Carmax Auto Owner Trust	2.90	03/15/2024	250,277
CarMax Auto Owner Trust	3.36	09/15/2023	406,877
Cascades, Inc.	5.50	07/15/2022	539,013
Cascades, Inc.	5.75	07/15/2023	878,850
Caterpillar Financial Services Corp.	2.55	11/29/2022	149,289
Caterpillar Financial Services Corp.	3.15	09/07/2021	152,726
Caterpillar Financial Services Corp.	3.45	05/15/2023	234,245
CBS Corp.	3.70	06/01/2028	371,247
CCC Information Services, Inc.	5.24	04/26/2024	443,200
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00	02/01/2028	555,305
CCO Holdings LLC/CCO Holdings Capital Corp.	5.38	05/01/2025	1,014,300
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50	05/01/2026	406,608
CCO Holdings LLC/CCO Holdings Capital Corp.	5.88	04/01/2024	493,103
CDK Global, Inc.	5.88	06/15/2026	1,332,465
Celgene Corp.	3.63	05/15/2024	283,572
Celgene Corp.	4.63	05/15/2044	131,198
Cenovus Energy, Inc.	4.25	04/15/2027	240,490
Cenovus Energy, Inc.	5.20	09/15/2043	299,369
Centene Corp.	4.75	01/15/2025	469,714
Centennial Resource Production LLC	6.88	04/01/2027	1,321,219
Central Garden & Pet Co.	5.13	02/01/2028	1,282,500
CenturyLink, Inc.	5.23	01/31/2025	437,476
CenturyLink, Inc.	7.50	04/01/2024	3,285,675
Chaparral Energy, Inc.	8.75	07/15/2023	1,669,700
Charter Communications Operating LLC/Charter Communications Operating Capital	4.39	02/01/2024	1,297,559
Charter Communications Operating LLC/Charter Communications Operating Capital	5.05	03/30/2029	390,741
Charter Communications Operating LLC/Charter Communications Operating Capital	5.38	04/01/2038	29,772
Charter Communications Operating LLC/Charter Communications Operating Capital	5.75	04/01/2048	118,109
Charter Communications Operating LLC/Charter Communications Operating Capital	6.38	10/23/2035	114,114
Charter NEX US, Inc.	5.23	05/16/2024	434,716
Chase Mtg. Finance Trust	3.75	12/25/2045	788,298
Cheniere Corpus Christi Holdings LLC	5.88	03/31/2025	64,650
Cheniere Corpus Christi Holdings LLC	7.00	06/30/2024	2,192,044
Cheniere Energy Partners LP	5.25	10/01/2025	1,027,140
Chevron Corp.	2.90	03/03/2024	369,438
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	3.30	05/01/2023	158,947
CHI Doors Holding Corp.	5.73	07/29/2022	437,231
China Minmetals Corp.	3.75	12/31/2099	1,899,963
Chinalco Capital Holdings, Ltd.	4.25	04/21/2022	1,288,299
Chubb INA Holdings, Inc.	2.50	03/15/2038	722,560
Cigna Corp.	4.80	08/15/2038	279,324
Cigna Corp.	4.90	12/15/2048	275,526
Cimarex Energy Co.	4.38	03/15/2029	208,158
Cineworld, Ltd.	4.73	02/28/2025	442,214
Cisco Systems, Inc.	2.20	02/28/2021	379,710
Citibank Credit Card Issuance Trust	2.49	01/20/2023	99,945
Citibank Credit Card Issuance Trust	3.11	04/22/2026	402,783
Citibank Credit Card Issuance Trust	3.21	12/07/2024	102,126
Citigroup Commercial Mtg. Trust	4.23	06/10/2051	1,075,493
Citigroup, Inc.	2.75	01/24/2024	534,052
Citigroup, Inc.	3.20	10/21/2026	840,214
Citigroup, Inc.	3.30	04/27/2025	142,618
Citigroup, Inc.	4.45	09/29/2027	401,635
Citigroup, Inc.	4.65	07/23/2048	407,840
Citigroup, Inc.	5.88	02/22/2033	308,603
Citigroup, Inc.	6.00	10/31/2033	125,371
CityCenter Holdings LLC	4.73	04/18/2024	448,137
Cleveland-Cliffs, Inc.	5.75	03/01/2025	1,616,205
CNAC HK Finbridge Co., Ltd.	5.13	03/14/2028	696,121
CNH Industrial Capital LLC	4.20	01/15/2024	473,169
CNH Industrial Finance Europe SA	1.88	01/19/2026	815,181
CNH Industrial NV	3.85	11/15/2027	291,579
CNH Industrial NV	4.50	08/15/2023	229,792

Coca-Cola Co.	1.25	03/08/2031	539,402
Cogent Communications Group, Inc.	5.38	03/01/2022	1,403,168
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	4.15	08/15/2026	301,932
Columbia Property Trust Operating Partnership LP	4.15	04/01/2025	336,075
Comcast Corp.	3.15	03/01/2026	475,525
Comcast Corp.	3.90	03/01/2038	61,657
Comcast Corp.	4.60	10/15/2038	377,726
Comcast Corp.	4.70	10/15/2048	111,898
COMM Mtg. Trust	1.09	03/10/2048	178,528
COMM Mtg. Trust	3.96	02/10/2036	257,461
COMM Mtg. Trust	4.23	05/10/2051	1,070,266
Commercial Metals Co.	5.75	04/15/2026	1,180,690
CommScope, Inc.	5.73	02/06/2026	223,493
Conagra Brands, Inc.	5.40	11/01/2048	352,515
Conagra Brands, Inc.	7.00	10/01/2028	337,123
Conn's, Inc.	7.25	07/15/2022	1,917,000
Consolidated Energy Finance SA	6.88	06/15/2025	1,586,200
Constellation Brands, Inc.	5.25	11/15/2048	311,591
Controladora Mabe SA de CV	5.60	10/23/2028	675,960
Cooperatieve Rabobank UA	11.00	12/29/2049	466,578
CORE Mtg. Trust	3.35	12/15/2031	640,801
Coty, Inc.	6.50	04/15/2026	1,849,219
Credit Acceptance Corp.	6.63	03/15/2026	1,293,523
Credit Suisse AG	5.75	09/18/2025	1,494,140
Credit Suisse Group AG	1.25	07/17/2025	861,053
Crosby US Acquisition Corp.	5.49	11/23/2020	445,088
Crown Americas LLC/Crown Americas Capital Corp. IV	4.50	01/15/2023	765,945
Crown Castle International Corp.	5.20	02/15/2049	273,820
Crown Cork & Seal Co., Inc.	7.38	12/15/2026	956,480
CSAIL Commercial Mtg. Trust	2.99	06/15/2050	150,529
CSAIL Commercial Mtg. Trust	3.51	04/15/2050	504,078
CSC Holdings LLC	4.97	01/25/2026	834,720
CSC Holdings LLC	5.38	07/15/2023	270,963
CSC Holdings LLC	5.50	04/15/2027	4,218,382
CTR Partnership LP/CareTrust Capital Corp.	5.25	06/01/2025	1,406,510
CVS Health Corp.	4.78	03/25/2038	853,123
CVS Health Corp.	5.05	03/25/2048	141,099
Daimler Finance North America LLC	2.45	05/18/2020	515,748
Danske Bank A/S	0.88	05/22/2023	1,224,865
Danske Bank A/S	5.38	01/12/2024	546,666
Darden Restaurants, Inc.	4.55	02/15/2048	337,380
DaVita HealthCare Partners, Inc.	5.13	07/15/2024	1,950,000
DBCg Mtg. Trust	3.17	06/15/2034	998,434
DBS Group Holdings, Ltd.	2.85	04/16/2022	277,545
Deerfield Holdings Corp. Acquisition	5.73	02/13/2025	442,388
Delphi Jersey Holdings PLC	5.00	10/01/2025	1,660,675
Deutsche Bank AG	4.25	02/04/2021	201,597
Diamond 1 Finance Corp./Diamond 2 Finance Corp.	6.02	06/15/2026	3,375,001
Diamond 1 Finance Corp./Diamond 2 Finance Corp.	8.10	07/15/2036	300,104
Diamond BC BV	5.58	09/06/2024	428,162
Diebold Nixdorf, Inc.	8.50	04/15/2024	1,378,585
Discover Card Execution Note Trust	2.19	04/17/2023	99,504
Discover Card Execution Note Trust	3.04	07/15/2024	222,930
Dominican Republic	6.85	01/27/2045	3,856,500
Dominican Republic	6.88	01/29/2026	442,000
Dominion Resources, Inc.	5.25	08/01/2033	314,159
Dominion Resources, Inc.	5.75	10/01/2054	144,171
Domtar Corp.	6.75	02/15/2044	547,582
Doncasters Group, Ltd.	6.10	04/09/2020	466,460
Donnelley Financial Solutions, Inc.	8.25	10/15/2024	1,738,908
Dow Chemical Co.	5.55	11/30/2048	286,062
DowDuPont, Inc.	5.32	11/15/2038	444,667
DowDuPont, Inc.	5.42	11/15/2048	407,552
DPL, Inc.	4.35	04/15/2029	210,419
Drew Marine Group, Inc.	5.73	11/19/2020	598,796
DTE Electric Co.	3.95	03/01/2049	535,747
DTZ U. S. Borrower LLC	5.73	08/21/2025	441,679
Duke Energy Progress LLC	2.80	05/15/2022	165,803
Dynacast International LLC	5.85	01/28/2022	439,199
E.W. Scripps Co.	5.13	05/15/2025	754,300



E.W. Scripps Co.	coupon TBD	04/04/2026	332,978
Eastman Chemical Co.	1.50	05/26/2023	793,276
Ecolab, Inc.	2.38	08/10/2022	226,195
Ecopetrol SA	5.88	05/28/2045	1,237,560
EDP Finance BV	2.00	04/22/2025	1,562,231
EG America LLC	6.60	02/07/2025	826,618
Eldorado Resorts, Inc.	6.00	09/15/2026	1,722,250
Electricite de France SA	4.25	12/29/2049	807,722
Electricite de France SA	4.88	09/21/2038	256,023
Electricite de France SA	5.00	09/21/2048	210,373
Electricite de France SA	6.25	05/30/2028	1,200,160
Enable Midstream Partners LP	4.95	05/15/2028	234,327
Enel Finance International NV	3.63	05/25/2027	615,493
Energizer Holdings, Inc.	6.38	07/15/2026	1,785,684
Energy Transfer Operating LP	4.25	03/15/2023	173,275
Energy Transfer Operating LP	4.50	04/15/2024	238,103
Energy Transfer Operating LP	5.25	04/15/2029	269,139
Energy Transfer Operating LP	6.25	04/15/2049	214,434
Energy Transfer Partners LP	4.90	03/15/2035	69,025
Energy Transfer Partners LP	6.25	12/31/2099	144,639
EnerSys	5.00	04/30/2023	1,911,930
EnLink Midstream LLC	5.38	06/01/2029	215,815
EnLink Midstream Partners LP	4.85	07/15/2026	106,064
EnLink Midstream Partners LP	5.05	04/01/2045	15,480
EnLink Midstream Partners LP	6.00	12/31/2099	128,326
Enova International, Inc.	8.50	09/01/2024	1,682,880
Enova International, Inc.	8.50	09/15/2025	1,052,273
Entergy Louisiana LLC			175,036
Entergy Texas, Inc.	4.50	03/30/2039	781,056
Enterprise Products Operating LLC	4.80	02/01/2049	284,154
Enterprise Products Operating LLC	5.25	08/16/2077	105,151
ERP Operating LP	4.15	12/01/2028	208,185
ESH Hospitality, Inc.	5.25	05/01/2025	1,997,463
ETA Australia Holdings III Pty, Ltd.	coupon TBD	03/08/2026	332,772
Export-Import Bank of India	3.38	08/05/2026	1,349,405
Extraction Oil & Gas, Inc.	5.63	02/01/2026	1,394,000
Federal Home Loan Mtg. Corp.	2.50	01/01/2028	184,456
Federal Home Loan Mtg. Corp.	2.50	04/01/2028	402,108
Federal Home Loan Mtg. Corp.	2.50	03/01/2031	261,342
Federal Home Loan Mtg. Corp.	2.50	10/01/2032	3,551,119
Federal Home Loan Mtg. Corp.	2.50	11/01/2032	1,627,239
Federal Home Loan Mtg. Corp.	3.00	04/01/2043	415,810
Federal Home Loan Mtg. Corp.	3.00	11/01/2046	9,712,820
Federal Home Loan Mtg. Corp.	3.50	03/01/2042	284,368
Federal Home Loan Mtg. Corp.	3.50	04/01/2042	539,554
Federal Home Loan Mtg. Corp.	3.50	08/01/2042	469,654
Federal Home Loan Mtg. Corp.	3.50	09/01/2043	44,221
Federal Home Loan Mtg. Corp.	3.50	07/01/2045	4,805,388
Federal Home Loan Mtg. Corp.	3.50	11/01/2047	2,262,393
Federal Home Loan Mtg. Corp.	3.50	03/01/2048	12,443,564
Federal Home Loan Mtg. Corp.	4.00	01/01/2046	314,001
Federal Home Loan Mtg. Corp.	4.00	01/01/2047	76,658
Federal Home Loan Mtg. Corp.	4.33	02/01/2037	15,155
Federal Home Loan Mtg. Corp.	4.50	02/01/2020	876
Federal Home Loan Mtg. Corp.	4.50	08/01/2020	1,165
Federal Home Loan Mtg. Corp.	4.50	03/01/2023	15,584
Federal Home Loan Mtg. Corp.	4.65	11/01/2037	136,377
Federal Home Loan Mtg. Corp.	5.00	05/01/2034	56,810
Federal Home Loan Mtg. Corp.	5.00	11/01/2043	48,026
Federal Home Loan Mtg. Corp.	5.50	06/01/2022	11,462
Federal Home Loan Mtg. Corp.	5.50	07/01/2035	17,726
Federal Home Loan Mtg. Corp.	6.00	03/01/2040	49,500
Federal Home Loan Mtg. Corp.	6.50	02/01/2036	9,818
Federal Home Loan Mtg. Corp.			28,877
Federal Home Loan Mtg. Corp. REMIC	3.00	09/15/2045	479,950
Federal Home Loan Mtg. Corp. REMIC	3.50	11/15/2045	202,029
Federal Home Loan Mtg. Corp. REMIC	4.00	11/15/2035	737,617
Federal Home Loan Mtg. Corp. REMIC	4.33	09/15/2039	15,916
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	5.28	05/25/2028	92,538
Federal National Mtg. Assoc.	2.50	12/01/2026	603,614

Federal National Mtg. Assoc.	2.50	08/01/2031	3,120,151
Federal National Mtg. Assoc.	2.50	02/01/2032	1,187,429
Federal National Mtg. Assoc.	3.00	10/01/2027	185,243
Federal National Mtg. Assoc.	3.00	12/01/2027	218,748
Federal National Mtg. Assoc.	3.00	10/01/2030	329,262
Federal National Mtg. Assoc.	3.00	02/01/2033	1,921,438
Federal National Mtg. Assoc.	3.00	12/01/2042	142,985
Federal National Mtg. Assoc.	3.00	08/01/2046	9,771,896
Federal National Mtg. Assoc.	3.00	01/01/2047	3,085,961
Federal National Mtg. Assoc.	3.00	04/01/2047	3,334,091
Federal National Mtg. Assoc.	3.00	09/01/2048	5,255,682
Federal National Mtg. Assoc.	3.50	09/01/2026	175,054
Federal National Mtg. Assoc.	3.50	08/01/2027	47,021
Federal National Mtg. Assoc.	3.50	10/01/2028	190,008
Federal National Mtg. Assoc.	3.50	03/01/2033	1,791,028
Federal National Mtg. Assoc.	3.50	08/01/2033	3,868,925
Federal National Mtg. Assoc.	3.50	08/01/2042	130,047
Federal National Mtg. Assoc.	3.50	08/01/2042	125,398
Federal National Mtg. Assoc.	3.50	10/01/2045	480,115
Federal National Mtg. Assoc.	3.50	11/01/2045	388,347
Federal National Mtg. Assoc.	3.50	07/01/2046	4,988,702
Federal National Mtg. Assoc.	3.50	01/01/2047	825,307
Federal National Mtg. Assoc.	3.50	12/01/2047	14,327,519
Federal National Mtg. Assoc.	3.50	12/01/2047	8,222,968
Federal National Mtg. Assoc.	3.50	04/01/2048	3,974,744
Federal National Mtg. Assoc.	3.50	04/01/2048	6,645,489
Federal National Mtg. Assoc.	4.00	11/01/2025	89,120
Federal National Mtg. Assoc.	4.00	03/01/2039	4,297,597
Federal National Mtg. Assoc.	4.00	12/01/2040	32,617
Federal National Mtg. Assoc.	4.00	01/01/2043	2,018,147
Federal National Mtg. Assoc.	4.00	10/01/2043	540,069
Federal National Mtg. Assoc.	4.00	10/01/2044	267,504
Federal National Mtg. Assoc.	4.00	02/01/2045	2,932,275
Federal National Mtg. Assoc.	4.00	06/01/2046	612,158
Federal National Mtg. Assoc.	4.00	01/01/2047	24,740
Federal National Mtg. Assoc.	4.00	05/01/2047	645,683
Federal National Mtg. Assoc.	4.00	07/01/2047	4,372,315
Federal National Mtg. Assoc.	4.00	08/01/2047	7,887,246
Federal National Mtg. Assoc.	4.00	06/01/2048	4,194,343
Federal National Mtg. Assoc.	4.00	01/01/2049	4,045,341
Federal National Mtg. Assoc.	4.00	01/01/2049	5,550,465
Federal National Mtg. Assoc.	4.00	03/01/2049	4,069,435
Federal National Mtg. Assoc.	4.31	11/01/2036	47,567
Federal National Mtg. Assoc.	4.37	09/01/2035	107,901
Federal National Mtg. Assoc.	4.38	05/01/2037	25,056
Federal National Mtg. Assoc.	4.42	07/01/2039	90,767
Federal National Mtg. Assoc.	4.50	06/01/2019	162
Federal National Mtg. Assoc.	4.50	08/01/2045	4,122,522
Federal National Mtg. Assoc.	4.50	10/01/2048	2,297,935
Federal National Mtg. Assoc.	4.50	11/01/2048	5,222,884
Federal National Mtg. Assoc.	4.55	10/01/2035	116,876
Federal National Mtg. Assoc.	4.57	10/01/2040	27,806
Federal National Mtg. Assoc.	4.65	08/01/2035	81,309
Federal National Mtg. Assoc.	4.67	10/01/2040	61,826
Federal National Mtg. Assoc.	4.70	05/01/2040	117,091
Federal National Mtg. Assoc.	5.00	01/01/2023	19,427
Federal National Mtg. Assoc.	5.00	04/01/2023	19,907
Federal National Mtg. Assoc.	5.00	03/01/2037	7,344
Federal National Mtg. Assoc.	5.00	05/01/2040	73,276
Federal National Mtg. Assoc.	5.00	05/01/2040	114,100
Federal National Mtg. Assoc.	5.00	06/01/2040	58,764
Federal National Mtg. Assoc.	5.00	07/01/2040	20,859
Federal National Mtg. Assoc.	5.00	02/01/2045	554,381
Federal National Mtg. Assoc.	5.50	08/01/2037	233,744
Federal National Mtg. Assoc.	5.50	06/01/2038	29,910
Federal National Mtg. Assoc.	6.00	02/01/2032	3,288
Federal National Mtg. Assoc.	6.00	10/01/2034	126
Federal National Mtg. Assoc.	6.00	09/01/2038	57,342
Federal National Mtg. Assoc.	6.00	11/01/2038	16,835
Federal National Mtg. Assoc.	6.00	06/01/2040	14,207

Federal National Mtg. Assoc.	6.50	11/01/2037	45,464
Federal National Mtg. Assoc. REMIC	3.00	06/25/2045	2,057,272
Federal National Mtg. Assoc. REMIC	3.00	12/25/2047	1,133,186
Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	2,300,259
Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	2,717,525
Federal Republic of Nigeria	7.14	02/23/2030	298,548
Federal Republic of Nigeria	7.63	11/28/2047	1,580,469
Financial & Risk US Holdings, Inc.	6.23	10/01/2025	436,459
First Niagara Financial Group, Inc.	7.25	12/15/2021	936,370
First Quality Finance Co., Inc.	5.00	07/01/2025	1,321,360
First Quantum Minerals, Ltd.	6.50	03/01/2024	684,219
First Quantum Minerals, Ltd.	7.25	04/01/2023	806,267
FirstCash, Inc.	5.38	06/01/2024	1,521,480
FirstEnergy Corp.	3.90	07/15/2027	79,071
FirstEnergy Corp.	7.38	11/15/2031	1,267,957
FirstEnergy Transmission LLC	4.55	04/01/2049	203,416
FMG Resources August 2006 Pty, Ltd.	5.13	03/15/2023	1,833,300
Focus Financial Partners LLC	5.73	08/05/2022	442,509
Ford Credit Auto Owner Trust	1.73	03/15/2022	113,587
Ford Credit Auto Owner Trust	3.47	01/15/2030	101,903
Ford Credit Floorplan Master Owner Trust	2.07	05/15/2022	128,173
Ford Credit Floorplan Master Owner Trust	2.48	09/15/2024	248,345
Ford Motor Credit Co. LLC	3.10	05/04/2023	584,718
Ford Motor Credit Co. LLC	4.54	03/06/2025	538,371
Forterra Finance LLC	5.48	10/25/2023	430,855
Forum Energy Technologies, Inc.	6.25	10/01/2021	1,324,460
Fox Corp.	5.48	01/25/2039	226,047
Fox Corp.	5.58	01/25/2049	291,599
Freeport-McMoRan Copper & Gold, Inc.	3.88	03/15/2023	1,938,420
Frontdoor, Inc.	6.75	08/15/2026	1,319,328
Frontier Communications Corp.	7.13	01/15/2023	1,192,088
Frontier Communications Corp.	7.63	04/15/2024	1,298,375
FS Energy & Power Fund	7.50	08/15/2023	1,543,916
Gabonese Republic	6.38	12/12/2024	962,580
Garda World Security Corp.	8.75	05/15/2025	1,593,163
Gas Natural Fenosa Finance BV	1.38	01/21/2025	941,942
Gas Natural Fenosa Finance BV	3.38	12/29/2049	458,736
GATX Corp.	4.35	02/15/2024	422,600
GATX Corp.	4.70	04/01/2029	141,505
General Dynamics Corp.	2.88	05/11/2020	248,842
General Electric Capital Corp.	5.30	02/11/2021	753,887
General Mills, Inc.	4.70	04/17/2048	426,295
General Motors Financial Co, Inc.	1.69	03/26/2025	682,646
General Motors Financial Co., Inc.	3.70	05/09/2023	380,746
Genesis Energy LP/Genesis Energy Finance Corp.	5.63	06/15/2024	1,393,354
Genesis Energy LP/Genesis Energy Finance Corp.	6.00	05/15/2023	685,417
GEO Group, Inc.	5.13	04/01/2023	392,700
GEO Group, Inc.	5.88	10/15/2024	933,300
Georgia Power Co.	2.00	09/08/2020	222,062
Georgia-Pacific LLC	3.73	07/15/2023	487,492
Georgia-Pacific LLC	5.40	11/01/2020	144,244
GFL Environmental, Inc.	5.48	05/30/2025	447,682
GlaxoSmithKline Capital PLC	3.13	05/14/2021	375,576
GlaxoSmithKline Capital, Inc.	3.38	05/15/2023	178,885
Glencore Canada Financial Corp.	7.38	05/27/2020	415,006
Glencore Funding LLC	4.13	03/12/2024	413,723
GLP Capital LP/GLP Financing II, Inc.	5.38	04/15/2026	1,093,022
GM Financial Consumer Automobile Receivables Trust	2.13	03/16/2023	198,182
Goldman Sachs Group, Inc.	2.00	11/01/2028	469,865
Goldman Sachs Group, Inc.	2.35	11/15/2021	582,506
Goldman Sachs Group, Inc.	2.91	06/05/2023	322,260
Goldman Sachs Group, Inc.	3.13	07/25/2029	530,791
Goldman Sachs Group, Inc.	3.63	02/20/2024	363,316
Goldman Sachs Group, Inc.	4.02	10/31/2038	348,351
Goldman Sachs Group, Inc.	4.25	10/21/2025	351,130
Goldman Sachs Group, Inc.	6.75	10/01/2037	286,318
Government National Mtg. Assoc.	3.00	03/20/2046	375,724
Government National Mtg. Assoc.	3.00	05/20/2046	5,400,537
Government National Mtg. Assoc.	3.50	03/20/2047	438,932
Government National Mtg. Assoc.	4.00	05/20/2048	4,667,318

Government National Mtg. Assoc.	4.50	10/20/2045	4,391,911
Government National Mtg. Assoc.	4.50	04/20/2047	3,392,880
Government of Jamaica	6.75	04/28/2028	1,848,000
Government of Jamaica	8.00	03/15/2039	1,571,375
Government of Mongolia	5.13	12/05/2022	981,344
Government of Mongolia	5.63	05/01/2023	985,812
Government of Ukraine	7.75	09/01/2022	686,983
Gray Television, Inc.	5.13	10/15/2024	1,005,290
Gray Television, Inc.	5.88	07/15/2026	281,362
Great Lakes Dredge & Dock Corp.	8.00	05/15/2022	1,326,650
Greatbatch, Ltd.	5.48	10/27/2022	624,230
Greeneden US Holdings II LLC	coupon TBD	12/01/2023	446,614
Greenko Investment Co.	4.88	08/16/2023	447,099
Greystar Real Estate Partners LLC	5.75	12/01/2025	1,458,255
Grupo KUO SAB De CV	5.75	07/07/2027	692,100
GS Mtg. Securities Trust	2.90	02/10/2048	75,037
GTT Communications, Inc.	5.23	05/31/2025	446,294
H&E Equipment Services, Inc.	5.63	09/01/2025	1,309,350
Harris Corp.	4.40	06/15/2028	183,487
HCA, Inc.	5.25	06/15/2026	1,352,146
HCA, Inc.	5.38	02/01/2025	2,631,250
Heathrow Funding, Ltd.	6.75	12/03/2028	686,964
Hellas Telecommunications Luxembourg II SCA	6.26	01/15/2049	0
Hewlett Packard Enterprise Co.	6.20	10/15/2035	64,050
Hi-Crush Partners LP	9.50	08/01/2026	2,017,400
Hilcorp Energy I LP/Hilcorp Finance Co.	5.00	12/01/2024	1,914,533
Hilton Grand Vacations Borrower LLC/Hilton Grand Vacations Borrower, Inc.	6.13	12/01/2024	797,148
Holly Energy Partners LP/Holly Energy Finance Corp.	6.00	08/01/2024	1,296,176
Hologic, Inc.	4.38	10/15/2025	1,015,391
Honda Auto Receivables Owner Trust	2.83	03/20/2023	234,558
Houghton Mifflin Harcourt Publishers, Inc.	5.48	05/31/2021	451,086
HSBC Holdings PLC	3.00	07/22/2028	596,919
HSBC Holdings PLC	3.40	03/08/2021	410,123
HSBC Holdings PLC	6.00	12/31/2099	349,656
HUB International, Ltd.	5.34	04/25/2025	440,069
Hudson's Bay Co.	5.81	09/30/2022	433,773
Hughes Satellite Systems Corp.	6.63	08/01/2026	1,325,749
Huntington Bancshares, Inc.	5.70	12/31/2099	154,385
Hyundai Capital America	3.95	02/01/2022	338,603
Iberdrola Finanzas SA	1.00	03/07/2025	1,280,088
IBM Credit LLC	3.00	02/06/2023	799,608
ICBCIL Finance Co., Ltd.	3.63	11/15/2027	484,444
IHS Markit, Ltd.	4.25	05/01/2029	192,678
Illinois Tool Works, Inc.	3.50	03/01/2024	252,261
ILPT Trust	4.15	02/11/2041	1,019,931
ING Groep NV	4.63	01/06/2026	232,325
Ingersoll-Rand Luxembourg Finance SA	3.80	03/21/2029	401,502
Ingram Micro, Inc.	5.45	12/15/2024	2,139,762
Intel Corp.	2.45	07/29/2020	332,727
Intelsat Jackson Holdings SA	5.50	08/01/2023	3,153,925
Intelsat Jackson Holdings SA	6.23	11/27/2023	432,146
International Bank for Reconstruction & Development	3.13	11/20/2025	344,645
International Business Machines Corp.	1.75	01/31/2031	734,948
International Business Machines Corp.	1.75	01/31/2031	440,969
International Business Machines Corp.	2.50	01/27/2022	326,768
Interpublic Group of Cos., Inc.	4.20	04/15/2024	112,118
Interpublic Group of Cos., Inc.	5.40	10/01/2048	162,165
Interstate Power & Light Co.	3.60	04/01/2029	229,840
Intertape Polymer Group, Inc.	7.00	10/15/2026	1,628,843
Intesa Sanpaolo SpA	5.71	01/15/2026	544,068
ION Media Networks, Inc.			299,805
ION Trading Finance, Ltd.	6.65	11/21/2024	438,019
IRB Holding Corp.	5.72	02/05/2025	442,492
Iron Mountain, Inc.	4.88	09/15/2027	1,248,881
iStar, Inc.	5.25	09/15/2022	1,395,388
iStar, Inc.	6.00	04/01/2022	630,630
JB Hunt Transport Services, Inc.	3.88	03/01/2026	360,399
JB Poindexter & Co., Inc.	7.13	04/15/2026	1,462,680
JBS USA LUX SA/JBS USA Finance, Inc.	5.88	07/15/2024	2,118,196
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	6.50	04/15/2029	713,380

Jefferies Group LLC/Jefferies Group Capital Finance, Inc.	4.15	01/23/2030	202,060
Jersey Central Power & Light Co.	4.30	01/15/2026	153,918
John Deere Capital Corp.	2.35	01/08/2021	179,330
John Deere Capital Corp.	2.95	04/01/2022	556,811
John Deere Capital Corp.	3.45	01/10/2024	352,497
John Deere Capital Corp.	3.65	10/12/2023	164,925
Johnson & Johnson	5.50	11/06/2024	630,880
JP Intermediate B LLC	8.08	11/20/2025	1,127,462
JP Morgan Mortgage Trust	3.00	12/25/2048	2,502,284
JP Morgan Mtg. Trust	3.50	06/25/2048	1,730,330
JPMorgan Chase & Co.	3.21	04/01/2023	899,820
JPMorgan Chase & Co.	3.88	07/24/2038	219,190
JPMorgan Chase & Co.	6.13	12/31/2049	530,865
Jurassic Holdings III, Inc.	6.88	02/15/2021	1,471,605
Kansas City Southern	4.70	05/01/2048	229,859
Kazakhstan Temir Zholy Finance BV	6.95	07/10/2042	2,002,246
KCA Deutag UK Finance PLC	9.88	04/01/2022	1,077,930
Kennedy-Wilson, Inc.	5.88	04/01/2024	2,026,060
Keurig Dr Pepper, Inc.	4.42	05/25/2025	535,624
Kinder Morgan Energy Partners LP	6.95	01/15/2038	139,219
Kinder Morgan, Inc.	1.50	03/16/2022	1,272,291
Kingdom of Jordan	5.75	01/31/2027	876,870
Kingdom of Saudi Arabia	4.38	04/16/2029	1,888,038
Kirby Corp.	4.20	03/01/2028	261,806
Kohl's Corp.	5.55	07/17/2045	146,425
Kommunalbanken AS	1.75	09/15/2020	463,570
Kraft Heinz Foods Co.	4.88	02/15/2025	370,362
Kreditanstalt fuer Wiederaufbau	1.63	03/15/2021	597,964
Kroger Co.	5.40	01/15/2049	225,556
Kronos, Inc.	5.74	11/01/2023	447,584
L3 Technologies, Inc.	4.40	06/15/2028	188,733
Laboratory Corp. of America Holdings	3.25	09/01/2024	416,317
Laboratory Corp. of America Holdings	4.70	02/01/2045	261,879
Land O'Lakes Capital Trust I	7.45	03/15/2028	1,206,988
Lear Corp.	5.25	05/15/2049	195,937
Lebanese Republic	6.85	03/23/2027	971,636
Lehman Brothers Holdings Capital Trust VII			10
Lehman Brothers Holdings, Inc.	5.50	04/04/2016	1,668
Lehman Brothers Holdings, Inc.	6.75	12/28/2017	11
Lehman Brothers Holdings, Inc.	7.50	05/11/2038	14
Level 3 Financing, Inc.	4.73	02/22/2024	435,000
LHMC Finco SARL	7.88	12/20/2023	900,574
Lithia Motors, Inc.	5.25	08/01/2025	1,366,170
Lloyds Banking Group PLC	0.63	01/15/2024	724,099
Lonestar Resources America, Inc.	11.25	01/01/2023	1,490,510
Louisville Gas & Electric Co.	4.25	04/01/2049	465,065
Lowe's Cos., Inc.	4.50	04/05/2049	147,329
LPL Holdings, Inc.	5.75	09/15/2025	1,311,558
LTI Holdings, Inc.	5.98	09/06/2025	283,115
LTI Holdings, Inc.	9.23	09/06/2026	154,727
Lubrizol Corp.	6.50	10/01/2034	203,333
Lucid Energy Group II Borrower LLC	5.48	02/17/2025	454,658
Malayan Banking Bhd	3.91	10/29/2026	550,913
Marathon Oil Corp.	6.60	10/01/2037	177,039
Marsh & McLennan Cos., Inc.	3.50	12/29/2020	174,135
MassMutual Global Funding II	2.75	06/22/2024	284,075
Mavis Tire Express Services Corp.	2.00	03/20/2025	48,989
Mavis Tire Express Services Corp.	5.73	03/20/2025	386,864
McAfee LLC	6.23	10/31/2024	426,408
McDonald's Corp.	4.45	09/01/2048	445,778
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance	7.88	05/15/2024	1,302,165
Medallion Midland Acquisition LLC	5.73	10/30/2024	444,901
MEDNAX, Inc.	5.25	12/01/2023	2,181,520
Medtronic Global Holdings SCA	2.25	03/07/2039	613,089
MEG Energy Corp.	6.50	01/15/2025	1,988,895
Mercedes-Benz Auto Lease Trust	3.25	10/15/2024	62,563
Mercedes-Benz Auto Lease Trust	3.31	07/15/2024	371,416
Meredith Corp.	5.23	01/31/2025	441,071
Metropolitan Edison Co.	4.30	01/15/2029	316,482
Mexico City Airport Trust	4.25	10/31/2026	1,265,875

MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.	5.75	02/01/2027	692,545
Micron Technology, Inc.	5.33	02/06/2029	145,382
Microsoft Corp.	3.13	12/06/2028	1,174,450
Millicom International Cellular SA	6.63	10/15/2026	214,250
Mineral Resources, Ltd.	8.13	05/01/2027	1,332,384
Mitsubishi UFJ Financial Group, Inc.	3.41	03/07/2024	958,615
Mizuho Financial Group, Inc.	3.55	03/05/2023	548,572
Mohegan Tribal Gaming Authority	6.48	10/13/2023	425,927
Momentive Performance Material, Inc.	coupon TBD	04/16/2024	126,085
Mondelez International, Inc.	3.63	02/13/2026	360,158
MoneyGram International, Inc.	5.73	03/27/2020	332,695
Morgan Stanley	5.00	11/24/2025	1,740,204
Mosaic Co.	5.63	11/15/2043	155,615
MPH Acquisition Holdings LLC	7.13	06/01/2024	1,784,230
MPLX LP	4.00	03/15/2028	274,321
MPLX LP	4.13	03/01/2027	147,588
MPLX LP	5.50	02/15/2049	491,165
MPT Operating Partnership LP/MPT Finance Corp.	5.00	10/15/2027	1,367,410
MTRO Commercial Mtg. Trust-TECH	3.37	12/15/2033	550,859
MultiPlan, Inc.	5.35	06/07/2023	741,845
Mylan, Inc.	4.55	04/15/2028	264,824
National Rural Utilities Cooperative Finance Corp.	2.30	11/01/2020	468,809
National Rural Utilities Cooperative Finance Corp.	2.30	09/15/2022	253,504
National Rural Utilities Cooperative Finance Corp.	2.40	04/25/2022	171,572
National Rural Utilities Cooperative Finance Corp.	4.75	04/30/2043	334,180
Nationwide Building Society	1.50	03/08/2026	940,099
Nationwide Building Society	4.13	10/18/2032	265,113
NatWest Markets PLC	3.63	09/29/2022	383,898
Navistar Financial Corp.	6.25	07/30/2025	444,152
Neon Holdings, Inc.	10.13	04/01/2026	1,160,810
NEP Group, Inc.	5.73	10/20/2025	434,726
Nestle Holdings, Inc.	3.50	09/24/2025	346,761
Netflix, Inc.	4.38	11/15/2026	316,400
Netflix, Inc.	5.88	02/15/2025	1,800,360
Nevada Power Co.	2.75	04/15/2020	167,112
New York Community Bancorp, Inc.	5.90	11/06/2028	537,519
New York Life Global Funding	1.95	09/28/2020	641,648
Newmark Group, Inc.	6.13	11/15/2023	1,331,810
NGPL PipeCo LLC	4.38	08/15/2022	304,425
Nine Energy Service, Inc.	8.75	11/01/2023	769,213
NiSource, Inc.	5.65	02/01/2045	216,522
Nissan Motor Acceptance Corp.	2.65	07/13/2022	403,260
Noble Energy, Inc.	4.95	08/15/2047	478,032
Noble Holding International, Ltd.	7.88	02/01/2026	974,273
Nordea Bank Abp	6.63	12/31/2099	388,550
Norfolk Southern Corp.	5.10	12/31/2049	363,272
NOVA Chemicals Corp.	5.00	05/01/2025	1,901,238
Novartis Finance SA	1.63	11/09/2026	1,223,130
Novelis Corp.	6.25	08/15/2024	1,570,205
Numericable-SFR SA	7.38	05/01/2026	2,204,560
Nutrien, Ltd.	4.20	04/01/2029	174,280
Nutrien, Ltd.	5.00	04/01/2049	265,760
NXP BV/NXP Funding LLC	5.55	12/01/2028	337,730
OCI NV	6.63	04/15/2023	1,332,079
Oglethorpe Power Corp.	5.05	10/01/2048	652,746
Ooredoo International Finance, Ltd.	3.75	06/22/2026	1,151,898
Oracle Corp.	2.95	11/15/2024	535,560
Orange SA	1.88	09/12/2030	957,161
Oriental Republic of Uruguay	4.38	01/23/2031	3,770,537
Ortho-Clinical Diagnostics, Inc.	6.63	05/15/2022	1,447,729
Osum Production Corp.	8.10	07/28/2020	875,047
Owens Corning	4.30	07/15/2047	395,805
Owens-Brockway Glass Container, Inc.	5.38	01/15/2025	1,615,680
Par Pharmaceutical, Inc.	7.50	04/01/2027	1,947,012
PAREXEL International Corp.	coupon TBD	09/27/2024	450,417
Pattern Energy Group, Inc.	5.88	02/01/2024	1,925,462
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.40	11/15/2026	274,021
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.95	03/10/2025	441,615
PepsiCo., Inc.	2.75	04/30/2025	288,094
Pertamina Persero PT	4.88	05/03/2022	621,773

Petkim Petrokimya Holding AS	5.88	01/26/2023	856,530
Petra Diamonds US Treasury PLC	7.25	05/01/2022	505,700
Petro-Canada	5.95	05/15/2035	183,825
Petroleos Mexicanos	6.50	01/23/2029	998,250
Petroleos Mexicanos	6.63	06/15/2035	1,346,940
Petroleos Mexicanos	6.63	06/15/2035	769,680
Pi US Mergerco, Inc.	coupon TBD	12/20/2024	433,910
Pilgrim's Pride Corp.	5.88	09/30/2027	2,054,675
Pioneer Energy Services Corp.	6.13	03/15/2022	1,048,080
Pods LLC	5.23	12/06/2024	833,023
Post Holdings, Inc.	5.50	03/01/2025	1,320,638
Prime Security Services Borrower LLC	5.23	05/02/2022	366,542
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25	04/15/2024	307,768
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75	04/15/2026	1,051,618
Procter & Gamble Co.	1.88	10/30/2038	676,163
Procter & Gamble Co.	1.88	10/30/2038	430,285
Prudential Financial, Inc.	5.63	06/15/2043	373,958
Prudential Financial, Inc.	5.70	09/15/2048	154,345
PT Pelabuhan Indonesia II	4.25	05/05/2025	479,750
Public Service Co. of Colorado	3.70	06/15/2028	379,590
Public Service Co. of Colorado	4.10	06/15/2048	270,717
QUALCOMM, Inc.	4.30	05/20/2047	287,162
Quicken Loans, Inc.	5.75	05/01/2025	1,801,625
QVC, Inc.	4.85	04/01/2024	687,458
Rackspace Hosting, Inc.	5.74	11/03/2023	426,074
Rackspace Hosting, Inc.	8.63	11/15/2024	1,459,363
Rayonier AM Products, Inc.	5.50	06/01/2024	1,642,600
Realogy Group LLC/Realogy Co-Issuer Corp.	4.88	06/01/2023	1,481,677
Refinitiv US Holdings, Inc.	8.25	11/15/2026	2,011,659
Regions Financial Corp.	7.38	12/10/2037	763,311
RenaissanceRe Holdings, Ltd.	3.60	04/15/2029	292,009
RentPath LLC	11.49	12/17/2022	428,458
Republic of Argentina	5.63	01/26/2022	1,479,169
Republic of Argentina	6.88	01/26/2027	1,075,500
Republic of Argentina	8.28	12/31/2033	1,558,386
Republic of Argentina	8.28	12/31/2033	1,246,709
Republic of Belarus	6.88	02/28/2023	1,045,000
Republic of Belarus	7.63	06/29/2027	2,045,198
Republic of Colombia	4.38	07/12/2021	514,505
Republic of Colombia	8.13	05/21/2024	3,330,278
Republic of Colombia	8.13	05/21/2024	1,574,313
Republic of Costa Rica	4.25	01/26/2023	1,434,375
Republic of Costa Rica	7.16	03/12/2045	1,264,250
Republic of El Salvador	6.38	01/18/2027	2,446,875
Republic of El Salvador	7.63	02/01/2041	1,281,250
Republic of Ghana	7.63	05/16/2029	1,375,780
Republic of Guatemala	4.88	02/13/2028	1,810,706
Republic of Honduras	6.25	01/19/2027	2,940,000
Republic of Indonesia	3.70	01/08/2022	1,521,888
Republic of Indonesia	4.13	01/15/2025	2,267,210
Republic of Ivory Coast	6.13	06/15/2033	1,183,520
Republic of Ivory Coast	6.13	06/15/2033	1,729,760
Republic of Kazakhstan	3.88	10/14/2024	1,867,500
Republic of Kenya	6.88	06/24/2024	918,000
Republic of Kenya	8.25	02/28/2048	937,128
Republic of Lebanon	8.25	04/12/2021	921,424
Republic of Panama	4.50	05/15/2047	945,000
Republic of Panama	6.70	01/26/2036	1,534,000
Republic of Paraguay	6.10	08/11/2044	1,691,250
Republic of South Africa	4.88	04/14/2026	1,881,437
Republic of South Africa	6.25	03/08/2041	1,399,100
Republic of Turkey	6.88	03/17/2036	1,405,150
Republic of Turkey	7.00	06/05/2020	1,008,956
Republic of Turkey	7.38	02/05/2025	989,502
Republic of Turkey	8.00	02/14/2034	2,002,600
Republic of Turkey	11.88	01/15/2030	752,758
Roche Holdings, Inc.	1.75	01/28/2022	220,515
Rockies Express Pipeline LLC	4.95	07/15/2029	227,176
Rockwell Automation, Inc.	4.20	03/01/2049	138,580
Roper Technologies, Inc.	4.20	09/15/2028	565,071

Royal Bank of Scotland Group PLC	1.75	03/02/2026	459,598
Royal Bank of Scotland Group PLC	3.75	09/19/2026	782,989
Royal Bank of Scotland Group PLC	4.27	03/22/2025	420,032
Royal Bank of Scotland Group PLC	4.52	06/25/2024	268,062
Royal Bank of Scotland Group PLC	8.00	12/29/2049	266,744
RPM International, Inc.	4.25	01/15/2048	25,178
Rumo Luxembourg SARL	7.38	02/09/2024	929,769
Russian Federation	5.10	03/28/2035	620,993
Russian Federation	5.10	03/28/2035	1,034,988
Sabra Health Care LP	5.13	08/15/2026	1,631,689
Saka Energi Indonesia PT	4.45	05/05/2024	1,628,893
Saudi Arabian Oil Co.	4.25	04/16/2039	1,173,371
Schlumberger Holdings Corp.	3.75	05/01/2024	288,072
Scientific Games International, Inc.	8.25	03/15/2026	1,341,944
Seagate HDD Cayman	4.75	01/01/2025	1,354,058
Sealed Air Corp.	5.13	12/01/2024	261,450
Sedgwick Claims Management Services, Inc.	5.73	12/31/2025	322,510
SemGroup Corp./Rose Rock Finance Corp.	5.63	07/15/2022	2,159,934
SESI LLC	7.75	09/15/2024	101,038
Shape Technologies Group, Inc.	5.49	04/21/2025	312,904
Shelf Drilling Holdings, Ltd.	8.25	02/15/2025	1,372,000
Shellpoint Co-Originator Trust	3.50	10/25/2047	885,501
Shinhan Bank Co., Ltd.	4.00	04/23/2029	209,682
Siemens Financieringsmaatschappij NV	2.88	03/10/2028	1,340,720
Siemens Financieringsmaatschappij NV	3.25	05/27/2025	524,216
Simon Property Group LP	4.13	12/01/2021	337,900
Sirius XM Radio, Inc.	5.38	07/15/2026	1,686,121
SK Telecom Co., Ltd.	3.75	04/16/2023	204,505
Sky, Ltd.	2.50	09/15/2026	882,326
SLM Corp.	5.63	08/01/2033	1,842,645
Smart & Final Stores LLC	6.13	11/15/2022	460,288
Smithfield Foods, Inc.	2.65	10/03/2021	135,701
Smithfield Foods, Inc.	5.20	04/01/2029	118,701
Societe Generale SA	7.88	12/29/2049	581,305
Solvay SA	1.63	12/02/2022	1,411,358
Sophia LP	coupon TBD	09/30/2022	417,412
Sound Inpatient Physicians, Inc.	5.23	06/27/2025	473,757
South Carolina Electric & Gas Co.	4.35	02/01/2042	85,506
South Carolina Electric & Gas Co.	5.10	06/01/2065	669,769
Southwestern Energy Co.	7.50	04/01/2026	1,268,750
SPIC Luxembourg Latin America Renewable Energy Investment Co. SARL	4.65	10/30/2023	1,348,182
Springleaf Finance Corp.	6.88	03/15/2025	1,984,125
Springleaf Finance Corp.	7.13	03/15/2026	589,489
Sprint Communications, Inc.	5.50	02/02/2024	427,329
Sprint Corp.	7.88	09/15/2023	8,292,974
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.74	03/20/2025	743,688
SS&C Technologies, Inc.	5.50	09/30/2027	1,355,876
Standard Industries, Inc.	6.00	10/15/2025	1,905,227
Stanley Black & Decker, Inc.	3.40	03/01/2026	358,454
Starfruit US HoldCo. LLC	5.73	10/01/2025	434,678
Stars Group Holdings	6.10	07/10/2025	419,453
Starwood Property Trust, Inc.	4.75	03/15/2025	2,255,625
State of Kuwait	2.75	03/20/2022	2,394,288
State of Qatar	3.38	03/14/2024	1,419,250
State of Qatar	4.50	04/23/2028	3,240,000
State Street Institutional U.S. Government Money Market Fund, Premier Class			25,521,412
Sterigenics-Nordion Holdings LLC	5.48	05/15/2022	1,683,070
Stillwater Mining Co.	7.13	06/27/2025	525,421
Stiphout Finance LLC	5.48	10/26/2022	77,168
Stonemont Portfolio Trust	3.34	08/20/2030	487,399
STS Operating, Inc.	6.73	12/11/2024	439,389
Suez	3.00	06/23/2049	1,152,606
Sultanate of Oman	6.75	01/17/2048	2,809,158
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	5.50	08/15/2022	1,721,213
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp.	7.50	06/15/2025	1,971,098
SunTrust Bank	3.20	04/01/2024	806,718
SunTrust Bank	3.50	08/02/2022	311,660
SW Acquisitions Co., Inc.	5.48	03/31/2024	427,960
Swiss Re Finance Luxembourg SA	5.00	04/02/2049	206,274
Synchrony Credit Card Master Note Trust	2.21	05/15/2024	99,180



Synchrony Financial	4.25	08/15/2024	252,198
Synchrony Financial	4.38	03/19/2024	212,567
Team Health Holdings, Inc.	5.23	02/06/2024	1,187,659
Telecom Italia Capital SA	7.72	06/04/2038	240,818
Telefonica Emisiones SA	5.45	10/08/2029	643,619
Telefonica Emisiones SAU	4.67	03/06/2038	554,044
Telefonica Emisiones SAU	5.52	03/01/2049	569,119
Telesat Canada/Telesat LLC	8.88	11/15/2024	1,262,569
Tempo Acquisition LLC	5.48	05/01/2024	442,060
Tengizchevroil Finance Co. International, Ltd.	4.00	08/15/2026	876,540
Terex Corp.	5.63	02/01/2025	1,357,763
TEX Operations Co. LLC	4.48	08/04/2023	334,285
Thermo Fisher Scientific, Inc.	2.88	07/24/2037	606,985
Time Warner, Inc.	4.85	07/15/2045	241,050
Toll Brothers Finance Corp.	4.35	02/15/2028	215,830
TOTAL SA	2.71	12/29/2049	1,218,975
Toyota Auto Receivables Owner Trust	3.13	02/15/2024	203,237
Toyota Motor Credit Corp.	3.45	09/20/2023	375,317
TransCanada Trust	5.30	03/15/2077	189,585
TransCanada Trust	5.63	05/20/2075	138,680
Travelport Finance Luxembourg SARL	coupon TBD	03/13/2026	467,171
Trimble, Inc.	4.75	12/01/2024	32,951
Trimble, Inc.	4.90	06/15/2028	629,050
Tutor Perini Corp.	6.88	05/01/2025	1,902,375
Tyson Foods, Inc.	5.10	09/28/2048	415,405
U.S. Renal Care, Inc.	6.85	12/30/2022	205,669
UBS AG	4.75	02/12/2026	1,050,099
UBS Group Funding Switzerland AG	1.25	09/01/2026	984,615
UBS Group Funding Switzerland AG	3.49	05/23/2023	294,785
Ultimate Software Group, Inc.	coupon TBD	03/15/2026	334,415
UniCredit SpA	5.86	06/19/2032	565,251
UniCredit SpA	6.57	01/14/2022	397,286
UniCredit SpA	7.30	04/02/2034	528,829
Unifin Financiera SAB de CV SOFOM ENR	7.25	09/27/2023	525,200
Unilever PLC	1.38	09/15/2024	519,175
United Airlines Pass-Through Trust	4.63	03/03/2024	820,845
United Kingdom Gilt Treasury	4.50	09/07/2034	736,239
United Mexican States	4.50	04/22/2029	263,160
United Mexican States	4.75	03/08/2044	212,490
United Overseas Bank, Ltd.	3.75	04/15/2029	221,164
United States Steel Corp.	6.88	08/15/2025	990,950
United States Treasury Bonds	3.00	08/15/2048	202,242
United States Treasury Bonds	3.38	11/15/2048	717,518
United States Treasury Notes	1.38	08/31/2020	278,376
United States Treasury Notes	1.50	05/31/2020	495,254
United States Treasury Notes	1.62	08/31/2019	997,070
United States Treasury Notes	2.25	02/29/2020	619,104
United States Treasury Notes	2.25	11/15/2027	9,828,906
United States Treasury Notes	2.38	03/15/2022	2,409,844
United States Treasury Notes	2.38	02/29/2024	4,691,343
United States Treasury Notes	2.50	05/31/2020	13,015,742
United States Treasury Notes	2.50	01/31/2024	857,936
United States Treasury Notes	2.63	02/15/2029	303,059
United States Treasury Notes	2.88	10/31/2020	12,095,625
United Technologies Corp.	1.15	05/18/2024	1,216,309
United Technologies Corp.	3.95	08/16/2025	563,141
UnitedHealth Group, Inc.	2.38	10/15/2022	1,263,109
UnitedHealth Group, Inc.	3.75	07/15/2025	240,444
Unitymedia Finance LLC	4.72	09/30/2025	428,865
Univar USA, Inc.	4.73	07/01/2024	357,840
UPCB Finance IV, Ltd.	5.38	01/15/2025	1,307,394
US Silica Co.	6.50	05/01/2025	454,871
USA Compression Partners LP/USA Compression Finance Corp.	6.88	04/01/2026	1,293,812
USA Compression Partners LP/USA Compression Finance Corp.	6.88	09/01/2027	328,380
USI, Inc.	5.60	05/16/2024	416,362
Valeant Pharmaceuticals International, Inc.	5.47	06/02/2025	53,350
Valero Energy Corp.	4.00	04/01/2029	315,421
Venture Holdings Co. LLC	11.00	06/01/2049	0
Verizon Communications, Inc.	2.50	04/08/2031	519,044
Verizon Communications, Inc.	4.40	11/01/2034	166,281

Verizon Communications, Inc.	5.25	03/16/2037	475,728
Verizon Owner Trust	2.06	04/20/2022	248,657
Verizon Owner Trust	3.20	09/20/2022	100,353
Verra Mobility Corp.	6.23	02/28/2025	418,738
Verscend Holding Corp.	6.98	08/27/2025	334,147
Vertafore, Inc.	5.73	07/02/2025	222,347
Vertafore, Inc.	9.73	07/02/2026	214,181
Vodafone Group PLC	5.25	05/30/2048	278,242
Volkswagen Auto Loan Enhanced Trust	3.33	02/20/2025	153,045
VVC Holding Corp.	7.20	02/05/2026	449,749
Walgreens Boots Alliance, Inc.	4.80	11/18/2044	144,426
Wal-Mart Stores, Inc.	2.55	04/11/2023	439,137
Walmart, Inc.	3.05	07/08/2026	391,758
Wand NewCo 3, Inc.	5.98	02/05/2026	332,845
Warner Media LLC	1.95	09/15/2023	653,883
Waterford Gaming LLC/Waterford Gaming Financial Corp.	8.63	09/15/2014	15,064
Webster Financial Corp.	4.10	03/25/2029	576,451
Weekley Homes LLC/Weekley Finance Corp.	6.00	02/01/2023	949,620
Wells Fargo & Co.	1.00	02/02/2027	1,234,308
Wells Fargo & Co.	3.55	09/29/2025	1,440,727
Wells Fargo Bank NA	5.25	08/01/2023	584,985
Wells Fargo Capital X	5.95	12/01/2086	155,429
West Corp.	6.13	10/10/2024	377,228
Western Gas Partners LP	5.50	08/15/2048	313,413
WildHorse Resource Development Corp.	6.88	02/01/2025	1,581,870
William Morris Endeavor Entertainment LLC	5.36	05/18/2025	1,764,454
Williams Cos., Inc.	5.75	06/24/2044	297,234
Willis North America, Inc.	5.05	09/15/2048	194,707
Woori Bank	4.75	04/30/2024	575,185
Wyndham Worldwide Corp.	5.40	04/01/2024	687,775
Wyndham Worldwide Corp.	5.75	04/01/2027	623,100
York Risk Services Holdings Corp.	6.23	10/01/2021	490,624

#### Forward Foreign Currency Contracts

Description	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
BOUGHT EUR/SOLD USD	5/9/2019	(8,243)
BOUGHT EUR/SOLD USD	6/6/2019	(21,890)
SOLD EUR/BOUGHT USD	5/9/2019	162,740
SOLD EUR/BOUGHT USD	6/6/2019	444,173
SOLD GBP/BOUGHT USD	6/6/2019	95,971

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ADR — American Depositary Receipt

REMIC — Real Estate Mortgage Investment Conduit

SDR — Swedish Depositary Receipt

TBD — Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to

ULC — Unlimited Liability Corp.

AUD — Australian Dollar

BRL — Brazilian Real

CAD — Canadian Dollar

CHF — Switzerland Franc

CLP — Chilean Peso

CNY — Yuan Renminbi

COP — Colombian Peso

CRC — Costa Rican Colon

CZK — Czech Koruna

DKK — Danish Krone

DOP — Dominican Peso

EUR — Euro Currency

GBP — Pound Sterling

HKD — Hong Kong Dollar

HUF — Hungarian Forint

IDR — Indonesian Rupiah

ILS — Israeli Shekel  
INR — Indian Rupee  
JPY — Japanese Yen  
KRW — South Korean Won  
KZT — Kazakhstani Tenge  
MXN — Mexican Peso  
MYR — Malaysian Ringgit  
NGN — Nigerian Naira  
NOK — Norwegian Krone  
PHP — Philippine Peso  
PLN — Polish Zloty  
RON — Romanian Leu  
RSD — Serbian Dinar  
RUB — Russian Ruble  
SEK — Swedish Krona  
SGD — Singapore Dollar  
TRY — Turkish Lira  
USD — United States Dollar  
UYU — Uruguayan Peso  
ZAR — South African Rand

**Holdings subject to change without notice.**

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