

VALIC Company II - Aggressive Growth Lifestyle Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
AIG Retirement Co. I Money Market I Fund			24,724,740
VALIC Co. I Blue Chip Growth Fund			8,736
VALIC Co. I Capital Conservation Fund			9,667,217
VALIC Co. I Dividend Value Fund			28,578,366
VALIC Co. I Emerging Economies Fund			30,886,401
VALIC Co. I Global Real Estate Fund			20,898,567
VALIC Co. I Government Securities Fund			5,948,285
VALIC Co. I Inflation Protected Fund			24,440,615
VALIC Co. I International Equities Index Fund			11,208,627
VALIC Co. I International Government Bond Fund			16,463,683
VALIC Co. I International Growth Fund			9,012,975
VALIC Co. I International Value Fund			25,859,474
VALIC Co. I Large Cap Core Fund			9,433,280
VALIC Co. I Large Capital Growth Fund			7,008,381
VALIC Co. I Mid Cap Index Fund			22,678,457
VALIC Co. I Mid Cap Strategic Growth Fund			10,777,983
VALIC Co. I Nasdaq-100 Index Fund			14,148,712
VALIC Co. I Science & Technology Fund			21,296,134
VALIC Co. I Small Cap Index Fund			14,014,586
VALIC Co. I Small Cap Special Values Fund			4,577,480
VALIC Co. I Stock Index Fund			60,346,717
VALIC Co. I Value Fund			13,230,486
VALIC Co. II Capital Appreciation Fund			21,989,673
VALIC Co. II Core Bond Fund			12,480,152
VALIC Co. II High Yield Bond Fund			24,732,412
VALIC Co. II International Opportunities Fund			19,344,439
VALIC Co. II Large Cap Value Fund			34,942,017
VALIC Co. II Mid Cap Growth Fund			10,231,569
VALIC Co. II Mid Cap Value Fund			23,077,119
VALIC Co. II Small Cap Growth Fund			9,124,232
VALIC Co. II Small Cap Value Fund			8,366,619
VALIC Co. II Strategic Bond Fund			29,337,572

VALIC Company II - Capital Appreciation Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
Abbott Laboratories			809,601
AbbVie, Inc.			1,253,070
Adobe, Inc.			1,264,647
Akamai Technologies, Inc.			1,440,073
Allison Transmission Holdings, Inc.			1,447,707
Allstate Corp.			1,936,093
Alphabet, Inc., Class A			1,177,434
Alphabet, Inc., Class C			3,481,133
Altice USA, Inc., Class A			933,344
Amazon.com, Inc.			5,378,606
American Express Co.			1,740,550
Ameriprise Financial, Inc.			428,601
Amgen, Inc.			1,835,230
Apple, Inc.			5,019,571
AutoZone, Inc.			1,890,500
Berry Global Group, Inc.			1,240,229
Broadcom, Inc.			1,796,177
Cadence Design Systems, Inc.			1,384,186
Caterpillar, Inc.			931,770
Chipotle Mexican Grill, Inc.			921,424
Comcast Corp., Class A			1,942,040
ConocoPhillips			1,477,790
Cooper Cos., Inc.			713,354
Cummins, Inc.			547,522
Deckers Outdoor Corp.			725,454
Discover Financial Services			1,033,212
Edwards Lifesciences Corp.			758,471
Eli Lilly & Co.			2,201,220
Essex Property Trust, Inc.			1,029,638
Estee Lauder Cos., Inc., Class A			1,826,260

Exelixis, Inc.	646,753
Expedia Group, Inc.	1,759,733
F5 Networks, Inc.	1,072,707
Facebook, Inc., Class A	2,102,527
FleetCor Technologies, Inc.	1,463,354
Fortinet, Inc.	1,706,487
Hershey Co.	1,881,633
Hologic, Inc.	512,263
Jazz Pharmaceuticals PLC	824,261
Lam Research Corp.	1,415,259
Lamar Advertising Co., Class A	604,079
Masco Corp.	1,665,450
Mastercard, Inc., Class A	3,639,521
Merck & Co., Inc.	3,430,092
Microsoft Corp.	6,739,148
NetApp, Inc.	424,658
Oracle Corp.	971,179
Palo Alto Networks, Inc.	1,584,367
Post Holdings, Inc.	1,544,198
Progressive Corp.	1,474,537
salesforce.com, Inc.	1,533,700
ServiceNow, Inc.	1,350,047
Southwest Airlines Co.	1,645,778
Starbucks Corp.	2,384,742
TransDigm Group, Inc.	481,796
TripAdvisor, Inc.	743,768
Twitter, Inc.	1,379,002
Union Pacific Corp.	1,488,412
United Rentals, Inc.	618,517
Veeva Systems, Inc., Class A	614,576
Visa, Inc., Class A	2,669,807
VMware, Inc., Class A	875,089
Walmart, Inc.	1,681,107
WW Grainger, Inc.	1,355,936

VALIC Company II - Conservative Growth Lifestyle Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
AIG Retirement Co. I Money Market I Fund			13,485,778
VALIC Co. I Capital Conservation Fund			17,879,637
VALIC Co. I Dividend Value Fund			13,372,603
VALIC Co. I Emerging Economies Fund			7,797,679
VALIC Co. I Global Real Estate Fund			8,813,645
VALIC Co. I Government Securities Fund			9,209,796
VALIC Co. I Inflation Protected Fund			20,547,869
VALIC Co. I International Equities Index Fund			7,363
VALIC Co. I International Government Bond Fund			16,203,163
VALIC Co. I International Growth Fund			1,436,588
VALIC Co. I International Value Fund			6,463,767
VALIC Co. I Large Cap Core Fund			2,551,173
VALIC Co. I Large Capital Growth Fund			11,827
VALIC Co. I Mid Cap Index Fund			6,099,245
VALIC Co. I Mid Cap Strategic Growth Fund			1,921,814
VALIC Co. I Nasdaq-100 Index Fund			4,369,772
VALIC Co. I Science & Technology Fund			6,603,825
VALIC Co. I Small Cap Index Fund			2,945,555
VALIC Co. I Small Cap Special Values Fund			2,189,629
VALIC Co. I Stock Index Fund			17,412,353
VALIC Co. I Value Fund			2,878,686
VALIC Co. II Capital Appreciation Fund			5,387,016
VALIC Co. II Core Bond Fund			54,336,183
VALIC Co. II High Yield Bond Fund			28,160,084
VALIC Co. II International Opportunities Fund			6,932,257
VALIC Co. II Large Cap Value Fund			9,149,653
VALIC Co. II Mid Cap Growth Fund			2,665,112
VALIC Co. II Mid Cap Value Fund			7,721,956
VALIC Co. II Small Cap Growth Fund			1,783,314
VALIC Co. II Small Cap Value Fund			1,032,222
VALIC Co. II Strategic Bond Fund			45,091,584

VALIC Company II - Core Bond Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
ABB Finance USA, Inc.	3.38	04/03/2023	2,118,316
ACE INA Holdings, Inc.	2.88	11/03/2022	1,524,884
AEP Texas, Inc.	4.15	05/01/2049	867,631
Ahern Rentals, Inc.	7.38	05/15/2023	987,563
Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertson's LLC	5.75	03/15/2025	822,050
Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertson's LLC	5.88	02/15/2028	550,115
Allergan Sales LLC	4.88	02/15/2021	524,145
Allison Transmission, Inc.	5.00	10/01/2024	575,127
Altice Financing SA	7.50	05/15/2026	708,225
Altice France SA	8.13	02/01/2027	237,038
Altice Luxembourg SA	7.63	02/15/2025	1,168,138
Amazon.com, Inc.	4.80	12/05/2034	1,207,627
American Express Co.	3.40	02/22/2024	1,521,827
American Express Co.	4.20	11/06/2025	1,087,636
American Express Credit Account Master Trust	2.67	11/15/2024	2,050,292
American Express Credit Account Master Trust	2.99	12/15/2023	153,115
American Express Credit Account Master Trust	3.18	04/15/2024	171,863
American Tower Corp.	4.00	06/01/2025	1,530,655
Americredit Automobile Receivables Trust	2.97	11/20/2023	1,019,886
Ameriprise Financial, Inc.	3.00	03/22/2022	1,678,667
Amgen, Inc.	4.66	06/15/2051	940,824
Amkor Technology, Inc.	6.63	09/15/2027	933,042
AmWINS Group, Inc.	7.75	07/01/2026	887,250
Anadarko Finance Co.	7.50	05/01/2031	912,207
Anadarko Petroleum Corp.	6.45	09/15/2036	2,248,512
Anglo American Capital PLC	4.00	09/11/2027	1,210,040
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	3.65	02/01/2026	45,109
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	4.90	02/01/2046	1,624,883
Anheuser-Busch InBev Worldwide, Inc.	4.60	04/15/2048	848,255
Anheuser-Busch InBev Worldwide, Inc.	5.55	01/23/2049	4,175,587
Anixter, Inc.	6.00	12/01/2025	624,325
Antero Midstream Partners LP/Antero Midstream Finance Corp.	5.75	03/01/2027	356,908
Apache Corp.	4.75	04/15/2043	3,311,806
Apple, Inc.	2.85	05/06/2021	1,181,735
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25	08/15/2027	833,250
Arrow Electronics, Inc.	4.00	04/01/2025	1,053,662
Assurant, Inc.	3.70	02/22/2030	1,928,109
Assurant, Inc.	6.75	02/15/2034	1,165,092
AT&T, Inc.	4.30	02/15/2030	1,642,705
AT&T, Inc.	4.50	05/15/2035	5,088,602
AT&T, Inc.	4.85	07/15/2045	1,235,138
AT&T, Inc.	4.90	08/15/2037	2,948,824
Athene Holding, Ltd.	4.13	01/12/2028	1,641,633
Atlas Air, Inc.	7.63	01/02/2020	23,532
AvalonBay Communities, Inc.	3.30	06/01/2029	1,123,897
Avery Dennison Corp.	4.88	12/06/2028	898,141
Avolon Holdings Funding, Ltd.	5.13	10/01/2023	902,445
Avolon Holdings Funding, Ltd.	5.25	05/15/2024	434,444
BA Credit Card Trust	3.00	09/15/2023	1,358,517
BAE Systems Holdings, Inc.	3.85	12/15/2025	3,157,724
Banco Santander SA	3.31	06/27/2029	1,884,382
Bank	3.18	08/15/2061	1,691,863
BANK	3.93	02/15/2052	2,554,333
Bank of America Corp.	3.71	04/24/2028	2,278,184
Bank of America Corp.	3.86	07/23/2024	2,111,794
Bank of America Corp.	4.18	11/25/2027	2,265,018
Bank of America Corp.	6.11	01/29/2037	2,449,106
Bank of America NA	3.34	01/25/2023	2,702,346
Bank of New York Mellon Corp.	1.95	08/23/2022	1,563,674
Bank of Nova Scotia	4.65	12/31/2099	2,852,444
BankUnited, Inc.	4.88	11/17/2025	6,748,227
Barclays PLC	5.09	06/20/2030	1,273,151
Basin Electric Power Cooperative	4.75	04/26/2047	188,609
Bausch Health Cos., Inc.	6.13	04/15/2025	2,101,200
BBVA Bancomer SA	5.13	01/18/2033	1,538,703
Belo Corp.	7.25	09/15/2027	510,600
Belo Corp.	7.75	06/01/2027	1,248,750

Benchmark Mtg. Trust	3.57	01/15/2051	1,289,917
Benchmark Mtg. Trust	3.93	03/15/2052	3,315,880
Block Communications, Inc.	6.88	02/15/2025	1,078,350
BMW US Capital LLC	3.10	04/12/2021	2,632,282
BMW Vehicle Lease Trust	3.38	08/22/2022	1,066,787
BNP Paribas SA	4.71	01/10/2025	4,587,558
Boston Properties LP	3.40	06/21/2029	824,678
BP Capital Markets PLC	3.51	03/17/2025	4,986,417
Braskem Netherlands Finance BV	4.50	01/10/2028	969,252
Brazos Valley Longhorn LLC	6.88	02/01/2025	1,058,210
Brighthouse Financial, Inc.	4.70	06/22/2047	1,276,351
Brinker International, Inc.	5.00	10/01/2024	1,042,360
Bristol-Myers Squibb Co.	4.13	06/15/2039	1,279,648
BX Commercial Mtg. Trust	3.20	04/15/2034	2,499,995
C&W Senior Financing Designated Activity Co.	6.88	09/15/2027	1,136,238
Calfrac Holdings LP	8.50	06/15/2026	598,500
Callon Petroleum Co.	6.38	07/01/2026	809,950
CAMB Commercial Mtg. Trust	3.27	12/15/2037	751,164
Canadian Imperial Bank of Commerce	2.10	10/05/2020	2,684,924
Canadian National Railway Co.	2.85	12/15/2021	1,074,789
Canadian Natural Resources, Ltd.	3.90	02/01/2025	1,648,223
Canadian Pacific Railway Co.	6.13	09/15/2115	939,282
Capital One Multi-Asset Execution Trust	1.72	08/15/2024	999,748
Capital One Multi-Asset Execution Trust	2.06	08/15/2028	149,960
Capitol Investment Merger Sub 2 LLC	10.00	08/01/2024	653,625
Cardinal Health, Inc.	4.60	03/15/2043	2,143,555
Carmax Auto Owner Trust	2.18	08/15/2024	1,039,887
Carmax Auto Owner Trust	2.90	03/15/2024	1,145,405
CarMax Auto Owner Trust	3.36	09/15/2023	1,026,331
Cascades, Inc.	5.50	07/15/2022	428,188
Cascades, Inc.	5.75	07/15/2023	687,488
Catalent Pharma Solutions, Inc.	5.00	07/15/2027	467,234
Caterpillar Financial Services Corp.	2.55	11/29/2022	1,135,394
Caterpillar Financial Services Corp.	3.15	09/07/2021	835,253
Caterpillar Financial Services Corp.	3.45	05/15/2023	1,602,265
CBS Corp.	3.70	06/01/2028	2,342,283
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00	02/01/2028	379,050
CCO Holdings LLC/CCO Holdings Capital Corp.	5.38	05/01/2025	436,275
CCO Holdings LLC/CCO Holdings Capital Corp.	5.38	06/01/2029	315,281
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50	05/01/2026	845,108
CCO Holdings LLC/CCO Holdings Capital Corp.	5.88	04/01/2024	273,849
CDK Global, Inc.	5.88	06/15/2026	721,166
Celgene Corp.	3.63	05/15/2024	1,975,343
Celgene Corp.	4.63	05/15/2044	1,323,208
Cenovus Energy, Inc.	4.25	04/15/2027	1,735,135
Centennial Resource Production LLC	6.88	04/01/2027	825,000
CenterPoint Energy, Inc.	2.95	03/01/2030	1,163,942
Central Garden & Pet Co.	5.13	02/01/2028	979,875
CenturyLink, Inc.	7.50	04/01/2024	2,247,710
Chaparral Energy, Inc.	8.75	07/15/2023	709,865
Charter Communications Operating LLC/Charter Communications Operating Capital	3.90	02/01/2024	833,711
Charter Communications Operating LLC/Charter Communications Operating Capital	5.05	03/30/2029	1,989,091
Charter Communications Operating LLC/Charter Communications Operating Capital	5.38	04/01/2038	207,475
Charter Communications Operating LLC/Charter Communications Operating Capital	6.38	10/23/2035	856,681
Chase Mtg. Finance Trust	3.74	12/25/2045	1,566,310
Cheniere Corpus Christi Holdings LLC	5.88	03/31/2025	1,404,900
Cheniere Corpus Christi Holdings LLC	7.00	06/30/2024	266,516
Cheniere Energy Partners LP	5.25	10/01/2025	637,824
Chevron Corp.	2.36	12/05/2022	1,314,647
Chevron Corp.	2.90	03/03/2024	3,908,208
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	3.30	05/01/2023	1,174,590
Cigna Corp.	4.80	08/15/2038	1,798,395
Cimarex Energy Co.	4.38	03/15/2029	1,761,981
Cisco Systems, Inc.	2.20	02/28/2021	5,001,657
Citibank Credit Card Issuance Trust	1.92	04/07/2022	1,553,286
Citibank Credit Card Issuance Trust	2.49	01/20/2023	151,480
Citibank Credit Card Issuance Trust	3.96	10/13/2030	289,046
Citigroup, Inc.	3.20	10/21/2026	3,708,947
Citigroup, Inc.	3.98	03/20/2030	1,326,553
Citigroup, Inc.	4.45	09/29/2027	2,897,949
Citigroup, Inc.	5.88	02/22/2033	1,605,253
Citigroup, Inc.	6.00	10/31/2033	869,905
Citizens Financial Group, Inc.	4.15	09/28/2022	1,638,809

Citizens Financial Group, Inc.	4.30	12/03/2025	1,080,358
Clean Harbors, Inc.	4.88	07/15/2027	604,890
Clearway Energy Operating LLC	5.75	10/15/2025	789,188
Cleveland-Cliffs, Inc.	5.75	03/01/2025	700,748
CNH Industrial Capital LLC	4.20	01/15/2024	2,738,921
CNH Industrial NV	3.85	11/15/2027	1,023,023
CNH Industrial NV	4.50	08/15/2023	1,093,294
Cogent Communications Group, Inc.	5.38	03/01/2022	830,000
Columbia Property Trust Operating Partnership LP	4.15	04/01/2025	2,317,080
Comcast Corp.	3.15	03/01/2026	2,806,450
Comcast Corp.	3.90	03/01/2038	525,705
Comcast Corp.	4.60	10/15/2038	2,332,787
Comcast Corp.	4.70	10/15/2048	760,543
COMM Mtg. Trust	3.96	02/10/2036	1,364,629
Commercial Metals Co.	5.75	04/15/2026	738,000
Conagra Brands, Inc.	5.40	11/01/2048	2,387,388
Conagra Brands, Inc.	7.00	10/01/2028	1,830,680
Concho Resources, Inc.	4.85	08/15/2048	970,019
Conn's, Inc.	7.25	07/15/2022	1,018,880
Consolidated Edison Co. of New York, Inc.	4.45	06/15/2020	1,845,322
Consolidated Energy Finance SA	6.88	06/15/2025	1,132,200
Constellation Brands, Inc.	3.15	08/01/2029	1,990,915
Constellation Brands, Inc.	5.25	11/15/2048	1,147,527
Core Industrial Trust	3.04	02/10/2034	5,839
Coty, Inc.	6.50	04/15/2026	1,289,925
Credit Acceptance Corp.	6.63	03/15/2026	833,048
Crown Americas LLC/Crown Americas Capital Corp.	4.50	01/15/2023	157,500
Crown Castle International Corp.	5.20	02/15/2049	1,919,183
Crown Cork & Seal Co., Inc.	7.38	12/15/2026	708,345
CSAIL Commercial Mtg. Trust	2.99	06/15/2050	1,810,113
CSC Holdings LLC	5.25	06/01/2024	807,850
CSC Holdings LLC	5.38	07/15/2023	231,246
CSC Holdings LLC	5.50	04/15/2027	2,696,400
CSMC Trust	3.88	11/15/2037	1,599,059
CTR Partnership LP/CareTrust Capital Corp.	5.25	06/01/2025	1,082,719
CVS Health Corp.	4.78	03/25/2038	6,212,010
Daimler Finance North America LLC	2.00	07/06/2021	882,436
Daimler Finance North America LLC	2.45	05/18/2020	703,027
Danske Bank A/S	3.88	09/12/2023	1,669,600
Danske Bank A/S	5.38	01/12/2024	2,971,811
Darden Restaurants, Inc.	4.55	02/15/2048	2,945,151
DaVita HealthCare Partners, Inc.	5.13	07/15/2024	1,151,482
DBS Group Holdings, Ltd.	2.85	04/16/2022	1,598,270
Dell International LLC/EMC Corp.	6.02	06/15/2026	2,143,892
Dell International LLC/EMC Corp.	8.10	07/15/2036	1,607,489
Delphi Jersey Holdings PLC	5.00	10/01/2025	849,563
Deutsche Bank AG	4.25	02/04/2021	975,836
Diebold Nixdorf, Inc.	8.50	04/15/2024	932,500
Discover Card Execution Note Trust	2.19	04/17/2023	1,260,361
Discover Card Execution Note Trust	3.04	07/15/2024	515,716
Dominion Resources, Inc.	5.25	08/01/2033	2,031,289
Dominion Resources, Inc.	5.75	10/01/2054	762,811
Domtar Corp.	6.75	02/15/2044	2,703,076
Donnelley Financial Solutions, Inc.	8.25	10/15/2024	1,060,875
Dow Chemical Co.	4.80	05/15/2049	1,361,334
Dow Chemical Co.	5.55	11/30/2048	1,777,245
DowDuPont, Inc.	5.32	11/15/2038	76,362
DowDuPont, Inc.	5.42	11/15/2048	421,117
DPL, Inc.	4.35	04/15/2029	541,208
DTE Electric Co.	3.95	03/01/2049	3,436,294
DTE Energy Co.	3.40	06/15/2029	1,180,868
Duke Energy Progress LLC	2.80	05/15/2022	977,339
E.W. Scripps Co.	5.13	05/15/2025	1,404,455
Ecolab, Inc.	2.38	08/10/2022	1,491,247
Edison International	4.13	03/15/2028	1,688,256
Edison International	5.75	06/15/2027	358,554
eG Global Finance PLC	6.75	02/07/2025	921,575
Eldorado Resorts, Inc.	6.00	09/15/2026	1,307,031
Electricite de France SA	4.50	09/21/2028	1,281,934
Electricite de France SA	5.00	09/21/2048	1,750,345
Emera US Finance LP	4.75	06/15/2046	1,803,505
Enable Midstream Partners LP	4.95	05/15/2028	1,172,663
Enel Finance International NV	4.75	05/25/2047	1,622,565

Energizer Holdings, Inc.	6.38	07/15/2026	1,148,588
Energy Transfer Operating LP	4.25	03/15/2023	999,774
Energy Transfer Operating LP	4.50	04/15/2024	1,372,123
Energy Transfer Operating LP	4.90	03/15/2035	1,103,147
Energy Transfer Operating LP	5.25	04/15/2029	1,606,728
EnerSys	5.00	04/30/2023	1,184,500
EnLink Midstream LLC	5.38	06/01/2029	1,174,200
EnLink Midstream Partners LP	4.85	07/15/2026	857,500
EnLink Midstream Partners LP	5.05	04/01/2045	170,775
EnLink Midstream Partners LP	6.00	12/31/2099	694,500
Enova International, Inc.	8.50	09/01/2024	1,039,500
Enova International, Inc.	8.50	09/15/2025	596,160
Enstar Group, Ltd.	4.95	06/01/2029	3,909,387
Entergy Louisiana LLC			583,770
Entergy Texas, Inc.	4.50	03/30/2039	3,781,684
Enterprise Products Operating LLC	5.25	08/16/2077	734,700
ESH Hospitality, Inc.	5.25	05/01/2025	818,730
European Investment Bank	1.63	08/14/2020	2,440,728
Extraction Oil & Gas, Inc.	5.63	02/01/2026	636,900
Fairstone Financial, Inc.	7.88	07/15/2024	745,388
Fannie Mae Connecticut Avenue Securities	3.75	01/25/2024	12,854
Federal Home Loan Mtg. Corp.	2.50	01/01/2028	575,633
Federal Home Loan Mtg. Corp.	2.50	04/01/2028	1,168,716
Federal Home Loan Mtg. Corp.	2.50	03/01/2031	726,967
Federal Home Loan Mtg. Corp.	2.50	10/01/2032	3,953,787
Federal Home Loan Mtg. Corp.	3.00	08/01/2027	258,105
Federal Home Loan Mtg. Corp.	3.00	10/01/2042	1,340,243
Federal Home Loan Mtg. Corp.	3.00	11/01/2042	1,098,734
Federal Home Loan Mtg. Corp.	3.00	02/01/2043	1,416,006
Federal Home Loan Mtg. Corp.	3.00	04/01/2043	1,603,115
Federal Home Loan Mtg. Corp.	3.00	05/01/2043	542,944
Federal Home Loan Mtg. Corp.	3.00	08/01/2043	5,061,161
Federal Home Loan Mtg. Corp.	3.00	08/01/2043	533,767
Federal Home Loan Mtg. Corp.	3.00	10/01/2045	5,883,149
Federal Home Loan Mtg. Corp.	3.50	01/01/2032	4,282,584
Federal Home Loan Mtg. Corp.	3.50	03/01/2042	3,751,750
Federal Home Loan Mtg. Corp.	3.50	04/01/2042	1,657,287
Federal Home Loan Mtg. Corp.	3.50	08/01/2042	1,302,794
Federal Home Loan Mtg. Corp.	3.50	09/01/2043	1,201,035
Federal Home Loan Mtg. Corp.	3.50	03/01/2045	1,167,594
Federal Home Loan Mtg. Corp.	3.50	07/01/2045	2,033,487
Federal Home Loan Mtg. Corp.	3.50	07/01/2045	5,369,292
Federal Home Loan Mtg. Corp.	3.50	08/01/2045	2,162,046
Federal Home Loan Mtg. Corp.	3.50	11/01/2045	4,142,394
Federal Home Loan Mtg. Corp.	3.50	01/01/2046	2,627,244
Federal Home Loan Mtg. Corp.	3.50	03/01/2046	6,202,003
Federal Home Loan Mtg. Corp.	3.50	11/01/2047	12,746,886
Federal Home Loan Mtg. Corp.	3.50	03/01/2048	9,741,636
Federal Home Loan Mtg. Corp.	4.00	03/01/2023	17,469
Federal Home Loan Mtg. Corp.	4.00	09/01/2040	1,278,940
Federal Home Loan Mtg. Corp.	4.00	07/01/2044	93,793
Federal Home Loan Mtg. Corp.	4.00	10/01/2045	3,221,872
Federal Home Loan Mtg. Corp.	4.00	01/01/2046	698,799
Federal Home Loan Mtg. Corp.	4.02	02/01/2037	118,201
Federal Home Loan Mtg. Corp.	4.50	12/01/2039	530,410
Federal Home Loan Mtg. Corp.	4.50	07/01/2044	1,458,086
Federal Home Loan Mtg. Corp.	4.50	05/01/2048	6,317,188
Federal Home Loan Mtg. Corp.	4.83	11/01/2037	1,162,885
Federal Home Loan Mtg. Corp.	5.00	10/01/2033	930
Federal Home Loan Mtg. Corp.	5.00	07/01/2040	591,243
Federal Home Loan Mtg. Corp.	5.00	11/01/2043	2,912,112
Federal Home Loan Mtg. Corp.	5.50	11/01/2032	7,056
Federal Home Loan Mtg. Corp.	5.50	07/01/2034	27,546
Federal Home Loan Mtg. Corp.	5.50	02/01/2035	37,514
Federal Home Loan Mtg. Corp.	5.50	07/01/2035	1,034
Federal Home Loan Mtg. Corp.	5.50	01/01/2036	167,607
Federal Home Loan Mtg. Corp.	5.50	05/01/2037	30,342
Federal Home Loan Mtg. Corp.	6.00	07/01/2035	84,842
Federal Home Loan Mtg. Corp.	6.00	03/01/2040	151,950
Federal Home Loan Mtg. Corp.	6.50	02/01/2036	12,719
Federal Home Loan Mtg. Corp.	6.50	09/01/2036	184
Federal Home Loan Mtg. Corp.	6.50	05/01/2037	36,293
Federal Home Loan Mtg. Corp.			83,076

Federal Home Loan Mtg. Corp. REMIC	3.00	09/15/2045	3,644,444
Federal Home Loan Mtg. Corp. REMIC	3.50	11/15/2045	4,152,439
Federal Home Loan Mtg. Corp. REMIC	4.00	11/15/2035	686,622
Federal Home Loan Mtg. Corp. REMIC	4.60	09/15/2039	103,704
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	3.35	08/25/2029	1,114,428
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.00	10/25/2027	596,968
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.35	02/25/2024	906,229
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.35	09/25/2024	2,114,792
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.80	03/25/2028	216,625
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.90	09/25/2028	458,459
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.95	05/25/2028	355,882
Federal National Mtg. Assoc.	2.50	02/01/2028	1,167,090
Federal National Mtg. Assoc.	2.50	04/01/2028	305,792
Federal National Mtg. Assoc.	2.50	08/01/2031	14,519,797
Federal National Mtg. Assoc.	2.50	01/01/2032	2,259,046
Federal National Mtg. Assoc.	3.00	10/01/2027	142,610
Federal National Mtg. Assoc.	3.00	01/01/2028	1,323,290
Federal National Mtg. Assoc.	3.00	10/01/2030	2,358,296
Federal National Mtg. Assoc.	3.00	10/01/2032	7,400,158
Federal National Mtg. Assoc.	3.00	02/01/2033	12,049,391
Federal National Mtg. Assoc.	3.00	03/01/2042	2,724,847
Federal National Mtg. Assoc.	3.00	12/01/2042	1,732,688
Federal National Mtg. Assoc.	3.00	12/01/2042	699,296
Federal National Mtg. Assoc.	3.00	02/01/2043	5,708,182
Federal National Mtg. Assoc.	3.00	05/01/2043	2,914,758
Federal National Mtg. Assoc.	3.00	05/01/2046	3,497,953
Federal National Mtg. Assoc.	3.00	08/01/2046	6,974,491
Federal National Mtg. Assoc.	3.00	09/01/2046	1,592,894
Federal National Mtg. Assoc.	3.00	09/01/2048	7,525,650
Federal National Mtg. Assoc.	3.50	08/01/2026	852,585
Federal National Mtg. Assoc.	3.50	09/01/2026	832,311
Federal National Mtg. Assoc.	3.50	08/01/2027	106,866
Federal National Mtg. Assoc.	3.50	10/01/2028	400,022
Federal National Mtg. Assoc.	3.50	10/01/2028	1,531,623
Federal National Mtg. Assoc.	3.50	03/01/2033	1,675,604
Federal National Mtg. Assoc.	3.50	12/01/2041	406,519
Federal National Mtg. Assoc.	3.50	03/01/2042	547,153
Federal National Mtg. Assoc.	3.50	08/01/2042	1,720,812
Federal National Mtg. Assoc.	3.50	08/01/2042	2,091,507
Federal National Mtg. Assoc.	3.50	09/01/2042	486,082
Federal National Mtg. Assoc.	3.50	02/01/2043	2,616,432
Federal National Mtg. Assoc.	3.50	07/01/2045	1,590,890
Federal National Mtg. Assoc.	3.50	08/01/2045	2,161,517
Federal National Mtg. Assoc.	3.50	09/01/2045	479,107
Federal National Mtg. Assoc.	3.50	10/01/2045	2,995,353
Federal National Mtg. Assoc.	3.50	11/01/2045	6,543,175
Federal National Mtg. Assoc.	3.50	12/01/2045	11,862,131
Federal National Mtg. Assoc.	3.50	02/01/2046	1,982,563
Federal National Mtg. Assoc.	3.50	03/01/2046	9,246,806
Federal National Mtg. Assoc.	3.50	07/01/2046	5,944,922
Federal National Mtg. Assoc.	3.50	01/01/2047	5,400,865
Federal National Mtg. Assoc.	3.50	12/01/2047	6,321,051
Federal National Mtg. Assoc.	3.50	12/01/2047	8,907,401
Federal National Mtg. Assoc.	3.50	04/01/2048	10,728,385
Federal National Mtg. Assoc.	3.50	04/01/2048	17,352,717
Federal National Mtg. Assoc.	3.50	04/01/2049	7,907,577
Federal National Mtg. Assoc.	3.50	05/01/2049	6,529,702
Federal National Mtg. Assoc.	4.00	11/01/2025	61,514
Federal National Mtg. Assoc.	4.00	03/01/2039	5,884,879
Federal National Mtg. Assoc.	4.00	09/01/2040	91,427
Federal National Mtg. Assoc.	4.00	09/01/2040	13,923
Federal National Mtg. Assoc.	4.00	10/01/2040	209,250
Federal National Mtg. Assoc.	4.00	12/01/2040	1,764,648
Federal National Mtg. Assoc.	4.00	10/01/2041	1,153,235
Federal National Mtg. Assoc.	4.00	11/01/2041	829,606
Federal National Mtg. Assoc.	4.00	11/01/2041	323,892
Federal National Mtg. Assoc.	4.00	01/01/2043	2,083,675
Federal National Mtg. Assoc.	4.00	10/01/2043	2,872,291
Federal National Mtg. Assoc.	4.00	10/01/2044	3,673,981
Federal National Mtg. Assoc.	4.00	02/01/2045	2,704,436
Federal National Mtg. Assoc.	4.00	02/01/2045	1,004,477
Federal National Mtg. Assoc.	4.00	02/01/2046	2,408,951
Federal National Mtg. Assoc.	4.00	06/01/2046	711,005

Federal National Mtg. Assoc.	4.00	01/01/2047	4,185,781
Federal National Mtg. Assoc.	4.00	05/01/2047	4,362,798
Federal National Mtg. Assoc.	4.00	06/01/2047	5,270,443
Federal National Mtg. Assoc.	4.00	07/01/2047	11,532,534
Federal National Mtg. Assoc.	4.00	08/01/2047	6,340,662
Federal National Mtg. Assoc.	4.00	06/01/2048	12,915,183
Federal National Mtg. Assoc.	4.00	09/01/2048	5,510,643
Federal National Mtg. Assoc.	4.00	09/01/2048	6,564,234
Federal National Mtg. Assoc.	4.00	11/01/2048	5,436,694
Federal National Mtg. Assoc.	4.00	01/01/2049	5,229,528
Federal National Mtg. Assoc.	4.00	01/01/2049	8,648,568
Federal National Mtg. Assoc.	4.00	03/01/2049	16,333,564
Federal National Mtg. Assoc.	4.28	09/01/2035	1,011,018
Federal National Mtg. Assoc.	4.44	05/01/2037	207,424
Federal National Mtg. Assoc.	4.50	10/01/2024	276,202
Federal National Mtg. Assoc.	4.50	03/01/2025	434,678
Federal National Mtg. Assoc.	4.50	02/01/2040	1,065,852
Federal National Mtg. Assoc.	4.50	05/01/2040	326,897
Federal National Mtg. Assoc.	4.50	08/01/2045	7,942,282
Federal National Mtg. Assoc.	4.50	06/01/2048	12,518,582
Federal National Mtg. Assoc.	4.50	10/01/2048	11,219,462
Federal National Mtg. Assoc.	4.50	11/01/2048	10,025,459
Federal National Mtg. Assoc.	4.50	12/01/2048	17,434,311
Federal National Mtg. Assoc.	4.56	07/01/2039	723,827
Federal National Mtg. Assoc.	4.57	10/01/2040	228,742
Federal National Mtg. Assoc.	4.63	10/01/2035	972,678
Federal National Mtg. Assoc.	4.67	10/01/2040	517,110
Federal National Mtg. Assoc.	4.71	11/01/2036	368,830
Federal National Mtg. Assoc.	4.71	05/01/2040	977,543
Federal National Mtg. Assoc.	4.73	08/01/2035	662,270
Federal National Mtg. Assoc.	5.00	03/01/2020	256
Federal National Mtg. Assoc.	5.00	06/01/2022	23,297
Federal National Mtg. Assoc.	5.00	10/01/2024	154,142
Federal National Mtg. Assoc.	5.00	09/01/2033	541,016
Federal National Mtg. Assoc.	5.00	04/01/2040	300,876
Federal National Mtg. Assoc.	5.00	05/01/2040	258,500
Federal National Mtg. Assoc.	5.00	05/01/2040	346,848
Federal National Mtg. Assoc.	5.00	06/01/2040	2,644,939
Federal National Mtg. Assoc.	5.00	07/01/2040	129,736
Federal National Mtg. Assoc.	5.00	07/01/2040	128,582
Federal National Mtg. Assoc.	5.00	02/01/2045	1,582,716
Federal National Mtg. Assoc.	5.50	12/01/2029	129,236
Federal National Mtg. Assoc.	5.50	12/01/2033	29,103
Federal National Mtg. Assoc.	5.50	07/01/2037	31,528
Federal National Mtg. Assoc.	5.50	08/01/2037	1,379,280
Federal National Mtg. Assoc.	5.50	06/01/2038	154,438
Federal National Mtg. Assoc.	5.50	09/01/2039	515,118
Federal National Mtg. Assoc.	6.00	08/01/2034	24,214
Federal National Mtg. Assoc.	6.00	11/01/2035	27,002
Federal National Mtg. Assoc.	6.00	06/01/2036	54,229
Federal National Mtg. Assoc.	6.00	12/01/2036	96,208
Federal National Mtg. Assoc.	6.00	07/01/2038	465,993
Federal National Mtg. Assoc.	6.00	09/01/2038	95,703
Federal National Mtg. Assoc.	6.00	09/01/2038	155,002
Federal National Mtg. Assoc.	6.00	11/01/2038	148,836
Federal National Mtg. Assoc. REMIC	3.00	12/25/2047	4,627,952
Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	6,558,412
Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	4,075,501
First Niagara Financial Group, Inc.	7.25	12/15/2021	2,388,322
First Quality Finance Co., Inc.	5.00	07/01/2025	761,525
First Quantum Minerals, Ltd.	6.50	03/01/2024	279,510
First Quantum Minerals, Ltd.	7.25	04/01/2023	582,800
FirstEnergy Corp.	7.38	11/15/2031	6,113,571
Fiserv, Inc.	4.40	07/01/2049	2,003,406
FMG Resources August 2006 Pty, Ltd.	5.13	03/15/2023	878,800
Ford Credit Auto Owner Trust	3.47	01/15/2030	422,404
Ford Motor Credit Co. LLC	3.10	05/04/2023	3,605,905
Forum Energy Technologies, Inc.	6.25	10/01/2021	37,865
Fox Corp.	5.48	01/25/2039	1,464,572
Fox Corp.	5.58	01/25/2049	1,871,488
Freeport-McMoRan Copper & Gold, Inc.	3.88	03/15/2023	1,076,076
Freeport-McMoRan, Inc.	5.25	09/01/2029	522,526
Frontdoor, Inc.	6.75	08/15/2026	869,085

Frontier Communications Corp.	7.63	04/15/2024	678,907
Frontier Communications Corp.	8.75	04/15/2022	834,600
FS Energy & Power Fund	7.50	08/15/2023	622,298
Garda World Security Corp.	8.75	05/15/2025	1,114,063
GATX Corp.	4.35	02/15/2024	2,467,105
GE Capital International Funding Co. ULC	3.37	11/15/2025	4,585,618
General Dynamics Corp.	2.88	05/11/2020	1,862,102
General Mills, Inc.	4.55	04/17/2038	944,122
General Mills, Inc.	4.70	04/17/2048	1,834,387
General Motors Financial Co., Inc.	3.70	05/09/2023	2,120,157
Genesis Energy LP/Genesis Energy Finance Corp.	5.63	06/15/2024	859,500
Genesis Energy LP/Genesis Energy Finance Corp.	6.00	05/15/2023	496,250
Georgia Power Co.	2.00	09/08/2020	881,266
Georgia-Pacific LLC	3.73	07/15/2023	2,588,706
Georgia-Pacific LLC	5.40	11/01/2020	719,606
GlaxoSmithKline Capital PLC	3.13	05/14/2021	2,114,342
GlaxoSmithKline Capital, Inc.	3.38	05/15/2023	1,373,101
Glencore Funding LLC	4.13	03/12/2024	2,367,578
GLP Capital LP/GLP Financing II, Inc.	5.38	04/15/2026	658,596
GM Financial Consumer Automobile Receivables Trust	2.13	03/16/2023	1,004,073
GM Financial Consumer Automobile Receivables Trust	2.18	04/16/2024	1,086,073
Goldman Sachs Group, Inc.	2.35	11/15/2021	3,312,120
Goldman Sachs Group, Inc.	3.69	06/05/2028	2,155,023
Goldman Sachs Group, Inc.	4.25	10/21/2025	2,133,200
Goldman Sachs Group, Inc.	6.75	10/01/2037	3,313,303
Government National Mtg. Assoc.	3.00	02/20/2045	5,507,967
Government National Mtg. Assoc.	3.00	05/20/2045	1,355,463
Government National Mtg. Assoc.	3.00	07/20/2045	343,103
Government National Mtg. Assoc.	3.00	11/20/2045	2,935,834
Government National Mtg. Assoc.	3.00	12/20/2045	2,333,592
Government National Mtg. Assoc.	3.00	01/20/2046	5,526,571
Government National Mtg. Assoc.	3.00	05/20/2046	14,693,519
Government National Mtg. Assoc.	3.00	09/20/2047	10,732,192
Government National Mtg. Assoc.	3.50	03/20/2045	1,169,038
Government National Mtg. Assoc.	3.50	07/20/2045	575,355
Government National Mtg. Assoc.	3.50	03/20/2047	3,832,229
Government National Mtg. Assoc.	4.00	03/20/2044	744,063
Government National Mtg. Assoc.	4.00	07/20/2045	2,066,274
Government National Mtg. Assoc.	4.00	05/20/2048	23,875,451
Government National Mtg. Assoc.	4.50	05/15/2039	592,443
Government National Mtg. Assoc.	4.50	04/20/2047	4,732,502
Government National Mtg. Assoc.	5.00	05/15/2034	171,999
Government National Mtg. Assoc.	5.00	01/15/2040	574,633
Government National Mtg. Assoc.	5.50	12/15/2039	719,856
Government National Mtg. Assoc.	6.00	10/15/2039	356,331
Government National Mtg. Assoc. REMIC	1.00	10/16/2043	1,704,513
Gray Television, Inc.	5.13	10/15/2024	625,695
GrubHub Holdings, Inc.	5.50	07/01/2027	886,160
GS Mtg. Securities Trust	2.90	02/10/2048	557,471
H&E Equipment Services, Inc.	5.63	09/01/2025	923,895
Hanwha Energy USA Holdings Corp.	2.38	07/30/2022	2,347,192
Harsco Corp.	5.75	07/31/2027	591,699
HAT Holdings I LLC/HAT Holdings II LLC	5.25	07/15/2024	548,874
HCA, Inc.	5.25	06/15/2026	1,445,647
HCA, Inc.	5.25	06/15/2049	981,309
HCA, Inc.	5.38	02/01/2025	2,608,500
HCP, Inc.	3.50	07/15/2029	800,503
Herc Holdings, Inc.	5.50	07/15/2027	654,120
Hewlett Packard Enterprise Co.	6.20	10/15/2035	67,494
Hi-Crush Partners LP	9.50	08/01/2026	802,150
Hilcorp Energy I LP/Hilcorp Finance Co.	5.00	12/01/2024	1,378,215
Hilton Grand Vacations Borrower LLC/Hilton Grand Vacations Borrower, Inc.	6.13	12/01/2024	571,625
Holly Energy Partners LP/Holly Energy Finance Corp.	6.00	08/01/2024	709,496
Hologic, Inc.	4.38	10/15/2025	639,063
Home Depot, Inc.	4.50	12/06/2048	78,862
Honda Auto Receivables Owner Trust	2.83	03/20/2023	714,918
HSBC Holdings PLC	3.40	03/08/2021	2,360,092
HSBC Holdings PLC	6.00	12/31/2099	1,967,908
Hughes Satellite Systems Corp.	6.63	08/01/2026	1,103,360
Humana, Inc.	3.95	08/15/2049	1,024,937
Huntsman International LLC	4.50	05/01/2029	1,730,711
Hyundai Capital America	3.40	06/20/2024	2,772,025
IBM Credit LLC	3.00	02/06/2023	5,792,860

Illinois Tool Works, Inc.	3.50	03/01/2024	1,519,224
ILPT Trust	4.15	02/11/2041	6,436,613
ING Groep NV	4.63	01/06/2026	849,227
Ingram Micro, Inc.	5.45	12/15/2024	1,473,695
Intel Corp.	2.45	07/29/2020	2,021,119
Intelsat Jackson Holdings SA	5.50	08/01/2023	1,132,040
International Bank for Reconstruction & Development	3.13	11/20/2025	1,822,902
International Business Machines Corp.	2.50	01/27/2022	1,118,418
Interpublic Group of Cos., Inc.	4.20	04/15/2024	678,719
Interpublic Group of Cos., Inc.	5.40	10/01/2048	89,818
Intertape Polymer Group, Inc.	7.00	10/15/2026	869,425
Intesa Sanpaolo SpA	5.71	01/15/2026	3,177,276
ION Media Networks, Inc.			70,745
Iron Mountain, Inc.	4.88	09/15/2027	836,907
iStar, Inc.	5.25	09/15/2022	1,064,975
JB Hunt Transport Services, Inc.	3.88	03/01/2026	2,087,633
JBS USA LUX SA/JBS USA Finance, Inc.	5.75	06/15/2025	360,883
JBS USA LUX SA/JBS USA Finance, Inc.	5.88	07/15/2024	919,790
John Deere Capital Corp.	2.35	01/08/2021	1,219,663
John Deere Capital Corp.	2.80	07/18/2029	1,094,117
John Deere Capital Corp.	2.95	04/01/2022	3,117,162
John Deere Capital Corp.	3.45	01/10/2024	2,112,662
John Deere Capital Corp.	3.65	10/12/2023	943,461
JP Morgan Mtg. Trust	3.00	12/25/2048	2,232,841
JP Morgan Mtg. Trust	3.50	06/25/2048	2,851,367
JPMorgan Chase & Co.	3.21	04/01/2023	5,060,237
JPMorgan Chase & Co.	3.88	07/24/2038	731,815
JPMorgan Chase & Co.	6.13	12/31/2049	2,035,189
Kansas City Southern	4.70	05/01/2048	914,580
Kennedy-Wilson, Inc.	5.88	04/01/2024	1,228,500
Keurig Dr Pepper, Inc.	4.06	05/25/2023	42,473
Keurig Dr Pepper, Inc.	4.42	05/25/2025	2,431,690
Kirby Corp.	4.20	03/01/2028	1,196,649
Kohl's Corp.	5.55	07/17/2045	2,099,376
Kommunalbanken AS	1.75	09/15/2020	2,831,490
Kraft Heinz Foods Co.	4.88	02/15/2025	1,495,337
Kreditanstalt fuer Wiederaufbau	1.63	03/15/2021	3,390,593
Kroger Co.	5.40	01/15/2049	1,472,397
Laboratory Corp. of America Holdings	3.25	09/01/2024	1,940,584
Laboratory Corp. of America Holdings	4.70	02/01/2045	1,003,286
Lamb Weston Holdings, Inc.	4.63	11/01/2024	611,565
Land O' Lakes, Inc.	7.00	12/31/2099	237,500
Land O'Lakes Capital Trust I	7.45	03/15/2028	662,546
Lear Corp.	5.25	05/15/2049	1,677,416
Lehman Brothers Holdings Capital Trust VII			15
Lehman Brothers Holdings, Inc.	6.75	12/28/2017	18
Lehman Brothers Holdings, Inc.	7.50	05/11/2038	23
Lithia Motors, Inc.	5.25	08/01/2025	812,475
Lonestar Resources America, Inc.	11.25	01/01/2023	1,001,900
LPL Holdings, Inc.	5.75	09/15/2025	823,055
Lubrizol Corp.	6.50	10/01/2034	659,244
Manulife Financial Corp.	4.06	02/24/2032	1,031,237
Marathon Oil Corp.	6.60	10/01/2037	1,151,714
Marathon Oil Corp.	6.80	03/15/2032	1,445,014
Marsh & McLennan Cos., Inc.	3.50	12/29/2020	945,783
Martin Marietta Materials, Inc.	3.50	12/15/2027	1,582,596
MassMutual Global Funding II	2.75	06/22/2024	935,265
McDonald's Corp.	3.63	09/01/2049	1,588,933
McDonald's Corp.	4.45	03/01/2047	3,003,440
MEG Energy Corp.	6.50	01/15/2025	1,044,195
Mercedes-Benz Auto Lease Trust	3.25	10/15/2024	191,960
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.	5.75	02/01/2027	843,418
Mineral Resources, Ltd.	8.13	05/01/2027	841,510
Mississippi Power Co.	4.25	03/15/2042	1,930,542
Mitsubishi UFJ Financial Group, Inc.	3.41	03/07/2024	5,691,385
Mizuho Financial Group, Inc.	3.15	07/16/2030	1,824,359
Mizuho Financial Group, Inc.	3.92	09/11/2024	3,121,715
Mondelez International, Inc.	3.63	02/13/2026	2,191,978
Morgan Stanley	3.63	01/20/2027	4,524,515
Morgan Stanley	5.50	07/24/2020	2,718,261
Morgan Stanley Bank of America Merrill Lynch Trust	2.98	07/15/2050	1,001,496
Morgan Stanley Capital Barclays Bank Trust	2.20	09/13/2031	2,402,645
Mosaic Co.	5.63	11/15/2043	917,748

MPH Acquisition Holdings LLC	7.13	06/01/2024	1,005,536
MPLX LP	4.00	03/15/2028	1,221,314
MPLX LP	4.80	02/15/2029	101,196
MPLX LP	5.50	02/15/2049	1,226,000
MPT Operating Partnership LP/MPT Finance Corp.	5.00	10/15/2027	840,123
MSDB Trust	3.43	07/11/2039	4,819,254
MTRO Commercial Mtg. Trust-TECH	3.10	12/15/2033	2,949,995
Mylan, Inc.	4.55	04/15/2028	1,669,317
National Australia Bank, Ltd.	3.93	08/02/2034	872,185
National Rural Utilities Cooperative Finance Corp.	2.85	01/27/2025	5,549,311
National Rural Utilities Cooperative Finance Corp.	4.75	04/30/2043	850,348
Nationwide Building Society	4.13	10/18/2032	1,011,495
NatWest Markets PLC	3.63	09/29/2022	2,166,134
NCR Corp.	5.75	09/01/2027	387,574
NCR Corp.	6.13	09/01/2029	623,024
Neon Holdings, Inc.	10.13	04/01/2026	671,300
Nestle Holdings, Inc.	3.50	09/24/2025	2,077,064
Netflix, Inc.	4.38	11/15/2026	1,464,986
Netflix, Inc.	5.88	02/15/2025	1,124,721
Nevada Power Co.	2.75	04/15/2020	1,233,315
New York Community Bancorp, Inc.	5.90	11/06/2028	2,864,818
New York Life Global Funding	1.95	09/28/2020	2,560,560
Newmark Group, Inc.	6.13	11/15/2023	843,742
NextEra Energy Operating Partners LP	4.25	07/15/2024	899,063
NGPL PipeCo LLC	4.38	08/15/2022	1,271,020
Nielsen Finance LLC/Nielsen Finance Co.	5.00	04/15/2022	1,030,125
Nine Energy Service, Inc.	8.75	11/01/2023	347,463
NiSource, Inc.	2.95	09/01/2029	1,798,872
NiSource, Inc.	5.65	02/01/2045	1,423,979
Nissan Auto Receivables Owner Trust	1.18	01/15/2021	108,348
Nissan Motor Acceptance Corp.	2.65	07/13/2022	1,506,594
Noble Energy, Inc.	4.95	08/15/2047	1,980,751
Noble Holding International, Ltd.	7.88	02/01/2026	265,668
Norfolk Southern Corp.	5.10	12/31/2049	1,873,680
NOVA Chemicals Corp.	5.00	05/01/2025	481,598
NRG Yield Operating LLC	5.00	09/15/2026	494,100
Numericable-SFR SA	7.38	05/01/2026	1,530,795
NXP BV/NXP Funding LLC/NXP USA, Inc.	4.30	06/18/2029	2,001,097
Occidental Petroleum Corp.	4.30	08/15/2039	1,254,501
Occidental Petroleum Corp.	4.40	08/15/2049	1,189,111
OCI NV	6.63	04/15/2023	931,565
Oglethorpe Power Corp.	5.05	10/01/2048	3,942,585
One Bryant Park Trust	2.52	09/13/2049	3,785,118
Oracle Corp.	2.95	11/15/2024	2,532,986
Ortho-Clinical Diagnostics, Inc.	6.63	05/15/2022	1,148,350
Owens Corning	3.95	08/15/2029	1,121,935
Owens Corning	4.30	07/15/2047	2,168,856
Owens-Brockway Glass Container, Inc.	5.38	01/15/2025	1,165,410
Pattern Energy Group, Inc.	5.88	02/01/2024	1,342,395
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.40	11/15/2026	1,524,592
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.95	03/10/2025	1,988,636
PepsiCo., Inc.	2.75	04/30/2025	1,725,308
Petro-Canada	5.95	05/15/2035	977,844
Pilgrim's Pride Corp.	5.88	09/30/2027	883,550
Pioneer Energy Services Corp.	6.13	03/15/2022	427,684
Post Holdings, Inc.	5.50	03/01/2025	889,313
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25	04/15/2024	1,138,267
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75	04/15/2026	680,753
Prudential Financial, Inc.	5.63	06/15/2043	992,302
Prudential Financial, Inc.	5.70	09/15/2048	2,151,161
Public Service Co. of Colorado	3.70	06/15/2028	1,717,054
Public Service Co. of Colorado	4.10	06/15/2048	1,365,199
Puget Sound Energy, Inc.	3.25	09/15/2049	410,824
QUALCOMM, Inc.	4.30	05/20/2047	840,853
Quicken Loans, Inc.	5.75	05/01/2025	1,209,300
QVC, Inc.	4.85	04/01/2024	3,821,990
Rackspace Hosting, Inc.	8.63	11/15/2024	995,488
Regions Financial Corp.	7.38	12/10/2037	4,574,960
Roche Holdings, Inc.	1.75	01/28/2022	2,416,003
Roche Holdings, Inc.	2.25	09/30/2019	1,795,117
Roche Holdings, Inc.	2.88	09/29/2021	1,466,595
Roper Technologies, Inc.	2.95	09/15/2029	799,138
Roper Technologies, Inc.	4.20	09/15/2028	3,186,541

Royal Bank of Scotland Group PLC	4.27	03/22/2025	2,566,309
Royal Bank of Scotland Group PLC	4.52	06/25/2024	2,107,724
Royal Bank of Scotland Group PLC	8.00	12/29/2049	452,413
RPM International, Inc.	4.25	01/15/2048	134,586
Sabra Health Care LP	5.13	08/15/2026	1,301,873
Sabra Health Care LP/Sabra Capital Corp.	4.80	06/01/2024	1,115,530
Schlumberger Holdings Corp.	4.00	12/21/2025	1,625,052
Seagate HDD Cayman	4.75	01/01/2025	791,035
Sealed Air Corp.	5.13	12/01/2024	319,233
SemGroup Corp./Rose Rock Finance Corp.	5.63	07/15/2022	441,288
SemGroup Corp./Rose Rock Finance Corp.	5.63	11/15/2023	1,069,740
Sempra Energy	3.40	02/01/2028	2,559,081
SESI LLC	7.75	09/15/2024	704,400
Shellpoint Co-Originator Trust	3.50	10/25/2047	1,773,610
Sherwin-Williams Co.	2.95	08/15/2029	1,343,064
Shinhan Bank Co., Ltd.	4.00	04/23/2029	1,389,553
Shire Acquisitions Investments Ireland DAC	3.20	09/23/2026	3,535,553
Siemens Financieringsmaatschappij NV	3.25	05/27/2025	3,396,500
Silgan Holdings, Inc.	4.75	03/15/2025	1,052,009
Simon Property Group LP	4.13	12/01/2021	1,851,151
Sirius XM Radio, Inc.	4.63	07/15/2024	1,826,563
Sirius XM Radio, Inc.	5.38	07/15/2026	499,606
SK Telecom Co., Ltd.	3.75	04/16/2023	618,631
SLM Corp.	5.63	08/01/2033	819,650
Smithfield Foods, Inc.	2.65	10/03/2021	544,160
Smithfield Foods, Inc.	5.20	04/01/2029	756,280
Societe Generale SA	7.88	12/29/2049	1,071,199
South Carolina Electric & Gas Co.	5.10	06/01/2065	2,296,258
Southern California Edison Co.	4.13	03/01/2048	913,436
Southern California Edison Co.	4.65	10/01/2043	945,383
Southern California Edison Co.	4.88	03/01/2049	2,696,620
Southwestern Energy Co.	7.50	04/01/2026	568,880
Springleaf Finance Corp.	6.88	03/15/2025	1,388,844
Sprint Corp.	7.88	09/15/2023	4,956,750
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.74	09/20/2029	1,304,860
SS&C Technologies, Inc.	5.50	09/30/2027	842,100
Standard Industries, Inc.	6.00	10/15/2025	1,156,375
Stanley Black & Decker, Inc.	3.40	03/01/2026	1,454,318
Starwood Property Trust, Inc.	4.75	03/15/2025	891,750
State Street Institutional U.S. Government Money Market Fund, Premier Class			27,060,254
Stonemont Portfolio Trust	3.02	08/20/2030	965,978
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	5.50	08/15/2022	1,236,100
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp.	7.50	06/15/2025	838,931
SunTrust Bank	3.20	04/01/2024	4,621,774
SunTrust Bank	3.50	08/02/2022	1,434,114
Synchrony Credit Card Master Note Trust	2.21	05/15/2024	855,996
Synchrony Financial	2.85	07/25/2022	653,703
Synchrony Financial	4.25	08/15/2024	4,044,778
Synchrony Financial	4.38	03/19/2024	1,105,404
Talen Energy Supply LLC	6.63	01/15/2028	324,113
Talen Energy Supply LLC	7.25	05/15/2027	379,135
Telecom Italia Capital SA	7.72	06/04/2038	1,440,285
Telefonica Emisiones SAU	4.67	03/06/2038	2,434,371
Telesat Canada/Telesat LLC	8.88	11/15/2024	765,964
Terex Corp.	5.63	02/01/2025	677,702
Texas Instruments, Inc.	2.25	09/04/2029	769,583
T-Mobile USA, Inc.	6.38	03/01/2025	367,603
T-Mobile USA, Inc.	6.50	01/15/2024	447,112
Toll Brothers Finance Corp.	4.35	02/15/2028	1,023,055
Total Capital International SA	3.46	07/12/2049	1,786,425
Toyota Auto Loan Extended Note Trust	2.56	11/25/2031	928,201
Toyota Auto Receivables Owner Trust	2.57	08/15/2023	3,049,033
Toyota Auto Receivables Owner Trust	3.13	02/15/2024	129,074
Toyota Motor Credit Corp.	3.45	09/20/2023	2,109,600
TransCanada Trust	5.30	03/15/2077	782,090
TransCanada Trust	5.63	05/20/2075	516,833
Tribune Media Co.	5.88	07/15/2022	852,340
Trimble, Inc.	4.75	12/01/2024	181,581
Trimble, Inc.	4.90	06/15/2028	2,743,190
Trivium Packaging Finance BV	5.50	08/15/2026	439,920
Trivium Packaging Finance BV	8.50	08/15/2027	886,875
Tutor Perini Corp.	6.88	05/01/2025	1,196,669
Twin River Worldwide Holdings, Inc.	6.75	06/01/2027	536,359

Tyson Foods, Inc.	5.10	09/28/2048	837,945
UBS Group Funding Switzerland AG	3.49	05/23/2023	1,046,774
UBS Group Funding Switzerland AG	4.13	09/24/2025	292,704
UniCredit SpA	5.86	06/19/2032	3,410,228
UniCredit SpA	6.57	01/14/2022	1,126,901
UniCredit SpA	7.30	04/02/2034	3,217,706
United Airlines Pass-Through Trust	4.63	03/03/2024	465,965
United Mexican States	4.50	04/22/2029	1,774,846
United Mexican States	4.75	03/08/2044	1,206,332
United Parcel Service, Inc.	3.40	09/01/2049	663,781
United States Treasury Bonds	2.50	02/15/2045	1,318,908
United States Treasury Bonds	2.50	05/15/2046	1,584,531
United States Treasury Bonds	2.75	08/15/2047	1,518,664
United States Treasury Bonds	2.88	05/15/2049	3,039,744
United States Treasury Bonds	3.00	05/15/2045	721,135
United States Treasury Bonds	3.00	05/15/2047	16,801,318
United States Treasury Bonds	3.00	02/15/2049	203,176
United States Treasury Bonds	3.13	11/15/2041	996,560
United States Treasury Bonds	3.13	02/15/2042	2,335,884
United States Treasury Bonds	3.13	08/15/2044	346,409
United States Treasury Bonds	3.38	11/15/2048	19,722,070
United States Treasury Bonds	3.63	08/15/2043	631,016
United States Treasury Bonds	3.75	08/15/2041	49,418
United States Treasury Bonds	3.88	08/15/2040	189,536
United States Treasury Bonds	4.25	11/15/2040	1,013,017
United States Treasury Bonds	4.38	05/15/2040	4,304,198
United States Treasury Bonds	4.38	05/15/2041	654,500
United States Treasury Bonds	4.63	02/15/2040	100,733
United States Treasury Bonds	5.25	11/15/2028	495,806
United States Treasury Notes	0.13	04/15/2020	292,523
United States Treasury Notes	1.25	08/31/2024	3,972,969
United States Treasury Notes	1.63	08/15/2029	12,006,822
United States Treasury Notes	1.75	07/31/2021	1,837,506
United States Treasury Notes	1.88	01/31/2022	2,106,158
United States Treasury Notes	2.25	08/15/2027	4,446,405
United States Treasury Notes	2.25	11/15/2027	6,111,467
United States Treasury Notes	2.50	02/28/2026	10,644,922
United States Treasury Notes	2.63	12/31/2025	2,910,605
United States Treasury Notes	2.63	02/15/2029	5,489,648
United States Treasury Notes	2.75	02/15/2028	1,375,000
United States Treasury Notes	2.88	04/30/2025	6,035,531
United States Treasury Notes	2.88	11/30/2025	4,264,838
United States Treasury Notes	2.88	08/15/2028	3,343,477
United States Treasury Notes	3.00	10/31/2025	1,699,559
UnitedHealth Group, Inc.	2.38	10/15/2022	5,499,876
UnitedHealth Group, Inc.	3.50	08/15/2039	1,167,266
UnitedHealth Group, Inc.	3.75	07/15/2025	1,025,760
UnitedHealth Group, Inc.	3.88	08/15/2059	1,332,255
UPCB Finance IV, Ltd.	5.38	01/15/2025	567,117
USA Compression Partners LP/USA Compression Finance Corp.	6.88	04/01/2026	472,525
USAA Capital Corp.	2.63	06/01/2021	1,739,304
Valero Energy Corp.	4.00	04/01/2029	701,940
Verizon Communications, Inc.	4.27	01/15/2036	938,481
Verizon Communications, Inc.	4.40	11/01/2034	565,060
Verizon Communications, Inc.	5.25	03/16/2037	3,318,688
Verizon Owner Trust	3.20	09/20/2022	305,556
Viacom, Inc.	4.38	03/15/2043	2,247,544
Vistra Operations Co. LLC	5.00	07/31/2027	908,600
Vodafone Group PLC	4.88	06/19/2049	1,698,407
Vodafone Group PLC	5.25	05/30/2048	1,709,835
Volkswagen Auto Loan Enhanced Trust	3.33	02/20/2025	519,542
Voya Financial, Inc.	4.70	01/23/2048	1,113,069
Wabtec Corp.	4.95	09/15/2028	1,379,448
Walgreens Boots Alliance, Inc.	4.80	11/18/2044	886,474
Walmart, Inc.	2.55	04/11/2023	2,555,493
Walmart, Inc.	3.05	07/08/2026	2,316,708
Waste Management, Inc.	4.15	07/15/2049	1,636,430
Waterford Gaming LLC/Waterford Gaming Financial Corp.	8.63	09/15/2049	302
Webster Financial Corp.	4.10	03/25/2029	3,100,356
Wells Fargo & Co.	3.20	06/17/2027	3,216,075
Wells Fargo & Co.	3.55	09/29/2025	9,812,845
Wells Fargo Capital X	5.95	12/01/2086	554,786
Western Midstream Operating LP	5.50	08/15/2048	1,006,644

Westpac Banking Corp.	4.11	07/24/2034	1,235,134
Westpac Banking Corp.	4.42	07/24/2039	1,108,036
Williams Cos., Inc.	4.85	03/01/2048	1,365,912
Williams Cos., Inc.	5.75	06/24/2044	1,401,574
Willis North America, Inc.	5.05	09/15/2048	1,182,135
Wyndham Worldwide Corp.	4.50	04/01/2027	543,358
Wyndham Worldwide Corp.	5.40	04/01/2024	331,701

VALIC Company II - High Yield Bond Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
1011778 BC ULC/New Red Finance, Inc.	5.00	10/15/2025	7,418,513
Acrisure LLC/Acrisure Finance, Inc.	8.13	02/15/2024	4,342,325
Acrisure LLC/Acrisure Finance, Inc.	10.13	08/01/2026	1,721,063
Adient Global Holdings, Ltd.	3.50	08/15/2024	2,115,588
Adient US LLC	7.00	05/15/2026	516,363
AES Corp.	5.13	09/01/2027	5,279,748
Ally Financial, Inc.	3.88	05/21/2024	3,545,869
Altice Financing SA	6.63	02/15/2023	618,750
Altice Financing SA	7.50	05/15/2026	2,353,650
Altice France SA	8.13	02/01/2027	5,264,438
Altice Luxembourg SA	7.63	02/15/2025	1,364,550
Altice Luxembourg SA	8.00	05/15/2027	1,980,895
American Builders & Contractors Supply Co., Inc.	5.75	12/15/2023	3,181,288
AmeriGas Partners LP/AmeriGas Finance Corp.	5.50	05/20/2025	773,033
AmeriGas Partners LP/AmeriGas Finance Corp.	5.75	05/20/2027	925,838
AmeriGas Partners LP/AmeriGas Finance Corp.	5.88	08/20/2026	3,153,599
APX Group, Inc.	7.63	09/01/2023	1,605,475
APX Group, Inc.	7.88	12/01/2022	1,964,331
ARD Finance SA	7.13	09/15/2023	5,228,744
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.13	08/15/2026	657,300
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	6.00	02/15/2025	1,373,353
Asurion LLC	5.11	11/03/2024	3,663,916
Avantor, Inc.	6.00	10/01/2024	6,488,625
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.50	04/01/2023	856,829
Avolon Holdings Funding, Ltd.	3.95	07/01/2024	936,572
Avolon Holdings Funding, Ltd.	4.38	05/01/2026	394,554
Avolon Holdings Funding, Ltd.	5.25	05/15/2024	2,279,488
AVSC Holding Corp.	5.39-5.58	03/01/2025	3,939,089
Banco Bilbao Vizcaya Argentaria SA	8.88	12/29/2049	2,195,862
Banco de Sabadell SA	6.50	12/31/2099	4,794,134
Bausch Health Americas, Inc.	8.50	01/31/2027	22,200
Bausch Health Cos., Inc.	5.88	05/15/2023	4,935,938
Bausch Health Cos., Inc.	6.13	04/15/2025	2,096,050
Bausch Health Cos., Inc.	7.00	03/15/2024	480,553
Bausch Health Cos., Inc.	9.00	12/15/2025	498,956
Beacon Roofing Supply, Inc.	4.88	11/01/2025	1,967,569
Berry Global Escrow Corp.	5.63	07/15/2027	1,060,500
Berry Plastics Corp.	6.00	10/15/2022	2,811,750
Blackhawk Network Holdings, Inc.	5.11	06/15/2025	1,544,493
Blue Racer Midstream LLC/Blue Racer Finance Corp.	6.13	11/15/2022	4,974,750
BNP Paribas SA	7.63	12/29/2049	1,099,800
Bombardier, Inc.	6.13	01/15/2023	4,581,975
Bombardier, Inc.	7.88	04/15/2027	3,104,844
Boyd Gaming Corp.	6.00	08/15/2026	1,014,000
Boyd Gaming Corp.	6.38	04/01/2026	4,775,300
Brand Industrial Services, Inc.	8.50	07/15/2025	1,477,856
C.H. Guenther & Son, Inc.	4.86	03/31/2025	486,068
Caesars Entertainment Corp.	5.00	10/01/2024	1,111,366
Caesars Resort Collection LLC/CRC Finco, Inc.	5.25	10/15/2025	4,960,313
California Resources Corp.	8.00	12/15/2022	1,060,875
Cardtronics, Inc.	1.00	12/01/2020	1,324,817
Cardtronics, Inc./Cardtronics USA	5.50	05/01/2025	260,000
Catalent Pharma Solutions, Inc.	4.88	01/15/2026	527,800
Catalent Pharma Solutions, Inc.	5.00	07/15/2027	570,947
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	3,779,985
CCO Holdings LLC/CCO Holdings Capital Corp.	5.75	01/15/2024	368,100
CCO Holdings LLC/CCO Holdings Capital Corp.	5.75	02/15/2026	3,959,725
CCO Holdings LLC/CCO Holdings Capital Corp.	5.88	04/01/2024	1,551,463

CDK Global, Inc.	5.25	05/15/2029	1,672,650
Centennial Resource Production LLC	5.38	01/15/2026	1,557,338
CenturyLink, Inc.	5.63	04/01/2025	6,012,300
CenturyLink, Inc.	7.50	04/01/2024	987,882
CF Industries, Inc.	4.95	06/01/2043	319,313
CF Industries, Inc.	5.15	03/15/2034	1,837,825
CF Industries, Inc.	5.38	03/15/2044	520,449
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc.	5.75	03/01/2025	1,902,209
Cheniere Corpus Christi Holdings LLC	5.13	06/30/2027	4,527,583
Cheniere Corpus Christi Holdings LLC	5.88	03/31/2025	2,040,450
Chesapeake Energy Corp.	7.00	10/01/2024	3,027,125
Chesapeake Energy Corp.	7.50	10/01/2026	1,743,325
Chesapeake Energy Corp.	8.00	06/15/2027	1,914,652
CHS/Community Health Systems, Inc.	8.13	06/30/2024	1,375,600
Cineworld, Ltd.	4.36	02/28/2025	2,044,400
Clean Harbors, Inc.	4.88	07/15/2027	2,759,018
Clean Harbors, Inc.	5.13	07/15/2029	1,232,205
Cloud Crane LLC	10.13	08/01/2024	2,650,950
Cloud Peak Energy Resources LLC/Cloud Peak Energy Finance Corp.	12.00	11/01/2021	147,000
CNO Financial Group, Inc.	5.25	05/30/2029	1,022,125
Constellium NV	5.88	02/15/2026	3,377,700
Credit Acceptance Corp.	6.63	03/15/2026	1,693,142
Credit Agricole SA	8.13	12/29/2049	2,938,123
Credit Suisse Group AG	6.25	12/29/2049	4,680,122
Crown Americas LLC/Crown Americas Capital Corp.	4.75	02/01/2026	3,354,750
CSC Holdings LLC	5.13	12/15/2021	1,732,163
CSC Holdings LLC	5.25	06/01/2024	2,033,000
CSC Holdings LLC	5.50	04/15/2027	882,750
CSC Holdings LLC	6.50	02/01/2029	8,124,531
CSC Holdings LLC	10.88	10/15/2025	1,005,610
DAE Funding LLC	4.50	08/01/2022	688,500
DAE Funding LLC	5.00	08/01/2024	1,407,543
DCP Midstream Operating LP	5.38	07/15/2025	4,007,925
Diamond BC BV	5.26	09/06/2024	777,473
Diamond BC BV	5.63	08/15/2025	4,287,654
DISH DBS Corp.	5.00	03/15/2023	2,301,031
DISH DBS Corp.	5.88	11/15/2024	1,065,456
DISH DBS Corp.	6.75	06/01/2021	7,937,669
Dun & Bradstreet Corp.	7.15	02/08/2026	5,624,025
Eldorado Resorts, Inc.	6.00	04/01/2025	2,856,700
Eldorado Resorts, Inc.	6.00	09/15/2026	1,498,438
Embarq Corp.	8.00	06/01/2036	2,196,006
Endo, Ltd./Endo Finance LLC/Endo Finco, Inc.	6.00	07/15/2023	1,518,660
Endo, Ltd./Endo Finance LLC/Endo Finco, Inc.	6.00	02/01/2025	578,125
Energen Corp.	4.63	09/01/2021	2,240,916
Energy Transfer Operating LP	5.50	06/01/2027	4,142,452
Energy Transfer Operating LP	7.50	10/15/2020	1,422,810
Entegris, Inc.	4.63	02/10/2026	3,656,500
EP Energy LLC/Everest Acquisition Finance, Inc.	7.75	05/15/2026	534,400
FelCor Lodging LP	6.00	06/01/2025	5,574,400
Ferrellgas LP/Ferrellgas Finance Corp.	6.50	05/01/2021	1,124,550
Ferrellgas LP/Ferrellgas Finance Corp.	6.75	01/15/2022	1,842,945
Ferrellgas LP/Ferrellgas Finance Corp.	6.75	06/15/2023	1,043,280
Fixed Income Clearing Corp. Repurchase Agreement	0.42	09/03/2019	16,751,000
Flex Acquisition Co., Inc.	6.88	01/15/2025	4,158,000
Flex Acquisition Co., Inc.	7.88	07/15/2026	1,212,700
Fly Leasing, Ltd.	5.25	10/15/2024	1,171,350
Foresight Energy LLC/Foresight Energy Finance Corp.	11.50	04/01/2023	882,700
Freedom Mtg. Corp.	8.13	11/15/2024	2,649,150
Frontier Communications Corp.	6.88	01/15/2025	1,371,900
Frontier Communications Corp.	8.50	04/01/2026	3,583,663
Frontier Communications Corp.	10.50	09/15/2022	936,000
Gardner Denver, Inc.	4.86	07/30/2024	924,321
Genworth Holdings, Inc.	4.80	02/15/2024	246,350
Genworth Holdings, Inc.	4.90	08/15/2023	1,157,288
Genworth Holdings, Inc.	6.67	03/07/2023	346,921
Genworth Holdings, Inc.	7.20	02/15/2021	2,409,488
Genworth Holdings, Inc.	7.63	09/24/2021	561,908
Genworth Holdings, Inc.	7.70	06/15/2020	88,498
goeasy, Ltd.	7.88	11/01/2022	3,007,613
Golden Entertainment, Inc.	5.14	10/21/2024	3,417,186
Golden Entertainment, Inc.	7.63	04/15/2026	1,695,363
Gray Television, Inc.	5.13	10/15/2024	2,570,925

Gray Television, Inc.	5.88	07/15/2026	1,107,700
HCA Healthcare, Inc.	6.25	02/15/2021	5,252,000
HCA, Inc.	5.38	02/01/2025	3,907,200
HCA, Inc.	5.38	09/01/2026	4,532,475
HCA, Inc.	5.63	09/01/2028	119,470
HCA, Inc.	5.88	05/01/2023	1,695,216
HCA, Inc.	5.88	02/01/2029	1,041,881
HCA, Inc.	7.50	11/15/2095	2,002,000
Hellas Telecommunications Luxembourg II SCA	6.26	01/15/2049	0
Herc Holdings, Inc.	5.50	07/15/2027	3,343,050
Hilton Domestic Operating Co., Inc.	4.25	09/01/2024	4,504,320
HUB International, Ltd.	5.26-5.28	04/25/2025	1,658,438
IAA Spinco, Inc.	5.50	06/15/2027	1,262,025
iHeartCommunications, Inc.	5.25	08/15/2027	1,903,088
Infor US, Inc.	6.50	05/15/2022	4,550,768
ION Media Networks, Inc.			164,792
IQVIA, Inc.	2.25	01/15/2028	1,280,173
IQVIA, Inc.	5.00	05/15/2027	1,943,500
Jack Ohio Finance LLC/Jack Ohio Finance 1 Corp.	6.75	11/15/2021	3,082,838
Jacobs Entertainment, Inc.	7.88	02/01/2024	4,696,250
Jagged Peak Energy LLC	5.88	05/01/2026	3,627,653
KB Home	7.00	12/15/2021	3,150,850
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC	4.75	06/01/2027	1,916,925
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC	5.25	06/01/2026	2,352,938
L Brands, Inc.	5.25	02/01/2028	2,641,688
L Brands, Inc.	6.75	07/01/2036	390,600
L Brands, Inc.	6.88	11/01/2035	173,225
Lamar Media Corp.	5.75	02/01/2026	1,892,100
Lands' End, Inc.	4.36	04/04/2021	756,175
Laredo Petroleum, Inc.	5.63	01/15/2022	3,015,000
M/I Homes, Inc.	5.63	08/01/2025	1,811,250
M/I Homes, Inc.	6.75	01/15/2021	3,340,306
Matador Resources Co.	5.88	09/15/2026	2,325,000
Mattel, Inc.	6.75	12/31/2025	3,308,550
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	1,131,988
Messer Industries USA, Inc.	4.83	03/01/2026	569,440
MGM Resorts International	5.50	04/15/2027	2,048,288
Microchip Technology, Inc.	4.12	05/29/2025	742,228
Micron Technology, Inc.	4.64	02/06/2024	836,791
Micron Technology, Inc.	4.98	02/06/2026	2,208,154
Micron Technology, Inc.	5.50	02/01/2025	1,521,029
Navient Corp.	5.88	10/25/2024	1,521,178
Navient Corp.	6.50	06/15/2022	2,845,893
Navient Corp.	7.25	09/25/2023	1,620,600
Nexstar Escrow, Inc.	5.63	07/15/2027	2,105,850
NextEra Energy Operating Partners LP	4.25	07/15/2024	1,916,288
Norbord, Inc.	5.75	07/15/2027	1,648,350
Novelis Corp.	5.88	09/30/2026	3,501,469
Novelis Corp.	6.25	08/15/2024	3,058,700
OI European Group BV	4.00	03/15/2023	3,605,843
Owens-Brockway Glass Container, Inc.	5.38	01/15/2025	3,198,150
Panther BF Aggregator 2 LP	5.61	04/30/2026	1,825,125
Panther BF Aggregator 2 LP/Panther Finance Co, Inc.	8.50	05/15/2027	1,589,250
Party City Holdings, Inc.	6.13	08/15/2023	2,830,000
Penn National Gaming, Inc.	5.63	01/15/2027	4,675,024
Pitney Bowes, Inc.	4.63	03/15/2024	520,125
Pitney Bowes, Inc.	4.70	04/01/2023	2,156,500
Post Holdings, Inc.	5.00	08/15/2026	4,910,175
Post Holdings, Inc.	5.50	03/01/2025	748,069
Post Holdings, Inc.	5.63	01/15/2028	3,167,310
Post Holdings, Inc.	5.75	03/01/2027	1,530,000
QEP Resources, Inc.	5.25	05/01/2023	2,201,500
QEP Resources, Inc.	5.38	10/01/2022	185,400
QEP Resources, Inc.	5.63	03/01/2026	2,276,100
QEP Resources, Inc.	6.80	03/01/2020	245,000
Qorvo, Inc.	5.50	07/15/2026	5,198,822
Quebecor Media, Inc.	5.75	01/15/2023	1,532,204
Revlon Consumer Products Corp.	6.25	08/01/2024	2,604,750
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC	5.13	07/15/2023	3,166,394
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC	7.00	07/15/2024	3,183,950
Scripps Escrow, Inc.	5.88	07/15/2027	1,835,925

Sensata Technologies BV	5.00	10/01/2025	1,521,100
Sensata Technologies BV	5.63	11/01/2024	1,551,550
Service Corp. International	4.63	12/15/2027	766,238
Service Corp. International	5.13	06/01/2029	775,750
Shutterfly, Inc.	4.87	08/17/2024	2,117,621
Sinclair Television Group, Inc.	5.13	02/15/2027	1,014,797
Sinclair Television Group, Inc.	5.63	08/01/2024	1,163,900
Sinclair Television Group, Inc.	5.88	03/15/2026	1,660,288
Sinclair Television Group, Inc.	6.13	10/01/2022	608,250
Sirius XM Radio, Inc.	4.63	07/15/2024	1,497,781
Sirius XM Radio, Inc.	5.50	07/01/2029	3,579,697
SLM Corp.	5.50	01/25/2023	1,792,862
SLM Corp.	5.63	08/01/2033	295,750
SLM Corp.	6.13	03/25/2024	785,325
SM Energy Co.	5.00	01/15/2024	3,377,500
SM Energy Co.	5.63	06/01/2025	935,000
SM Energy Co.	6.13	11/15/2022	339,450
SM Energy Co.	6.63	01/15/2027	1,083,750
Sotera Health Holdings LLC	6.50	05/15/2023	3,729,138
Springleaf Finance Corp.	6.13	05/15/2022	177,788
Springleaf Finance Corp.	6.13	03/15/2024	528,650
Springleaf Finance Corp.	6.88	03/15/2025	1,269,800
Springleaf Finance Corp.	7.13	03/15/2026	3,090,755
Springleaf Finance Corp.	7.75	10/01/2021	2,824,113
Springleaf Finance Corp.	8.25	12/15/2020	1,973,873
Sprint Capital Corp.	8.75	03/15/2032	1,784,784
Sprint Corp.	7.13	06/15/2024	4,630,772
Sprint Corp.	7.25	09/15/2021	4,668,538
Sprint Corp.	7.63	02/15/2025	2,377,344
Sprint Corp.	7.88	09/15/2023	5,148,000
SS&C European Holdings SARL	4.36	04/16/2025	416,977
SS&C Technologies, Inc.	4.36	04/16/2025	617,061
SS&C Technologies, Inc.	4.36	04/16/2025	362,378
SS&C Technologies, Inc.	5.50	09/30/2027	4,425,750
Standard Industries, Inc.	5.38	11/15/2024	2,535,869
Steel Dynamics, Inc.	4.13	09/15/2025	2,186,275
Steel Dynamics, Inc.	5.13	10/01/2021	917,553
Steel Dynamics, Inc.	5.50	10/01/2024	1,164,465
Stericycle, Inc.	5.38	07/15/2024	1,973,125
Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP Gaming Finance Corp.	5.88	05/15/2025	2,989,800
Sunoco LP/Sunoco Finance Corp.	5.50	02/15/2026	622,500
Sunoco LP/Sunoco Finance Corp.	5.88	03/15/2028	390,000
Sunoco LP/Sunoco Finance Corp.	6.00	04/15/2027	1,999,750
Syneos Health, Inc.	4.11	08/01/2024	1,202,221
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	4.75	10/01/2023	1,962,675
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	6.50	07/15/2027	4,730,600
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	6.75	03/15/2024	1,713,938
Taylor Morrison Communities, Inc.	5.75	01/15/2028	3,676,250
Telecom Italia SpA	5.30	05/30/2024	3,092,300
Tempo Acquisition LLC/Tempo Acquisition Finance Corp.	6.75	06/01/2025	5,454,963
Tervita Escrow Corp.	7.63	12/01/2021	5,272,925
Teva Pharmaceutical Finance IV LLC	2.25	03/18/2020	3,061,863
Teva Pharmaceutical Finance Netherlands III BV	3.15	10/01/2026	1,289,715
Teva Pharmaceutical Finance Netherlands III BV	6.75	03/01/2028	1,136,228
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc.	11.50	10/01/2020	5,811
Trans Union LLC	4.11	06/19/2025	1,317,797
TransDigm, Inc.	6.25	03/15/2026	7,454,024
TreeHouse Foods, Inc.	4.88	03/15/2022	2,420,031
TreeHouse Foods, Inc.	6.00	02/15/2024	1,277,663
Tribune Media Co.	5.88	07/15/2022	3,199,318
TriMas Corp.	4.88	10/15/2025	2,860,313
Trivium Packaging Finance BV	5.50	08/15/2026	549,900
United Rentals North America, Inc.	4.63	10/15/2025	997,597
United Rentals North America, Inc.	4.88	01/15/2028	6,680,538
United Rentals North America, Inc.	5.88	09/15/2026	1,099,313
Valeant Pharmaceuticals International, Inc.	5.50	03/01/2023	1,248,360
Venture Holdings Co. LLC	11.00	06/01/2049	0
Videotron, Ltd.	5.00	07/15/2022	2,852,600
Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.	8.75	04/15/2023	1,803,600
Waste Pro USA, Inc.	5.50	02/15/2026	1,138,800
West Street Merger Sub, Inc.	6.38	09/01/2025	2,795,542
Western Digital Corp.	1.50	02/01/2024	1,898,326
Western Digital Corp.	4.75	02/15/2026	812,619

WGM Acquisition Corp.	5.00	08/01/2023	568,875
WGM Acquisition Corp.	5.50	04/15/2026	4,481,205
WPX Energy, Inc.	5.25	09/15/2024	3,593,100
WPX Energy, Inc.	5.75	06/01/2026	767,750
WPX Energy, Inc.	6.00	01/15/2022	864,128
WPX Energy, Inc.	8.25	08/01/2023	1,079,125
Wynn Las Vegas LLC	5.50	03/01/2025	3,850,750
Xerox Corp.	4.13	03/15/2023	4,131,050
Ziggo BV	5.50	01/15/2027	1,672,096

Forward Foreign Currency Contracts

Description	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
SOLD EUR/BOUGHT USD	09/30/2019	110,259

Credit Default Swaps on Corporate Issues —Buy Protection

Description	Fixed Deal (Pay) Rate (%)	Maturity Date	Unrealized Appreciation (Depreciation) (\$)
Dell, Inc. 7.10% due 04/15/2028	(1.000)	06/20/2024	(59,215)

VALIC Company II - International Opportunities Fund - (unaudited) August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
51job, Inc. ADR			1,311,140
Aalberts NV			925,202
Abcam PLC			4,833,119
ABC-Mart, Inc.			1,003,464
Ace Hardware Indonesia Tbk PT			1,444,476
Admiral Group PLC			400,047
Advantech Co., Ltd.			716,216
Aena SME SA			508,108
Aeon Delight Co., Ltd.			398,287
AEON Financial Service Co., Ltd.			834,866
AEON Thana Sinsap Thailand PCL			825,929
Afterpay Touch Group, Ltd.			5,466,567
Agnico Eagle Mines, Ltd.			1,613,346
Aguas Andinas SA, Class A			402,806
Air Water, Inc.			276,947
Aker Solutions ASA			474,774
Alten SA			7,297,236
Amadeus Fire AG			925,232
Amadeus IT Group SA			5,330,677
Amano Corp.			371,819
Anima Holding SA			622,723
Anritsu Corp.			6,026,819
Ansell, Ltd.			1,022,326
ARB Corp, Ltd.			478,798
Arca Continental SAB de CV			305,778
Ariake Japan Co., Ltd.			469,808
As One Corp.			480,858
Asante, Inc.			138,826
Ascendas India Trust			1,375,129
Ashtead Group PLC			621,920
ASM International NV			1,077,110
ASM Pacific Technology, Ltd.			759,790
Astra Agro Lestari Tbk PT			474,924
ASX, Ltd.			665,769
ATS Automation Tooling Systems, Inc.			3,763,063
AUB Group, Ltd.			870,116
Auto Trader Group PLC			1,500,681
Autoliv, Inc. SDR			239,968
AVI, Ltd.			1,007,962
B&M European Value Retail SA			638,785
Babcock International Group PLC			407,852
Bakkafrost P/F			2,056,799
Banco Macro SA ADR			31,259
Bancolombia SA ADR			421,308

Bank of Ireland Group PLC	176,928
Bapcor, Ltd.	359,717
Beazley PLC	4,161,810
Beiersdorf AG	1,059,709
Bellway PLC	647,990
Bezeq The Israeli Telecommunication Corp., Ltd.	164,566
Bharat Heavy Electricals, Ltd.	428,866
boohoo Group PLC	2,951,606
Brenntag AG	925,034
BRF SA	314,072
Britvic PLC	331,703
Bunzl PLC	1,252,608
Burberry Group PLC	725,355
BW Offshore, Ltd.	3,925,352
C&C Group PLC	2,138,341
CA Immobilien Anlagen AG	4,816,037
Cafe de Coral Holdings, Ltd.	1,728,228
Cairn Energy PLC	234,904
Caltex Australia, Ltd.	294,447
Capital Power Corp.	4,502,200
Carlsberg A/S, Class B	937,502
Cellnex Telecom SA	2,560,466
Cembre SpA	394,493
CEMEX Latam Holdings SA	109,024
Cerved Group SpA	1,778,477
CESC, Ltd.	1,089,753
Chiba Bank, Ltd.	550,280
China Literature, Ltd.	199,184
China Resources Beer Holdings Co., Ltd.	2,962,731
China Resources Cement Holdings, Ltd.	2,740,855
Cia de Saneamento Basico do Estado de Sao Paulo	272,171
CIE Automotive SA	1,364,593
Cie Plastic Omnium SA	537,582
City Developments, Ltd.	1,406,885
Cleanaway Waste Management, Ltd.	3,408,015
Clinigen Group PLC	1,947,128
Coats Group PLC	3,045,892
Cobham PLC	464,730
Coca-Cola HBC AG	458,949
Compania Cervecerias Unidas SA ADR	532,072
Compass Group PLC	3,053,248
Comture Corp.	373,606
Concentradora Fibra Danhos SA de CV	401,684
Construtora Tenda SA	3,706,940
Cosmos Pharmaceutical Corp.	489,782
Countryside Properties PLC	2,308,782
Credicorp, Ltd.	1,077,231
Croda International PLC	4,648,116
CTS Eventim AG & Co. KGaA	3,334,150
Cyrela Brazil Realty SA Empreendimentos e Participacoes	2,959,025
Dabur India, Ltd.	902,645
Daifuku Co., Ltd.	5,727,152
Daikyonishikawa Corp.	99,412
Dairy Farm International Holdings, Ltd.	1,586,656
Daiseki Co., Ltd.	920,187
Daiwa Securities Group, Inc.	447,307
Dalata Hotel Group PLC	497,451
Davide Campari-Milano SpA	856,616
DCC PLC	1,501,109
Dechra Pharmaceuticals PLC	3,132,480
Demant A/S	394,489
Dentium Co., Ltd.	2,040,188
Descartes Systems Group, Inc.	4,136,449
Deutsche Wohnen AG	845,929
Dfds A/S	299,020
DKSH Holding AG	107,085
Dollarama, Inc.	3,365,555
Doosan Bobcat, Inc.	1,364,061
Doshisha Co., Ltd.	100,323
Douzone Bizon Co., Ltd.	1,843,719
DSV A/S	788,599
Dufry AG	405,355
E.Sun Financial Holding Co., Ltd.	1,826,435

Edenred			426,214
Eiken Chemical Co., Ltd.			381,831
Electrocomponents PLC			757,537
Elementis PLC			75,296
Elior Group SA			421,047
Embassy Office Parks REIT			566,529
Embraer SA ADR			238,268
EMIS Group PLC			316,727
Enav SpA			1,060,808
Endeavour Mining Corp.			2,221,460
Entertainment One, Ltd.			3,540,311
Equatorial Energia SA			333,033
Esprit Holdings, Ltd.			38,912
Essentra PLC			1,151,291
Essity AB, Class B			1,564,674
Euronext NV			456,310
Evolution Gaming Group AB			4,607,848
Evotec SE			4,687,523
Ezaki Glico Co., Ltd.			854,869
Fagron			3,470,448
Fancl Corp.			4,876,585
Federal Bank, Ltd.			1,284,008
Federal Home Loan Bank	1.93	09/03/2019	4,472,000
Fevertree Drinks PLC			1,471,067
FinecoBank Banca Fineco SpA			1,112,763
Fixed Income Clearing Corp. Repurchase Agreement	0.42	09/03/2019	13,635,000
Fleury SA			331,665
Flutter Entertainment PLC			1,766,444
Forterra PLC			171,321
Fortuna Silver Mines, Inc.			1,477,085
Freightways, Ltd.			245,410
Fuchs Petrolub SE (Preference Shares)			1,548,803
Fuji Seal International, Inc.			1,962,758
Fuji Soft ABC, Inc.			236,339
Fujitsu General, Ltd.			366,998
Future PLC			3,239,684
Galp Energia SGPS SA			271,340
GB Group PLC			2,592,999
GEA Group AG			2,006,771
Geberit AG			717,613
Genomma Lab Internacional SAB de CV, Class B			367,258
Genting Bhd			779,123
Geopark, Ltd.			3,738,714
Gerdau SA (Preference Shares)			249,257
Gerresheimer AG			696,326
Globant SA			208,846
GMO Payment Gateway, Inc.			7,026,507
Gran Tierra Energy, Inc.			152,679
Granite Real Estate Investment Trust			3,228,040
Greencore Group PLC			144,940
Greggs PLC			1,722,602
Grupo Aeroportuario del Pacifico SAB de CV, Class B			194,660
Grupo Aeroportuario del Sureste SAB de CV ADR			324,995
Grupo Financiero Inbursa SAB de CV, Class O			292,763
Grupo Lala SAB de CV			240,580
Haitian International Holdings, Ltd.			1,298,964
Halma PLC			1,185,427
Hamakyorex Co., Ltd.			209,870
Hargreaves Lansdown PLC			843,792
Heian Ceremony Service Co., Ltd.			123,443
Hella GmbH & Co. KGaA			950,084
Hellenic Telecommunications Organization SA			1,070,172
Henkel AG & Co. KGaA (Preference Shares)			747,521
Hero MotoCorp, Ltd.			635,091
Hibernia REIT PLC			3,827,879
Hirose Electric Co., Ltd.			431,741
Hiscox, Ltd.			2,357,229
Hogy Medical Co., Ltd.			95,510
Howden Joinery Group PLC			865,701
Ibstock PLC			362,297
IG Group Holdings PLC			391,036
Iluka Resources, Ltd.			422,305
IMCD NV			2,418,557

IMI PLC	513,464
Indocement Tunggul Prakarsa Tbk PT	1,290,022
Infineon Technologies AG	413,934
Infrastrutture Wireless Italiane SpA	598,153
Instituto Hermes Pardini SA	300,217
Intertek Group PLC	1,996,165
IPH, Ltd.	1,815,299
Iriso Electronics Co., Ltd.	455,170
Israel Discount Bank, Ltd., Class A	8,567,076
Italgas SpA	1,201,545
Japan Elevator Service Holdings Co., Ltd.	4,038,953
Japan Exchange Group, Inc.	99,747
Japan Meat Co, Ltd.	215,268
Japan Pure Chemical Co., Ltd.	40,715
Jeol, Ltd.	481,971
JGC Corp.	129,737
Julius Baer Group, Ltd.	739,111
Just Eat PLC	2,297,053
Jyske Bank A/S	829,129
Kakaku.com, Inc.	315,608
Kalbe Farma Tbk PT	1,662,669
Kansai Paint Co., Ltd.	938,637
Kardex AG	542,999
Katitas Co., Ltd.	2,996,089
Kerry Group PLC, Class A	1,179,558
Keywords Studios PLC	4,492,768
Kikkoman Corp.	517,438
Kintetsu World Express, Inc.	160,399
Kobayashi Pharmaceutical Co., Ltd.	891,646
Koito Manufacturing Co., Ltd.	1,319,895
Komercni banka AS	549,017
Korian SA	3,071,218
Kroton Educacional SA	251,667
Kusuri no Aoki Holdings Co., Ltd.	3,756,050
LEG Immobilien AG	3,463,722
Legrand SA	1,784,993
Leroy Seafood Group ASA	3,097,424
Linx SA	811,435
Lion Corp.	913,588
LISI	730,113
Localiza Rent a Car SA	734,203
Lock&Lock Co., Ltd.	208,830
Logitech International SA	3,776,480
Lojas Americanas SA (Preference Shares)	540,054
Lojas Renner SA	774,058
Lonking Holdings, Ltd.	699,783
Lonza Group AG	454,855
LS Industrial Systems Co., Ltd.	1,051,283
Magazine Luiza SA	371,576
Mahindra & Mahindra, Ltd.	452,368
Mainfreight, Ltd.	293,590
Makalot Industrial Co., Ltd.	4,316,667
MakeMyTrip, Ltd.	1,026,690
Matsumotokiyoshi Holdings Co., Ltd.	5,318,360
Mayr-Melnhof Karton AG	759,086
Meggitt PLC	535,381
Meitec Corp.	835,657
Merlin Entertainments PLC	807,250
Metropolitan Bank & Trust Co.	1,371,408
Mexichem SAB de CV	205,607
Midland Holdings, Ltd.	250,520
Midland IC&I, Ltd.	14,329
Milbon Co., Ltd.	636,325
Minerva SA	2,042,322
MIPS AB	1,317,071
Miraca Holdings, Inc.	94,836
MISUMI Group, Inc.	224,401
Mitsubishi Pencil Co., Ltd.	157,059
MOIL, Ltd.	445,748
Moneysupermarket.com Group PLC	1,318,695
MonotaRO Co., Ltd.	621,813
Morinaga & Co., Ltd.	948,840
Mowi ASA	504,030

MTU Aero Engines AG	1,835,212
Multiplan Empreendimentos Imobiliarios SA	907,604
Nabtesco Corp.	603,897
Nakanishi, Inc.	1,195,802
Net One Systems Co., Ltd.	4,305,444
NGK Spark Plug Co., Ltd.	628,396
Nihon Kohden Corp.	629,920
Nihon Parkerizing Co., Ltd.	504,783
Nippon Television Holdings, Inc.	349,475
Nissei ASB Machine Co., Ltd.	290,446
Nitori Holdings Co., Ltd.	504,895
NOF Corp.	116,741
Nohmi Bosai, Ltd.	260,494
Nomura Research Institute, Ltd.	2,327,114
Norway Royal Salmon ASA	1,314,979
NOS SGPS SA	3,807,970
Notre Dame Intermedica Participacoes SA	562,222
NS Solutions Corp.	1,049,278
Obara Group, Inc.	180,280
OBIC Business Consultants Co., Ltd.	666,772
OBIC Co., Ltd.	8,394,691
Omron Corp.	445,616
Oracle Corp. Japan	370,358
Orica, Ltd.	664,652
Orion Corp.	1,103,144
Pacific Textiles Holdings, Ltd.	1,094,380
Park24 Co., Ltd.	319,974
PChome Online, Inc.	874,272
Peace Mark Holdings, Ltd.	0
Persol Holdings Co., Ltd.	2,842,566
Prologis Property Mexico SA de CV	388,417
Proto Corp.	560,798
PTT Global Chemical PCL	443,798
PVR, Ltd.	816,955
PZ Cussons PLC	44,636
Quebecor, Inc., Class B	3,470,654
Rakuten, Inc.	48,997
Ramsay Health Care, Ltd.	660,117
Rathbone Brothers PLC	1,105,302
Reliance Worldwide Corp., Ltd.	1,057,183
Remy Cointreau SA	5,599,882
Reply SpA	3,437,393
Ridley Corp., Ltd.	343,982
Rightmove PLC	2,291,253
Rinnai Corp.	244,863
Rotork PLC	2,705,856
Royal Unibrew A/S	6,001,574
Rumo SA	2,625,300
Ryanair Holdings PLC ADR	567,270
Ryohin Keikaku Co., Ltd.	741,121
S Foods, Inc.	615,856
Saab AB, Series B	300,938
Sagami Rubber Industries Co., Ltd.	182,825
Samsung Fire & Marine Insurance Co., Ltd.	864,008
San-A Co, Ltd.	157,923
San-Ai Oil Co., Ltd.	173,384
Sankyu, Inc.	607,709
Santen Pharmaceutical Co., Ltd.	1,555,578
Scatec Solar ASA	4,612,893
Schroders PLC	1,760,222
Scout24 AG	1,325,019
SCSK Corp.	572,165
SEB SA	1,202,757
Seino Holdings Co., Ltd.	706,953
Senko Group Holdings Co., Ltd.	323,347
Seria Co., Ltd.	655,216
Seven Generations Energy, Ltd., Class A	166,432
SG Holdings Co., Ltd.	1,180,179
Shaftesbury PLC	597,676
Shangri-La Asia, Ltd.	961,022
Shenguan Holdings Group, Ltd.	21,825
Shima Seiki Manufacturing, Ltd.	199,619
Shimadzu Corp.	564,535

Shimamura Co., Ltd.	179,696
Shimano, Inc.	215,607
Shizuoka Bank, Ltd.	300,758
Shriram Transport Finance Co., Ltd.	1,092,128
Sika AG	3,223,326
Silicon Motion Technology Corp. ADR	848,411
Singapore Technologies Engineering, Ltd.	1,468,681
SK Kaken Co., Ltd.	210,383
Smith & Nephew PLC	2,056,939
SMS Co., Ltd.	5,173,312
Sodexo SA	1,065,700
Sohgo Security Services Co., Ltd.	449,042
SOITEC	3,863,903
Solutions 30 SE	2,800,090
Somfy SA	245,484
Sonic Healthcare, Ltd.	1,046,395
Sonova Holding AG	1,346,753
Sony Financial Holdings, Inc.	880,100
Spectris PLC	412,271
Spencer's Retail, Ltd.	31,968
Spirax-Sarco Engineering PLC	1,060,459
SSR Mining, Inc.	6,753,944
Stagecoach Group PLC	169,400
Stanley Electric Co., Ltd.	942,193
Steadfast Group, Ltd.	591,410
Stella International Holdings, Ltd.	459,977
Sundrug Co., Ltd.	755,980
Suzano SA	433,988
Swedish Match AB	1,098,240
Sydbank A/S	196,199
Symrise AG	4,147,363
T Hasegawa Co., Ltd.	691,933
Tabcorp Holdings, Ltd.	317,902
TAG Immobilien AG	5,551,976
Taisei Lamick Co, Ltd.	250,313
Taiyo Yuden Co., Ltd.	1,800,765
Takasago International Corp.	171,026
Takeaway.com NV	2,512,213
Tata Global Beverages, Ltd.	1,057,842
Tate & Lyle PLC	184,553
TechnipFMC PLC	542,965
Technology One, Ltd.	2,104,541
TechnoPro Holdings, Inc.	7,079,804
Techtronic Industries Co., Ltd.	1,434,429
Temenos AG	766,726
Terumo Corp.	926,957
TGS NOPEC Geophysical Co. ASA	2,754,025
THK Co., Ltd.	229,992
THQ Nordic AB	3,989,601
Thule Group AB	487,333
Tikkurila Oyj	89,015
Tingyi Cayman Islands Holding Corp.	1,118,514
TK Corp.	300,094
TMX Group, Ltd.	1,857,050
Tomra Systems ASA	3,607,408
TORC Oil & Gas, Ltd.	82,708
Toshiba Plant Systems & Services Corp.	204,712
TOTO, Ltd.	228,018
Trancom Co., Ltd.	138,523
Tripod Technology Corp.	372,190
Unicharm Corp.	1,561,275
UNITE Group PLC	4,586,540
United Tractors Tbk PT	939,670
USS Co., Ltd.	1,873,138
Valmet Oyj	1,591,119
VAT Group AG	433,077
Venture Corp., Ltd.	1,247,686
Vienna Insurance Group AG Wiener Versicherung Gruppe	2,028,434
Virbac SA	878,506
Viscofan SA	717,670
Voltronic Power Technology Corp.	1,614,924
VTech Holdings, Ltd.	1,264,838
Webjet, Ltd.	280,399

Weir Group PLC	500,921
Westgold Resources, Ltd.	1,859,894
Whitbread PLC	716,854
WiseTech Global, Ltd.	1,172,993
Yamato Holdings Co., Ltd.	1,040,372
Yuanta Financial Holding Co., Ltd.	301,584
Yunnan Baiyao Group Co., Ltd.	289,827
Zojirushi Corp.	399,535

VALIC Company II - Large Cap Value Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
Agilent Technologies, Inc.			372,261
Alphabet, Inc., Class A			4,066,850
American Express Co.			944,905
Ameriprise Financial, Inc.			998,821
Anthem, Inc.			1,728,647
Apergy Corp.			1,171,360
Applied Materials, Inc.			1,014,519
Aptiv PLC			923,852
Archer-Daniels-Midland Co.			1,013,310
Assurant, Inc.			2,995,788
AT&T, Inc.			6,622,286
Bank of America Corp.			4,785,062
Bank of New York Mellon Corp.			1,000,355
Becton Dickinson and Co.			2,279,440
Berkshire Hathaway, Inc., Class B			11,491,648
Boston Scientific Corp.			1,474,313
Broadcom, Inc.			2,323,583
Capital One Financial Corp.			913,148
Carlisle Cos., Inc.			778,290
CF Industries Holdings, Inc.			4,951,137
Charles Schwab Corp.			793,414
Check Point Software Technologies, Ltd.			629,614
Chevron Corp.			1,981,698
Chubb, Ltd.			4,532,745
Cigna Corp.			975,400
Cisco Systems, Inc.			3,257,882
Citigroup, Inc.			7,653,532
Citizens Financial Group, Inc.			1,349,195
Citrix Systems, Inc.			1,429,660
Cognizant Technology Solutions Corp., Class A			1,162,665
Colgate-Palmolive Co.			3,861,806
Comcast Corp., Class A			1,474,522
Conagra Brands, Inc.			4,655,266
Concho Resources, Inc.			795,360
Corning, Inc.			2,528,864
Corteva, Inc.			397,902
Credit Agricole Corporate and Investment Bank	2.08	09/03/2019	2,999,298
Delta Air Lines, Inc.			1,856,438
Discover Financial Services			1,105,585
Dow, Inc.			900,175
DuPont de Nemours, Inc.			963,791
Edison International			3,421,985
Entergy Corp.			1,844,934
Equity Residential			2,332,087
Evergy, Inc.			2,292,680
Fiserv, Inc.			1,463,153
Fox Corp., Class B			1,624,715
Freport-McMoRan, Inc.			950,889
General Motors Co.			1,924,711
Gilead Sciences, Inc.			1,445,471
Goldman Sachs Group, Inc.			4,433,207
Hartford Financial Services Group, Inc.			9,592,538
Hess Corp.			4,482,921
Honeywell International, Inc.			4,820,403
Humana, Inc.			1,698,694
International Business Machines Corp.			2,280,021
iShares Russell 1000 Value ETF			493,461
Johnson & Johnson			1,229,946

JPMorgan Chase & Co.	8,010,771
L3Harris Technologies, Inc.	2,422,124
Laboratory Corp. of America Holdings	1,974,862
Lamb Weston Holdings, Inc.	916,337
Lennar Corp., Class A	2,221,509
LPL Financial Holdings, Inc.	1,024,492
M&T Bank Corp.	1,592,373
Marathon Petroleum Corp.	4,013,174
Martin Marietta Materials, Inc.	4,490,206
Medtronic PLC	5,992,642
Merck & Co., Inc.	4,103,434
Microchip Technology, Inc.	1,445,682
Micron Technology, Inc.	1,017,398
Mondelez International, Inc., Class A	990,592
Morgan Stanley	2,641,129
Mosaic Co.	1,514,895
Newmont Goldcorp Corp.	3,008,982
Northrop Grumman Corp.	1,465,226
Nutrien, Ltd.	701,716
Occidental Petroleum Corp.	958,212
Omnicom Group, Inc.	1,819,583
Oracle Corp.	2,889,955
Palo Alto Networks, Inc.	937,466
PepsiCo, Inc.	4,096,978
Pfizer, Inc.	3,894,965
Phillips 66	3,950,822
Pioneer Natural Resources Co.	1,014,389
PNC Financial Services Group, Inc.	1,561,084
PPL Corp.	2,618,898
Procter & Gamble Co.	1,711,835
Public Storage	2,308,003
PVH Corp.	1,951,547
QUALCOMM, Inc.	3,256,385
Quanta Services, Inc.	1,485,939
Raymond James Financial, Inc.	984,515
Raytheon Co.	1,270,183
RenaissanceRe Holdings, Ltd.	1,563,924
Republic Services, Inc.	673,927
Royal Dutch Shell PLC, Class A ADR	1,546,570
Schlumberger, Ltd.	730,875
Target Corp.	1,955,942
Teradata Corp.	1,006,702
Texas Instruments, Inc.	1,468,046
Total System Services, Inc.	1,148,118
Unilever PLC ADR	1,051,315
Union Pacific Corp.	1,935,908
United Technologies Corp.	4,648,526
US Bancorp	5,895,221
Valero Energy Corp.	3,127,959
Vodafone Group PLC ADR	1,212,253
Voya Financial, Inc.	3,053,007
Vulcan Materials Co.	4,261,795
W.R. Grace & Co.	388,181
Walgreens Boots Alliance, Inc.	439,620
Wells Fargo & Co.	2,665,574
Western Digital Corp.	1,015,626
Weyerhaeuser Co.	1,318,736

VALIC Company II - Mid Cap Growth Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
Aerie Pharmaceuticals, Inc.			945,221
Akamai Technologies, Inc.			3,117,233
Alleghany Corp.			1,994,663
Anylam Pharmaceuticals, Inc.			1,781,555
AMERCO			2,105,501
Aspen Technology, Inc.			2,036,894
Axon Enterprise, Inc.			1,803,238
Ball Corp.			4,554,905
Bio-Techne Corp.			2,317,805

Black Hills Corp.	1,381,931
Black Knight, Inc.	2,922,762
Blackbaud, Inc.	3,440,394
Bluebird Bio, Inc.	1,695,524
Cable One, Inc.	1,768,656
Cargurus, Inc.	1,432,344
CarMax, Inc.	2,386,472
Carter's, Inc.	2,612,760
CDW Corp.	3,699,812
Choice Hotels International, Inc.	3,750,014
Cimpres NV	229,380
Cintas Corp.	2,360,746
Coherent, Inc.	1,857,662
CommScope Holding Co., Inc.	1,019,108
CoStar Group, Inc.	2,814,875
Credit Acceptance Corp.	2,493,649
Cullen/Frost Bankers, Inc.	2,014,404
Diamondback Energy, Inc.	1,165,190
Douglas Emmett, Inc.	1,758,854
EPAM Systems, Inc.	2,418,603
Equity Commonwealth	1,963,018
Etsy, Inc.	1,386,001
F5 Networks, Inc.	2,169,101
FactSet Research Systems, Inc.	2,296,712
Fair Isaac Corp.	3,605,857
Fastenal Co.	2,265,298
Fidelity National Financial, Inc.	1,884,279
First Citizens BancShares, Inc., Class A	1,700,150
First Republic Bank	2,451,330
Gardner Denver Holdings, Inc.	2,277,049
Genesee & Wyoming, Inc., Class A	3,840,661
Genpact, Ltd.	6,922,445
GrubHub, Inc.	1,242,461
Guidewire Software, Inc.	2,772,966
Healthcare Services Group, Inc.	1,067,472
HEICO Corp., Class A	1,901,061
Hill-Rom Holdings, Inc.	2,700,830
IAA, Inc.	2,741,609
IDEX Corp.	4,180,999
II-VI, Inc.	2,699,182
Integra LifeSciences Holdings Corp.	2,681,874
Ionis Pharmaceuticals, Inc.	2,215,258
KAR Auction Services, Inc.	2,278,954
Keysight Technologies, Inc.	2,103,218
Lennox International, Inc.	3,983,838
Lincoln Electric Holdings, Inc.	2,063,587
Lumentum Holdings, Inc.	1,793,019
M&T Bank Corp.	2,251,488
Markel Corp.	4,091,083
Masimo Corp.	2,429,013
Mettler-Toledo International, Inc.	1,858,716
MKS Instruments, Inc.	2,218,895
Molina Healthcare, Inc.	768,261
Monolithic Power Systems, Inc.	2,557,111
National Instruments Corp.	2,349,186
NiSource, Inc.	1,070,951
Northern Trust Corp.	2,050,440
NuVasive, Inc.	2,863,926
NVR, Inc.	4,174,840
PACCAR, Inc.	1,850,300
Packaging Corp. of America	2,033,929
Pinnacle Financial Partners, Inc.	376,643
PRA Health Sciences, Inc.	2,437,296
Prosperity Bancshares, Inc.	2,042,578
PTC, Inc.	1,798,264
Q2 Holdings, Inc.	1,442,888
Redfin Corp.	1,327,402
Repligen Corp.	2,127,669
Roku, Inc.	2,572,817
Sage Therapeutics, Inc.	2,839,422
Seattle Genetics, Inc.	3,052,115
Service Corp. International	3,388,836
Silgan Holdings, Inc.	1,137,814

Silicon Laboratories, Inc.	2,573,381
South State Corp.	1,332,902
STERIS PLC	3,103,131
Teleflex, Inc.	4,016,585
Teradata Corp.	2,820,407
TransUnion	4,968,308
TripAdvisor, Inc.	1,901,551
UGI Corp.	3,468,224
Ultragenyx Pharmaceutical, Inc.	1,850,074
Under Armour, Inc., Class C	1,396,475
Varian Medical Systems, Inc.	2,106,206
Veeva Systems, Inc., Class A	2,889,246
VeriSign, Inc.	3,594,487
Waste Connections, Inc.	1,901,227
Watsco, Inc.	499,809
Wayfair, Inc., Class A	521,197
WEX, Inc.	5,917,018
White Mountains Insurance Group, Ltd.	2,118,218
WPX Energy, Inc.	1,181,975
WR Berkley Corp.	2,079,431
YETI Holdings, Inc.	1,575,390

VALIC Company II - Mid Cap Value Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
Acadia Healthcare Co., Inc.			2,545,584
Activision Blizzard, Inc.			2,862,695
Air Lease Corp.			1,354,495
Alleghany Corp.			8,730,211
Alliance Data Systems Corp.			1,165,566
Alliant Energy Corp.			6,650,712
Allstate Corp.			5,015,984
Altice USA, Inc., Class A			2,387,798
Amdocs, Ltd.			6,352,030
American Assets Trust, Inc.			1,563,203
American Electric Power Co., Inc.			2,166,727
American Homes 4 Rent, Class A			2,303,530
AmerisourceBergen Corp.			2,991,173
AMETEK, Inc.			6,090,289
Aon PLC			6,422,451
Apergy Corp.			1,451,347
Arrow Electronics, Inc.			6,926,851
Assurant, Inc.			6,828,960
Atlantic Union Bankshares Corp.			3,470,929
AutoZone, Inc.			2,277,193
Avantor, Inc.			1,542,205
Avery Dennison Corp.			3,884,770
Axcelis Technologies, Inc.			1,845,865
BancorpSouth Bank			2,706,413
Boston Properties, Inc.			5,797,392
Boston Scientific Corp.			2,294,986
Brixmor Property Group, Inc.			4,843,699
Buzzi Unicem SpA			2,744,354
C.H. Robinson Worldwide, Inc.			1,791,779
Cabot Corp.			3,921,600
Carpenter Technology Corp.			5,149,079
CDK Global, Inc.			2,207,030
Celanese Corp.			6,323,892
Centene Corp.			2,633,004
Change Healthcare, Inc.			1,665,459
Cimarex Energy Co.			1,587,138
Cinemark Holdings, Inc.			3,204,715
Clean Harbors, Inc.			6,210,415
CNO Financial Group, Inc.			4,648,037
Coca-Cola European Partners PLC			2,189,147
Coherent, Inc.			4,790,928
Comerica, Inc.			3,419,232
Commercial Metals Co.			2,122,549
Corporate Office Properties Trust			4,806,025
Corteva, Inc.			2,024,370

Crown Holdings, Inc.			1,201,712
Curtiss-Wright Corp.			2,182,501
DaVita, Inc.			991,041
Delek US Holdings, Inc.			2,581,257
Diamondback Energy, Inc.			7,263,314
Discover Financial Services			6,701,486
Dollar Tree, Inc.			1,319,179
Douglas Emmett, Inc.			3,522,603
Dover Corp.			5,908,620
DTE Energy Co.			5,333,045
Duke Realty Corp.			3,960,527
E*TRADE Financial Corp.			4,242,662
Eagle Materials, Inc.			1,005,565
East West Bancorp, Inc.			4,057,927
Eaton Corp. PLC			3,659,522
eBay, Inc.			4,192,618
Edison International			3,329,913
Electronic Arts, Inc.			1,103,831
Encana Corp.			2,720,561
Encompass Health Corp.			4,115,665
EnerSys			4,003,832
Entergy Corp.			5,169,088
Equity LifeStyle Properties, Inc.			2,829,524
Equity Residential			5,648,745
Everest Re Group, Ltd.			3,126,589
Evergy, Inc.			5,956,535
Expedia Group, Inc.			5,080,015
Fidelity National Information Services, Inc.			6,525,347
Fifth Third Bancorp			4,830,167
First Industrial Realty Trust, Inc.			3,646,032
First Midwest Bancorp, Inc.			3,066,854
FirstEnergy Corp.			2,710,550
Fixed Income Clearing Corp. Repurchase Agreement	0.42	09/03/2019	5,807,000
Flex, Ltd.			1,364,648
FMC Corp.			10,427,369
Fortune Brands Home & Security, Inc.			4,914,985
Fox Corp., Class A			2,400,347
Gaming and Leisure Properties, Inc.			4,880,729
Gentex Corp.			1,239,959
Global Payments, Inc.			2,807,552
Globe Life, Inc.			1,975,145
Granite Construction, Inc.			1,484,625
Graphic Packaging Holding Co.			2,123,522
Hanover Insurance Group, Inc.			6,005,598
HD Supply Holdings, Inc.			3,080,894
Hewlett Packard Enterprise Co.			1,609,159
Highwoods Properties, Inc.			4,753,014
Hill-Rom Holdings, Inc.			6,220,997
Hubbell, Inc.			3,728,835
Humana, Inc.			3,331,682
Huntington Bancshares, Inc.			5,734,150
Huntington Ingalls Industries, Inc.			2,498,595
IAA, Inc.			2,584,702
IBERIABANK Corp.			3,607,004
Ichor Holdings, Ltd.			3,360,228
ICON PLC			3,781,201
IMAX Corp.			3,052,709
Ingersoll-Rand PLC			1,144,301
IQVIA Holdings, Inc.			3,794,969
Itron, Inc.			4,863,514
ITT, Inc.			2,738,421
Jazz Pharmaceuticals PLC			2,074,492
JELD-WEN Holding, Inc.			2,390,700
JetBlue Airways Corp.			3,719,279
Kansas City Southern			4,671,457
KAR Auction Services, Inc.			923,810
KEMET Corp.			2,260,094
KeyCorp			4,555,405
Kilroy Realty Corp.			2,219,244
KLA Corp.			3,627,100
Knight-Swift Transportation Holdings, Inc.			2,554,287
L3Harris Technologies, Inc.			10,081,509
Laboratory Corp. of America Holdings			3,418,894

Lancashire Holdings, Ltd.	3,651,794
Las Vegas Sands Corp.	1,470,898
Lear Corp.	1,096,443
Leidos Holdings, Inc.	10,774,196
Lennar Corp., Class A	6,851,136
Liberty Global PLC, Class C	1,738,051
Life Storage, Inc.	4,364,916
Loews Corp.	2,435,274
Lumentum Holdings, Inc.	4,834,559
ManpowerGroup, Inc.	2,146,901
Marathon Oil Corp.	1,185,847
Marathon Petroleum Corp.	2,132,072
Marsh & McLennan Cos., Inc.	2,539,503
Marvell Technology Group, Ltd.	1,752,327
Masco Corp.	1,650,257
McKesson Corp.	3,188,644
Milacron Holdings Corp.	211,043
Millicom International Cellular SA SDR	3,985,114
MKS Instruments, Inc.	2,957,640
Molina Healthcare, Inc.	1,290,554
Moody's Corp.	2,961,207
Moog, Inc., Class A	4,571,531
Mosaic Co.	1,205,593
NetEase, Inc. ADR	1,791,375
Noble Energy, Inc.	6,562,064
Nomad Foods, Ltd.	2,789,647
Norwegian Cruise Line Holdings, Ltd.	2,667,471
Nutrien, Ltd.	2,875,002
NXP Semiconductors NV	3,074,516
Omnicom Group, Inc.	1,281,307
Owens Corning	2,151,918
PACCAR, Inc.	1,666,797
Park Hotels & Resorts, Inc.	2,203,103
Parker-Hannifin Corp.	3,574,499
Physicians Realty Trust	4,604,106
Pinnacle West Capital Corp.	1,340,345
Pioneer Natural Resources Co.	1,553,734
Post Holdings, Inc.	2,703,593
Prologis, Inc.	4,289,957
Qorvo, Inc.	2,764,770
Raymond James Financial, Inc.	1,750,302
Regency Centers Corp.	3,941,626
Regions Financial Corp.	3,765,805
Reinsurance Group of America, Inc.	13,140,262
Reliance Steel & Aluminum Co.	5,612,213
Retail Properties of America, Inc., Class A	1,240,921
Robert Half International, Inc.	2,748,786
Ross Stores, Inc.	2,583,782
Sanwa Holdings Corp.	3,201,319
Science Applications International Corp.	2,687,033
Sensata Technologies Holding PLC	2,873,500
Silicon Motion Technology Corp. ADR	3,112,442
SL Green Realty Corp.	2,128,959
SLM Corp.	5,020,407
South State Corp.	3,137,598
Southwest Airlines Co.	4,654,073
Spirit AeroSystems Holdings, Inc., Class A	2,602,010
SPX FLOW, Inc.	4,182,063
SS&C Technologies Holdings, Inc.	4,225,523
State Street Corp.	1,169,817
State Street Institutional Liquid Reserves Fund, Administration Class	6,954,374
STERIS PLC	3,889,182
Sterling Bancorp	4,188,058
Steven Madden, Ltd.	3,976,534
STORE Capital Corp.	4,812,890
SunTrust Banks, Inc.	5,556,383
Synchrony Financial	1,647,402
Synovus Financial Corp.	4,047,508
Take-Two Interactive Software, Inc.	1,381,990
TD Ameritrade Holding Corp.	5,633,586
TE Connectivity, Ltd.	6,385,309
TEGNA, Inc.	2,733,196
Textron, Inc.	1,156,590

Timken Co.	391,594
Travelers Cos., Inc.	3,240,468
Tyson Foods, Inc., Class A	2,201,233
UGI Corp.	7,546,770
Universal Health Services, Inc., Class B	3,400,811
US Foods Holding Corp.	6,132,139
Valero Energy Corp.	3,340,399
Viper Energy Partners LP	2,118,142
Vistra Energy Corp.	1,689,514
WABCO Holdings, Inc.	2,668,331
WESCO International, Inc.	1,082,461
Western Alliance Bancorp	3,449,068
Western Digital Corp.	1,131,712
Whirlpool Corp.	1,503,146
WPX Energy, Inc.	2,012,755
WR Berkley Corp.	4,348,958
Wyndham Destinations, Inc.	2,148,007
Wyndham Hotels & Resorts, Inc.	1,663,016
Xcel Energy, Inc.	5,814,158
Xerox Holdings Corp.	1,394,593
Zimmer Biomet Holdings, Inc.	4,127,558
Zions Bancorp NA	5,275,915

VALIC Company II - Moderate Growth Lifestyle Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
AIG Retirement Co. I Money Market I Fund			33,374,478
VALIC Co. I Blue Chip Growth Fund			30,820
VALIC Co. I Capital Conservation Fund			32,474,594
VALIC Co. I Dividend Value Fund			45,329,140
VALIC Co. I Emerging Economies Fund			26,580,537
VALIC Co. I Global Real Estate Fund			23,509,206
VALIC Co. I Government Securities Fund			14,572,123
VALIC Co. I Inflation Protected Fund			45,753,708
VALIC Co. I International Equities Index Fund			4,884,848
VALIC Co. I International Government Bond Fund			34,228,713
VALIC Co. I International Growth Fund			5,659,986
VALIC Co. I International Value Fund			24,954,645
VALIC Co. I Large Cap Core Fund			9,905,165
VALIC Co. I Large Capital Growth Fund			15,547,719
VALIC Co. I Mid Cap Index Fund			28,289,601
VALIC Co. I Mid Cap Strategic Growth Fund			11,806,637
VALIC Co. I Nasdaq-100 Index Fund			19,720,362
VALIC Co. I Science & Technology Fund			29,982,119
VALIC Co. I Small Cap Index Fund			12,724,329
VALIC Co. I Small Cap Special Values Fund			5,791,218
VALIC Co. I Stock Index Fund			99,407,391
VALIC Co. I Value Fund			17,950,475
VALIC Co. II Capital Appreciation Fund			26,524,340
VALIC Co. II Core Bond Fund			115,860,753
VALIC Co. II High Yield Bond Fund			43,716,929
VALIC Co. II International Opportunities Fund			18,863,130
VALIC Co. II Large Cap Value Fund			52,766,723
VALIC Co. II Mid Cap Growth Fund			11,017,055
VALIC Co. II Mid Cap Value Fund			29,657,521
VALIC Co. II Small Cap Growth Fund			7,619,859
VALIC Co. II Small Cap Value Fund			6,505,520
VALIC Co. II Strategic Bond Fund			88,637,096

VALIC Company II - Small Cap Growth Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
Acadia Healthcare Co., Inc.			1,218,880
ACADIA Pharmaceuticals, Inc.			954,906
Adaptive Biotechnologies Corp.			614,319
Advanced Drainage Systems, Inc.			2,528,151
Adverum Biotechnologies, Inc.			403,934
Amedisys, Inc.			2,938,707

American Eagle Outfitters, Inc.	921,080
Anaplan, Inc.	2,366,017
Applied Industrial Technologies, Inc.	1,490,382
Atara Biotherapeutics, Inc.	810,378
AvroBio, Inc.	1,065,342
Biohaven Pharmaceutical Holding Co., Ltd.	1,573,596
Boyd Gaming Corp.	2,512,228
BridgeBio Pharma, Inc.	467,990
Bright Horizons Family Solutions, Inc.	2,891,841
Brink's Co.	1,206,107
Centennial Resource Development, Inc., Class A	365,101
Chart Industries, Inc.	1,410,758
Ciena Corp.	2,145,264
Clementia Pharmaceuticals, Inc., CVR	0
Coherus Biosciences, Inc.	2,239,393
Coupa Software, Inc.	1,411,529
CubeSmart	1,262,933
CyberArk Software, Ltd.	1,599,272
Dynatrace, Inc.	759,558
EastGroup Properties, Inc.	1,521,634
eHealth, Inc.	495,028
Elastic NV	1,645,301
Entegris, Inc.	2,789,689
Envestnet, Inc.	2,762,957
Evercore, Inc., Class A	2,221,077
Evolent Health, Inc., Class A	662,818
Farfetch, Ltd., Class A	817,109
Ferro Corp.	884,156
FibroGen, Inc.	2,183,963
First Financial Bankshares, Inc.	1,528,183
Fox Factory Holding Corp.	1,507,509
Freshpet, Inc.	2,501,460
G1 Therapeutics, Inc.	1,656,623
Generac Holdings, Inc.	3,706,943
Global Blood Therapeutics, Inc.	513,137
Glu Mobile, Inc.	586,102
Graco, Inc.	1,942,193
Grocery Outlet Holding Corp.	976,665
H&E Equipment Services, Inc.	1,287,686
Halozyne Therapeutics, Inc.	2,180,293
Heron Therapeutics, Inc.	970,522
Hexcel Corp.	2,409,383
Homology Medicines, Inc.	1,069,455
Horizon Therapeutics PLC	2,910,157
HubSpot, Inc.	1,566,290
Hudson, Ltd., Class A	1,560,154
Inphi Corp.	3,146,023
Insulet Corp.	2,838,578
Intercept Pharmaceuticals, Inc.	1,097,991
iRhythm Technologies, Inc.	2,197,965
ITT, Inc.	2,179,524
John Bean Technologies Corp.	2,826,795
Kirby Corp.	923,849
Lithia Motors, Inc., Class A	2,444,587
Littelfuse, Inc.	1,418,520
ManTech International Corp., Class A	2,929,903
Medallia, Inc.	404,216
MKS Instruments, Inc.	2,643,149
MongoDB, Inc.	1,403,384
Monolithic Power Systems, Inc.	3,110,720
MSA Safety, Inc.	2,852,221
National Health Investors, Inc.	1,146,507
National Vision Holdings, Inc.	3,102,556
Nevro Corp.	2,569,841
New Relic, Inc.	521,679
New York Times Co., Class A	2,315,268
Ollie's Bargain Outlet Holdings, Inc.	1,434,381
Optinose, Inc.	553,335
Oshkosh Corp.	787,024
PagerDuty, Inc.	874,818
PennantPark Investment Corp.	552,989
Performance Food Group Co.	4,420,953
Personalis, Inc.	402,248

Planet Fitness, Inc., Class A	1,992,614
Pluralsight, Inc., Class A	1,011,434
Pool Corp.	2,360,095
Proofpoint, Inc.	2,342,184
RealReal, Inc.	236,489
Red Rock Resorts, Inc., Class A	1,568,608
REGENXBIO, Inc.	1,031,699
Revanche Therapeutics, Inc.	740,410
RingCentral, Inc., Class A	1,029,120
Rubius Therapeutics, Inc.	270,967
Rush Enterprises, Inc., Class A	2,050,109
Sage Therapeutics, Inc.	1,068,131
Saia, Inc.	3,215,192
SailPoint Technologies Holding, Inc.	1,912,774
Sciplay Corp., Class A	504,544
Semtech Corp.	2,063,119
Shockwave Medical, Inc.	497,345
Signature Bank	1,318,028
Simpson Manufacturing Co., Inc.	2,543,925
SiteOne Landscape Supply, Inc.	2,352,178
Smartsheet, Inc., Class A	1,802,282
Spark Therapeutics, Inc.	276,450
Teladoc Health, Inc.	2,893,884
Terreno Realty Corp.	1,352,581
Texas Roadhouse, Inc.	2,165,077
TherapeuticsMD, Inc.	884,398
Trade Desk, Inc., Class A	772,209
Trex Co., Inc.	3,059,237
TRI Pointe Group, Inc.	1,231,692
Tricida, Inc.	1,653,123
Twist Bioscience Corp.	1,698,197
Webster Financial Corp.	929,039
Winnebago Industries, Inc.	1,553,835
Wix.com, Ltd.	2,542,312
Wolverine World Wide, Inc.	2,076,934
World Wrestling Entertainment, Inc., Class A	2,052,684
Zendesk, Inc.	1,406,548
Zscaler, Inc.	1,684,336

VALIC Company II - Small Cap Value Fund - (unaudited)
August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
1st Source Corp.			604,319
Abercrombie & Fitch Co., Class A			1,134,512
ABM Industries, Inc.			2,325,024
Abraxas Petroleum Corp.			70,822
Acacia Research Corp.			232,217
Acadia Realty Trust			421,190
Acceleron Pharma, Inc.			300,897
ACCO Brands Corp.			2,424,124
ACI Worldwide, Inc.			848,730
Acorda Therapeutics, Inc.			28,424
Adient PLC			851,174
AdvanSix, Inc.			118,402
AG Mortgage Investment Trust, Inc.			1,025,316
AGCO Corp.			743,731
Aircastle, Ltd.			270,940
Alexander & Baldwin, Inc.			516,742
Allscripts Healthcare Solutions, Inc.			1,547,232
Alpha & Omega Semiconductor, Ltd.			517,142
AMAG Pharmaceuticals, Inc.			70,980
Amalgamated Bank, Class A			38,520
Ambac Financial Group, Inc.			427,548
AMC Entertainment Holdings, Inc., Class A			319,968
American Assets Trust, Inc.			1,813,482
American Equity Investment Life Holding Co.			1,443,850
American National Bankshares, Inc.			23,940
American Public Education, Inc.			232,608
American Renal Associates Holdings, Inc.			310,000
American States Water Co.			471,903

Ameris Bancorp	788,256
AMERISAFE, Inc.	748,830
Amkor Technology, Inc.	1,254,750
Amplify Energy Corp.	459,516
Anixter International, Inc.	185,907
Applied Industrial Technologies, Inc.	48,051
ArcBest Corp.	1,975,579
Arch Coal, Inc., Class A	2,457,576
Arcus Biosciences, Inc.	293,383
Argo Group International Holdings, Ltd.	175,801
Armada Hoffer Properties, Inc.	964,104
ARMOUR Residential REIT, Inc.	642,022
Armstrong Flooring, Inc.	108,997
Artesian Resources Corp., Class A	47,320
Ashford Hospitality Trust, Inc.	565,264
Associated Capital Group, Inc., Class A	10,428
Atlantic Power Corp.	622,651
Atlantic Union Bankshares Corp.	36,110
Avaya Holdings Corp.	247,100
Avista Corp.	819,812
BancFirst Corp.	767,836
Bancorp, Inc.	629,970
BancorpSouth Bank	242,792
Bank of Commerce Holdings	27,000
Bank of N.T. Butterfield & Son, Ltd.	330,720
BankFinancial Corp.	298,496
Banner Corp.	501,363
Barnes & Noble Education, Inc.	786,630
Barrett Business Services, Inc.	1,106,551
Bassett Furniture Industries, Inc.	79,170
Bel Fuse, Inc., Class B	102,300
Benchmark Electronics, Inc.	2,161,324
Berkshire Hills Bancorp, Inc.	328,496
BGC Partners, Inc., Class A	141,270
BioCryst Pharmaceuticals, Inc.	120,497
Black Hills Corp.	1,687,620
Bloom Energy Corp. Class A	6,720
BMC Stock Holdings, Inc.	1,388,478
Boise Cascade Co.	1,149,240
Boston Private Financial Holdings, Inc.	583,038
Boyd Gaming Corp.	237,996
Braemar Hotels & Resorts, Inc.	643,734
Bridgewater Bancshares, Inc.	51,198
Brightsphere Investment Group, Inc.	810,828
Brinker International, Inc.	1,493,400
Brookline Bancorp, Inc.	175,500
Bryn Mawr Bank Corp.	119,350
Builders FirstSource, Inc.	2,604,355
C&J Energy Services, Inc.	55,448
CACI International, Inc., Class A	200,061
Cadence BanCorp	29,203
Capstead Mtg. Corp.	563,425
Cathay General Bancorp	982,092
Cato Corp., Class A	584,133
CBIZ, Inc.	464,672
Cedar Realty Trust, Inc.	103,332
Central Garden & Pet Co., Class A	1,176,534
Central Pacific Financial Corp.	1,416,038
Central Valley Community Bancorp	109,648
Century Bancorp, Inc., Class A	33,858
Chemung Financial Corp.	28,133
Cherry Hill Mtg. Investment Corp.	341,652
Chico's FAS, Inc.	66,456
Ciena Corp.	544,369
Cirrus Logic, Inc.	2,022,228
Citi Trends, Inc.	161,376
Citizens & Northern Corp.	52,184
City Holding Co.	951,680
City Office REIT, Inc.	127,276
Clearway Energy, Inc., Class A	1,339,124
Clearway Energy, Inc., Class C	1,221,300
Cleveland-Cliffs, Inc.	58,756
CNO Financial Group, Inc.	1,015,338

CNX Resources Corp.	301,266
Columbia Banking System, Inc.	572,866
Columbia Financial, Inc.	238,012
Commercial Metals Co.	457,564
Commercial Vehicle Group, Inc.	257,810
Community Bank System, Inc.	944,125
Community Trust Bancorp, Inc.	724,240
Computer Programs & Systems, Inc.	296,100
Comtech Telecommunications Corp.	107,000
ConnectOne Bancorp, Inc.	526,336
CONSOL Energy, Inc.	73,744
Consolidated Communications Holdings, Inc.	679,861
Consolidated Water Co., Ltd.	177,386
Cooper-Standard Holdings, Inc.	33,696
CoreCivic, Inc.	1,239,045
Core-Mark Holding Co., Inc.	1,706,014
CorEnergy Infrastructure Trust, Inc.	280,043
CorePoint Lodging, Inc.	172,900
CoreSite Realty Corp.	1,124,042
Cousins Properties, Inc.	1,299,480
Covenant Transportation Group, Inc., Class A	120,792
CRA International, Inc.	151,671
Cross Country Healthcare, Inc.	669,325
Culp, Inc.	56,160
Customers Bancorp, Inc.	1,078,619
CVR Energy, Inc.	584,766
Dana, Inc.	782,895
Darling Ingredients, Inc.	223,200
Deckers Outdoor Corp.	1,271,756
Delek US Holdings, Inc.	2,990,075
Denbury Resources, Inc.	82,836
DiamondRock Hospitality Co.	2,052,471
Dime Community Bancshares, Inc.	329,178
Diplomat Pharmacy, Inc.	669,184
Domtar Corp.	317,638
Donnelley Financial Solutions, Inc.	217,915
Douglas Dynamics, Inc.	718,272
Dril-Quip, Inc.	1,375,500
DXP Enterprises, Inc.	522,445
E.W. Scripps Co., Class A	85,284
East West Bancorp, Inc.	237,443
Easterly Government Properties, Inc.	634,995
Echo Global Logistics, Inc.	1,282,560
EMCOR Group, Inc.	3,694,165
Enanta Pharmaceuticals, Inc.	282,200
Encore Wire Corp.	161,970
Ennis, Inc.	191,045
EnPro Industries, Inc.	143,244
Enterprise Financial Services Corp.	950,022
Epizyme, Inc.	440,980
Essent Group, Ltd.	1,930,300
Essential Properties Realty Trust, Inc.	104,466
EVERTEC, Inc.	132,468
Evolution Petroleum Corp.	115,440
Express, Inc.	132,500
Fabrinet	651,321
Fair Isaac Corp.	712,494
Farmers National Banc Corp.	137,700
Fate Therapeutics, Inc.	321,504
FedNat Holding Co.	135,753
Financial Institutions, Inc.	694,534
First American Financial Corp.	742,315
First Bancorp	271,194
First BanCorp./Puerto Rico	2,914,236
First Business Financial Services, Inc.	139,810
First Citizens BancShares, Inc., Class A	729,144
First Commonwealth Financial Corp.	1,491,822
First Community Bankshares, Inc.	219,489
First Defiance Financial Corp.	381,790
First Financial Corp.	361,340
First Hawaiian, Inc.	421,480
First Industrial Realty Trust, Inc.	1,226,925
First Interstate BancSystem, Inc., Class A	439,530

Five Prime Therapeutics, Inc.			99,369
Fixed Income Clearing Corp. Repurchase Agreement	0.42	09/03/2019	7,282,000
Flagstar Bancorp, Inc.			352,595
Fluent, Inc.			103,704
Flushing Financial Corp.			410,877
Forum Energy Technologies, Inc.			75,435
Fossil Group, Inc.			389,120
Franklin Financial Network, Inc.			49,181
Franklin Street Properties Corp.			153,671
Fresh Del Monte Produce, Inc.			246,078
Front Yard Residential Corp.			60,574
FS Bancorp, Inc.			72,600
FTI Consulting, Inc.			2,119,544
FTS International, Inc.			307,224
Fulton Financial Corp.			315,810
FutureFuel Corp.			334,180
Gentherm, Inc.			528,480
GEO Group, Inc.			2,152,722
Getty Realty Corp.			1,198,718
G-III Apparel Group, Ltd.			67,683
Glacier Bancorp, Inc.			956,529
Gladstone Commercial Corp.			317,380
Global Indemnity, Ltd.			33,475
GMS, Inc.			704,094
Graham Corp.			115,983
Gray Television, Inc.			201,960
Great Lakes Dredge & Dock Corp.			1,059,068
Great Southern Bancorp, Inc.			614,106
Great Western Bancorp, Inc.			346,028
Green Plains, Inc.			275,035
Grocery Outlet Holding Corp.			457,085
Gulfport Energy Corp.			786,720
Hallmark Financial Services, Inc.			145,914
Hamilton Beach Brands Holding Co., Class A			38,259
Hancock Whitney Corp.			1,570,154
Hanmi Financial Corp.			856,098
Hannon Armstrong Sustainable Infrastructure Capital, Inc.			555,363
Harsco Corp.			159,310
Heartland Financial USA, Inc.			406,689
Heidrick & Struggles International, Inc.			159,300
Helen of Troy, Ltd.			1,166,676
Hemisphere Media Group, Inc.			404,767
Heritage Commerce Corp.			71,858
Heritage Insurance Holdings, Inc.			503,424
Hersha Hospitality Trust			97,300
Hibbett Sports, Inc.			1,705,274
Highwoods Properties, Inc.			488,273
Hilltop Holdings, Inc.			1,078,250
Home BancShares, Inc.			776,136
HomeStreet, Inc.			192,501
HomeTrust Bancshares, Inc.			88,270
Hooker Furniture Corp.			137,522
Hope Bancorp, Inc.			977,951
Horace Mann Educators Corp.			108,798
Hospitality Properties Trust			435,486
Houghton Mifflin Harcourt Co.			370,685
Houlihan Lokey, Inc.			75,106
Hudson Pacific Properties, Inc.			180,200
Hurco Cos., Inc.			363,774
Huron Consulting Group, Inc.			1,291,531
Hyster-Yale Materials Handling, Inc.			201,835
IBERIABANK Corp.			1,655,760
IDACORP, Inc.			1,427,530
IDT Corp., Class B			13,230
Independent Bank Corp./Michigan			425,517
Industrial Logistics Properties Trust			89,282
Insight Enterprises, Inc.			1,268,784
Intra-Cellular Therapies, Inc.			128,400
Invesco Mtg. Capital, Inc.			1,304,604
Investors Bancorp, Inc.			2,978,130
iovance Biotherapeutics, Inc.			687,027
JELD-WEN Holding, Inc.			81,122
Jernigan Capital, Inc.			179,583

K12, Inc.	2,007,870
Kala Pharmaceuticals, Inc.	154,536
Karyopharm Therapeutics, Inc.	245,376
KB Home	2,876,416
KBR, Inc.	2,534,136
Keane Group, Inc.	53,000
Kelly Services, Inc., Class A	1,133,319
KEMET Corp.	408,700
Kennedy-Wilson Holdings, Inc.	474,148
Kimball Electronics, Inc.	42,272
Kimball International, Inc., Class B	336,960
Kite Realty Group Trust	244,359
KKR Real Estate Finance Trust, Inc.	521,916
Korn Ferry	136,780
Kraton Corp.	397,880
Ladder Capital Corp.	411,378
Lakeland Financial Corp.	201,914
Lannett Co., Inc.	817,820
Lantheus Holdings, Inc.	385,152
LB Foster Co., Class A	133,397
LCNB Corp.	95,589
Lexington Realty Trust	273,257
Liberty Latin America, Ltd., Class A	678,146
Lifetime Brands, Inc.	123,520
Limelight Networks, Inc.	205,335
Lithia Motors, Inc., Class A	340,782
Louisiana-Pacific Corp.	1,146,708
Lumentum Holdings, Inc.	953,496
Luther Burbank Corp.	245,810
Mack-Cali Realty Corp.	977,760
Magellan Health, Inc.	1,644,561
Mallinckrodt PLC	60,088
Marlin Business Services Corp.	179,529
Masonite International Corp.	416,442
Matrix Service Co.	1,504,159
MBIA, Inc.	409,500
McDermott International, Inc.	31,308
Medicines Co.	1,007,040
Mercantile Bank Corp.	67,694
Meredith Corp.	227,656
Meridian Bancorp, Inc.	615,296
Meritage Homes Corp.	1,999,404
Meritor, Inc.	987,334
Meta Financial Group, Inc.	68,002
Methode Electronics, Inc.	272,964
MGIC Investment Corp.	1,884,850
MicroStrategy, Inc., Class A	358,225
Midland States Bancorp, Inc.	87,618
Minerals Technologies, Inc.	325,832
Minerva Neurosciences, Inc.	319,872
Modine Manufacturing Co.	44,924
Molina Healthcare, Inc.	312,672
Moog, Inc., Class A	1,291,875
Movado Group, Inc.	294,824
MRC Global, Inc.	1,348,761
Murphy USA, Inc.	339,720
Myers Industries, Inc.	103,639
MYR Group, Inc.	564,799
National CineMedia, Inc.	96,760
National General Holdings Corp.	75,456
Navigant Consulting, Inc.	1,287,594
Nelnet, Inc., Class A	690,615
NeoPhotonics Corp.	206,580
NetScout Systems, Inc.	310,100
New Jersey Resources Corp.	475,696
New Media Investment Group, Inc.	271,302
New Senior Investment Group, Inc.	571,250
Newmark Group, Inc., Class A	113,960
Nine Energy Service, Inc.	125,492
Northfield Bancorp, Inc.	1,097,264
Northrim BanCorp, Inc.	101,360
Northwest Natural Holding Co.	1,098,944
NorthWestern Corp.	333,224

NOW, Inc.	1,297,199
Office Depot, Inc.	858,260
OFG Bancorp	1,134,756
Old Second Bancorp, Inc.	134,406
ONE Gas, Inc.	888,617
Oppenheimer Holdings, Inc., Class A	47,192
Oritani Financial Corp.	53,103
Orrstown Financial Services, Inc.	83,226
OSI Systems, Inc.	136,513
Owens & Minor, Inc.	659,369
Pacific Mercantile Bancorp	81,320
Pacific Premier Bancorp, Inc.	627,498
PacWest Bancorp	181,817
Par Pacific Holdings, Inc.	208,704
Patterson Cos., Inc.	1,503,128
Peabody Energy Corp.	1,013,650
Pebblebrook Hotel Trust	1,262,007
PennyMac Financial Services, Inc.	1,334,509
Peoples Bancorp, Inc.	414,585
Perficient, Inc.	419,976
Perspecta, Inc.	1,331,235
Photronics, Inc.	357,480
Piedmont Office Realty Trust, Inc., Class A	681,030
PNM Resources, Inc.	469,292
Portland General Electric Co.	3,749,051
PotlatchDeltic Corp.	1,012,024
Powell Industries, Inc.	493,952
Preferred Bank	99,920
Premier Financial Bancorp, Inc.	32,938
Prestige Consumer Healthcare, Inc.	586,592
Primerica, Inc.	143,004
PS Business Parks, Inc.	880,089
Quad/Graphics, Inc.	705,715
Radian Group, Inc.	1,501,830
Ramaco Resources, Inc.	76,254
Rambus, Inc.	3,293,004
Red Lion Hotels Corp.	113,708
Redwood Trust, Inc.	763,600
Renewable Energy Group, Inc.	1,055,139
Rent-A-Center, Inc.	1,358,196
Republic Bancorp, Inc., Class A	195,270
REX American Resources Corp.	1,037,068
Rexford Industrial Realty, Inc.	627,498
Rite Aid Corp.	42,662
Riverview Bancorp, Inc.	65,565
RLJ Lodging Trust	705,556
RR Donnelley & Sons Co.	133,342
Rush Enterprises, Inc., Class A	635,536
S&T Bancorp, Inc.	84,866
Safety Insurance Group, Inc.	376,116
Sally Beauty Holdings, Inc.	47,697
Sanderson Farms, Inc.	2,277,965
Sanmina Corp.	1,497,020
Saul Centers, Inc.	65,299
SB One Bancorp	104,904
Scholar Rock Holding Corp.	236,157
Schweitzer-Mauduit International, Inc.	1,871,532
SEACOR Holdings, Inc.	930,006
Select Energy Services, Inc., Class A	576,096
Shore Bancshares, Inc.	41,472
Sierra Bancorp	96,096
Simmons First National Corp., Class A	97,872
Sinclair Broadcast Group, Inc., Class A	2,353,296
SkyWest, Inc.	927,612
Sonos, Inc.	1,269,048
South State Corp.	1,381,097
Southwest Gas Holdings, Inc.	2,804,410
Southwestern Energy Co.	95,432
Spark Energy, Inc., Class A	333,938
SpartanNash Co.	398,490
Spero Therapeutics, Inc.	213,925
Spire, Inc.	984,840
Spirit Airlines, Inc.	86,342

Spok Holdings, Inc.	29,375
STAG Industrial, Inc.	229,732
Stamps.com, Inc.	817,372
Stepan Co.	257,553
Sterling Construction Co., Inc.	368,151
Stewart Information Services Corp.	121,788
Stifel Financial Corp.	1,287,422
Stock Yards Bancorp, Inc.	78,045
Stoneridge, Inc.	537,425
Sun Communities, Inc.	413,840
Sunstone Hotel Investors, Inc.	2,695,960
Synaptics, Inc.	701,238
Synchronoss Technologies, Inc.	139,300
Tech Data Corp.	4,233,125
TEGNA, Inc.	641,088
Terreno Realty Corp.	490,432
Territorial Bancorp, Inc.	79,315
Third Point Reinsurance, Ltd.	522,810
Titan Machinery, Inc.	640,050
TiVo Corp.	1,329,798
Tocagen, Inc.	114,400
Tompkins Financial Corp.	201,547
Tower International, Inc.	398,997
TRI Pointe Group, Inc.	2,130,800
TriCo Bancshares	869,856
Trinseo SA	1,607,122
Triple-S Management Corp., Class B	1,810,090
TriState Capital Holdings, Inc.	110,600
TrueBlue, Inc.	1,139,367
Trustmark Corp.	2,140,540
Tutor Perini Corp.	247,752
Two Harbors Investment Corp.	980,151
Ultra Clean Holdings, Inc.	199,398
UMB Financial Corp.	1,574,203
Umpqua Holdings Corp.	1,605,782
UniFirst Corp.	470,184
Unisys Corp.	134,070
United Bankshares, Inc.	2,054,216
United Community Banks, Inc.	1,344,269
United Community Financial Corp.	188,175
United Financial Bancorp, Inc.	137,500
Unitil Corp.	319,961
Universal Forest Products, Inc.	27,370
Urban Edge Properties	602,344
Urstadt Biddle Properties, Inc., Class A	281,266
Valhi, Inc.	49,725
Varex Imaging Corp.	484,840
Vector Group, Ltd.	274,655
Vectrus, Inc.	1,274,490
Veeco Instruments, Inc.	429,664
Veritex Holdings, Inc.	760,439
Veritiv Corp.	349,416
Verso Corp., Class A	405,337
Vishay Intertechnology, Inc.	150,385
Vishay Precision Group, Inc.	68,750
Vistra Energy Corp.	1,203,314
VSE Corp.	528,544
W&T Offshore, Inc.	1,321,008
Wabash National Corp.	2,116,928
Walker & Dunlop, Inc.	977,550
Warrior Met Coal, Inc.	1,617,660
Washington Federal, Inc.	2,435,040
Washington Real Estate Investment Trust	26,490
Washington Trust Bancorp, Inc.	198,592
Waterstone Financial, Inc.	165,900
Webster Financial Corp.	568,452
West Bancorporation, Inc.	90,237
Westamerica Bancorporation	2,114,702
Weyco Group, Inc.	17,171
Whiting Petroleum Corp.	182,325
WideOpenWest, Inc.	313,596
Wintrust Financial Corp.	1,137,223
Worthington Industries, Inc.	920,938

WSFS Financial Corp.	451,606
Xenia Hotels & Resorts, Inc.	2,000,790
Xperi Corp.	1,025,920
YRC Worldwide, Inc.	217,407
Zogenix, Inc.	149,415
Zumiez, Inc.	498,816

Futures Contracts

Description	Type	Expiration Month	Unrealized Appreciation (Depreciation) (\$)
Russell 2000 E-Mini Index	Long	September 2019	(167,777)

VALIC Company II - Strategic Bond Fund - (unaudited) August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
ABB Finance USA, Inc.	3.38	04/03/2023	291,713
Abu Dhabi Government	3.13	10/11/2027	2,110,875
ACE INA Holdings, Inc.	2.88	11/03/2022	241,963
AEP Texas, Inc.	4.15	05/01/2049	150,738
Ahern Rentals, Inc.	7.38	05/15/2023	1,267,013
Al Ladder Luxembourg Subco SARL	6.83	07/09/2025	416,389
Akorn, Inc.	8.37	04/16/2021	334,726
Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertson's LLC	5.75	03/15/2025	1,358,125
Albertsons Cos. LLC/Safeway, Inc./New Albertsons LP/Albertson's LLC	5.88	02/15/2028	747,187
AlixPartners LLP	4.86	04/04/2024	218,489
Allergan Sales LLC	4.88	02/15/2021	102,975
Alliant Holdings Intermediate LLC	5.15	05/09/2025	434,446
Allison Transmission, Inc.	5.00	10/01/2024	1,367,342
Almonde, Inc.	5.70	06/13/2024	430,222
Alphabet Holding Co., Inc.	5.61	09/26/2024	414,005
Altice Financing SA	7.50	05/15/2026	1,118,250
Altice France SA	8.13	02/01/2027	461,948
Altice France Sa Term B13	6.20	08/14/2026	437,356
Altice Luxembourg SA	7.63	02/15/2025	1,700,519
Alvogen Pharma US, Inc.	6.86	04/02/2022	394,880
Amazon.com, Inc.	4.80	12/05/2034	200,636
AMC Entertainment Holdings, Inc.	5.23	04/22/2026	440,597
America Movil SAB de CV	0.75	06/26/2027	910,377
American Express Co.	3.40	02/22/2024	246,783
American Express Co.	4.20	11/06/2025	192,197
American Express Credit Account Master Trust	2.54	12/15/2025	517,578
American Express Credit Account Master Trust	2.67	11/15/2024	512,573
American Express Credit Account Master Trust	2.99	12/15/2023	229,672
American Express Credit Account Master Trust	3.18	04/15/2024	311,824
American Tower Corp.	4.00	06/01/2025	262,459
Americredit Automobile Receivables Trust	2.97	11/20/2023	509,943
Ameriprise Financial, Inc.	3.00	03/22/2022	299,361
Amgen, Inc.	4.66	06/15/2051	170,086
Amkor Technology, Inc.	6.63	09/15/2027	1,397,929
Amneal Pharmaceuticals LLC	5.63	05/04/2025	391,516
AmWINS Group, Inc.	7.75	07/01/2026	1,328,250
Anadarko Finance Co.	7.50	05/01/2031	253,021
Anadarko Petroleum Corp.	6.45	09/15/2036	285,625
Anglo American Capital PLC	3.25	04/03/2023	825,733
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	4.90	02/01/2046	259,886
Anheuser-Busch InBev Worldwide, Inc.	4.60	04/15/2048	141,763
Anheuser-Busch InBev Worldwide, Inc.	5.55	01/23/2049	811,737
Anixter, Inc.	6.00	12/01/2025	1,028,755
Antero Midstream Partners LP/Antero Midstream Finance Corp.	5.75	03/01/2027	693,630
Apache Corp.	4.75	04/15/2043	600,126
API Heat Transfer ThermaSys Corp.	8.33	12/31/2023	342,282
API Heat Transfer, Inc.			68,518
API Heat Transfer, Inc.			121,254
Apple, Inc.	2.85	05/06/2021	189,159
Applied Systems, Inc.	5.33	09/19/2024	426,178
Arab Republic of Egypt	7.60	03/01/2029	1,510,306
Arab Republic of Egypt	8.50	01/31/2047	1,432,675
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25	08/15/2027	1,287,750

Arrow Electronics, Inc.	4.00	04/01/2025	188,154
Assurant, Inc.	3.70	02/22/2030	345,813
Assurant, Inc.	6.75	02/15/2034	177,215
Asurion LLC	5.11	11/03/2023	416,149
Asurion LLC	8.61	08/04/2025	16,952
AT&T, Inc.	3.15	09/04/2036	583,897
AT&T, Inc.	4.30	02/15/2030	253,408
AT&T, Inc.	4.50	05/15/2035	1,113,618
AT&T, Inc.	4.85	07/15/2045	265,572
AT&T, Inc.	4.90	08/15/2037	427,000
Athenahealth, Inc.	6.83	02/11/2026	225,500
Athene Holding, Ltd.	4.13	01/12/2028	304,802
Atlas Air, Inc.	7.63	01/02/2020	29,850
AvalonBay Communities, Inc.	3.30	06/01/2029	202,194
Avery Dennison Corp.	4.88	12/06/2028	153,869
Aviva PLC	6.13	07/05/2043	387,768
Avolon Holdings Funding, Ltd.	5.13	10/01/2023	1,884,518
Avolon Holdings Funding, Ltd.	5.25	05/15/2024	401,190
BA Credit Card Trust	3.00	09/15/2023	324,331
BAE Systems Holdings, Inc.	3.85	12/15/2025	549,584
Banco Bilbao Vizcaya Argentaria SA	1.38	05/14/2025	352,035
Banco de Credito e Inversiones SA	3.50	10/12/2027	1,011,225
Banco do Brasil SA	4.75	03/20/2024	1,394,412
Banco Santander SA	3.31	06/27/2029	418,752
Bank	3.18	08/15/2061	1,347,025
BANK	3.93	02/15/2052	730,731
Bank of America Corp.	0.75	07/26/2023	794,492
Bank of America Corp.	2.38	06/19/2024	1,105,171
Bank of America Corp.	3.71	04/24/2028	401,271
Bank of America Corp.	3.86	07/23/2024	288,792
Bank of America Corp.	4.18	11/25/2027	696,259
Bank of America Corp.	6.11	01/29/2037	396,140
Bank of America NA	3.34	01/25/2023	439,054
Bank of New York Mellon Corp.	1.95	08/23/2022	280,762
Bank of Nova Scotia	4.65	12/31/2099	425,356
BankUnited, Inc.	4.88	11/17/2025	1,123,238
Barclays PLC	5.09	06/20/2030	227,423
Basin Electric Power Cooperative	4.75	04/26/2047	22,825
Bass Pro Group LLC	7.11	09/25/2024	413,684
Bausch Health Americas, Inc.	4.95	11/27/2025	269,882
Bausch Health Americas, Inc.	5.20	06/02/2025	51,219
Bausch Health Cos., Inc.	6.13	04/15/2025	3,059,100
Bayer AG	3.00	07/01/2075	669,321
Becton Dickinson Euro Finance SARL	1.21	06/04/2026	781,675
Belo Corp.	7.25	09/15/2027	921,300
Belo Corp.	7.75	06/01/2027	1,721,250
Benchmark Mtg. Trust	3.93	03/15/2052	944,221
Benchmark Mtg. Trust	4.51	05/15/2053	2,361,684
BHP Billiton Finance, Ltd.	5.63	10/22/2079	403,868
Blackstone Cqp Holdco Lp Term Loan B	5.89	09/30/2024	333,898
Block Communications, Inc.	6.88	02/15/2025	1,694,700
BMW US Capital LLC	3.10	04/12/2021	406,761
BMW Vehicle Lease Trust	3.38	08/22/2022	355,596
BNP Paribas SA	3.38	01/23/2026	398,827
BNP Paribas SA	4.71	01/10/2025	732,449
Boston Properties LP	3.40	06/21/2029	148,400
BP Capital Markets PLC	2.27	07/03/2026	909,238
BP Capital Markets PLC	2.97	02/27/2026	523,719
BP Capital Markets PLC	3.51	03/17/2025	883,844
BPCE SA	4.63	07/18/2023	1,160,314
Braskem Netherlands Finance BV	4.50	01/10/2028	289,478
Brazos Valley Longhorn LLC	6.88	02/01/2025	1,400,860
Bright Bidco BV	5.61	06/30/2024	340,115
Brighthouse Financial, Inc.	4.70	06/22/2047	240,328
Brinker International, Inc.	5.00	10/01/2024	1,493,500
Bristol-Myers Squibb Co.	4.13	06/15/2039	229,591
Brookfield WEC Holdings, Inc.	5.61	08/01/2025	328,624
BWAY Corp.	5.59	04/03/2024	442,319
BX Commercial Mtg. Trust	3.20	04/15/2034	699,999
BX Trust	2.77	04/15/2035	1,231,143
C&W Senior Financing Designated Activity Co.	6.88	09/15/2027	1,974,306
Caesars Resort Collection LLC	4.86	12/22/2024	437,724
Calfrac Holdings LP	8.50	06/15/2026	916,650

Callon Petroleum Co.	6.38	07/01/2026	1,416,200
Canadian Imperial Bank of Commerce	2.10	10/05/2020	374,687
Canadian National Railway Co.	2.85	12/15/2021	172,698
Canadian Natural Resources, Ltd.	3.90	02/01/2025	308,778
Canadian Pacific Railway Co.	6.13	09/15/2115	262,757
Capital One Multi-Asset Execution Trust	1.72	08/15/2024	499,874
Capital One Multi-Asset Execution Trust	2.06	08/15/2028	249,934
Capitol Investment Merger Sub 2 LLC	10.00	08/01/2024	1,011,563
Cardinal Health, Inc.	4.60	03/15/2043	361,317
Carmax Auto Owner Trust	2.18	08/15/2024	201,920
Carmax Auto Owner Trust	2.90	03/15/2024	254,534
CarMax Auto Owner Trust	3.36	09/15/2023	410,533
Cascades, Inc.	5.50	07/15/2022	539,013
Cascades, Inc.	5.75	07/15/2023	878,850
Catalent Pharma Solutions, Inc.	5.00	07/15/2027	680,947
Caterpillar Financial Services Corp.	2.55	11/29/2022	149,555
Caterpillar Financial Services Corp.	3.15	09/07/2021	151,864
Caterpillar Financial Services Corp.	3.45	05/15/2023	235,504
CBS Corp.	3.70	06/01/2028	393,029
CCC Information Services, Inc.	4.87	04/26/2024	439,946
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00	02/01/2028	583,800
CCO Holdings LLC/CCO Holdings Capital Corp.	5.38	05/01/2025	1,017,975
CCO Holdings LLC/CCO Holdings Capital Corp.	5.38	06/01/2029	732,094
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50	05/01/2026	415,178
CCO Holdings LLC/CCO Holdings Capital Corp.	5.88	04/01/2024	491,470
CDK Global, Inc.	5.88	06/15/2026	1,344,619
Celgene Corp.	3.63	05/15/2024	295,507
Celgene Corp.	4.63	05/15/2044	158,249
Cenovus Energy, Inc.	4.25	04/15/2027	245,341
Centene Corp.	4.75	01/15/2025	480,363
Centennial Resource Production LLC	6.88	04/01/2027	1,275,000
CenterPoint Energy, Inc.	2.95	03/01/2030	218,809
Central Garden & Pet Co.	5.13	02/01/2028	1,356,750
CenturyLink, Inc.	4.86	01/31/2025	432,730
CenturyLink, Inc.	7.50	04/01/2024	3,396,539
Chaparral Energy, Inc.	8.75	07/15/2023	985,972
Charter Communications Operating LLC/Charter Communications Operating Capital	3.90	02/01/2024	1,309,972
Charter Communications Operating LLC/Charter Communications Operating Capital	5.05	03/30/2029	409,120
Charter Communications Operating LLC/Charter Communications Operating Capital	5.38	04/01/2038	32,700
Charter Communications Operating LLC/Charter Communications Operating Capital	6.38	10/23/2035	120,814
Charter NEX US, Inc.	5.11	05/16/2024	434,772
Chase Mtg. Finance Trust	3.74	12/25/2045	767,115
Cheniere Corpus Christi Holdings LLC	5.88	03/31/2025	66,900
Cheniere Corpus Christi Holdings LLC	7.00	06/30/2024	2,255,581
Cheniere Energy Partners LP	5.25	10/01/2025	1,040,986
Chevron Corp.	2.90	03/03/2024	375,488
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	3.30	05/01/2023	159,372
CHI Doors Holdings Corp.	5.36	07/29/2022	437,562
China Minmetals Corp.	3.75	12/31/2099	483,632
Chinalco Capital Holdings, Ltd.	4.25	04/21/2022	799,884
Chubb INA Holdings, Inc.	2.50	03/15/2038	548,909
Cigna Corp.	4.80	08/15/2038	314,372
Cimarex Energy Co.	4.38	03/15/2029	328,379
Cineworld, Ltd.	4.36	02/28/2025	447,059
Cisco Systems, Inc.	2.20	02/28/2021	377,465
Citibank Credit Card Issuance Trust	2.49	01/20/2023	100,986
Citibank Credit Card Issuance Trust	3.96	10/13/2030	115,618
Citigroup Commercial Mtg. Trust	4.23	06/10/2051	1,152,724
Citigroup, Inc.	2.75	01/24/2024	513,016
Citigroup, Inc.	3.20	10/21/2026	878,462
Citigroup, Inc.	3.98	03/20/2030	232,864
Citigroup, Inc.	4.45	09/29/2027	571,008
Citigroup, Inc.	5.88	02/22/2033	331,342
Citigroup, Inc.	6.00	10/31/2033	133,538
Citizens Financial Group, Inc.	4.30	12/03/2025	202,027
CityCenter Holdings LLC	4.36	04/18/2024	447,436
Clean Harbors, Inc.	4.88	07/15/2027	880,898
Clearway Energy Operating LLC	5.75	10/15/2025	1,178,048
Cleveland-Cliffs, Inc.	5.75	03/01/2025	1,024,555
CNH Industrial Capital LLC	4.20	01/15/2024	480,050
CNH Industrial Finance Europe SA	1.88	01/19/2026	704,774
CNH Industrial NV	3.85	11/15/2027	165,474
CNH Industrial NV	4.50	08/15/2023	232,752

Coca-Cola Co.	1.25	03/08/2031	453,590
Cogent Communications Group, Inc.	5.38	03/01/2022	1,409,963
Columbia Property Trust Operating Partnership LP	4.15	04/01/2025	406,616
Comcast Corp.	3.15	03/01/2026	490,417
Comcast Corp.	3.90	03/01/2038	67,254
Comcast Corp.	4.60	10/15/2038	417,433
Comcast Corp.	4.70	10/15/2048	126,548
COMM Mtg. Trust	1.09	03/10/2048	165,580
COMM Mtg. Trust	3.96	02/10/2036	272,055
Commercial Metals Co.	5.75	04/15/2026	1,198,225
CommScope, Inc.	5.36	04/06/2026	220,665
Conagra Brands, Inc.	5.40	11/01/2048	430,825
Conagra Brands, Inc.	7.00	10/01/2028	347,918
Concho Resources, Inc.	4.85	08/15/2048	163,800
Conn's, Inc.	7.25	07/15/2022	1,713,390
Consolidated Edison Co. of New York, Inc.	4.45	06/15/2020	344,854
Consolidated Energy Finance SA	6.88	06/15/2025	1,749,300
Constellation Brands, Inc.	3.15	08/01/2029	373,426
Constellation Brands, Inc.	5.25	11/15/2048	200,342
Corel Corp.	7.32	06/26/2026	352,119
Coty, Inc.	6.50	04/15/2026	1,771,875
Credit Acceptance Corp.	6.63	03/15/2026	1,329,631
Credit Suisse AG	5.75	09/18/2025	1,279,420
Credit Suisse Group AG	1.25	07/17/2025	634,883
Crosby Group LLC	coupon TBD	06/12/2026	329,518
Crown Americas LLC/Crown Americas Capital Corp.	4.50	01/15/2023	787,500
Crown Castle International Corp.	5.20	02/15/2049	319,230
Crown Cork & Seal Co., Inc.	7.38	12/15/2026	1,037,610
CSAIL Commercial Mtg. Trust	2.99	06/15/2050	153,399
CSAIL Commercial Mtg. Trust	3.51	04/15/2050	523,919
CSC Holdings LLC	4.70	01/25/2026	832,873
CSC Holdings LLC	5.25	06/01/2024	839,950
CSC Holdings LLC	5.38	07/15/2023	272,356
CSC Holdings LLC	5.50	04/15/2027	4,381,650
CTR Partnership LP/CareTrust Capital Corp.	5.25	06/01/2025	1,403,105
CVS Health Corp.	4.78	03/25/2038	963,180
CVS Health Corp.	5.05	03/25/2048	163,058
Daimler Finance North America LLC	2.45	05/18/2020	518,758
Danske Bank A/S	0.88	05/22/2023	1,348,666
Danske Bank A/S	5.38	01/12/2024	575,616
Darden Restaurants, Inc.	4.55	02/15/2048	508,747
DaVita HealthCare Partners, Inc.	5.13	07/15/2024	1,983,560
DBS Group Holdings, Ltd.	2.85	04/16/2022	281,629
Deerfield Holdings Corp. Acquisition	5.36	02/13/2025	432,436
Dell International LLC/EMC Corp.	6.02	06/15/2026	3,514,854
Dell International LLC/EMC Corp.	8.10	07/15/2036	309,328
Delphi Jersey Holdings PLC	5.00	10/01/2025	1,259,250
Deutsche Bank AG	4.25	02/04/2021	203,257
Diamond BC BV	5.26	09/06/2024	454,569
Diebold Nixdorf, Inc.	8.50	04/15/2024	1,539,558
Digicert Holdings, Inc.	coupon TBD	08/31/2026	337,188
Discover Card Execution Note Trust	2.19	04/17/2023	100,347
Discover Card Execution Note Trust	3.04	07/15/2024	484,773
Dominican Republic	6.85	01/27/2045	2,173,144
Dominion Resources, Inc.	5.25	08/01/2033	339,577
Dominion Resources, Inc.	5.75	10/01/2054	144,087
Domtar Corp.	6.75	02/15/2044	569,661
Doncasters Group, Ltd.	5.83	04/09/2020	46,485
Donnelley Financial Solutions, Inc.	8.25	10/15/2024	1,768,815
Dow Chemical Co.	4.80	05/15/2049	249,163
Dow Chemical Co.	5.55	11/30/2048	304,458
DowDuPont, Inc.	5.42	11/15/2048	33,483
DPL, Inc.	4.35	04/15/2029	95,860
DTE Electric Co.	3.95	03/01/2049	617,909
DTE Energy Co.	3.40	06/15/2029	213,741
DTZ U. S. Borrower LLC	5.36	08/21/2025	440,129
Duke Energy Progress LLC	2.80	05/15/2022	165,443
Dynacast International LLC	5.58	01/28/2022	421,016
E W Scripps Co Syndicated Ln Tranche B 1 Term Loans	4.86	05/01/2026	331,903
E.W. Scripps Co.	5.13	05/15/2025	2,048,248
Eastman Chemical Co.	1.50	05/26/2023	670,284
Ecolab, Inc.	2.38	08/10/2022	226,314
Ecopetrol SA	4.13	01/16/2025	1,258,500

Edison International	4.13	03/15/2028	313,026
Edison International	5.75	06/15/2027	65,811
EDP Finance BV	2.00	04/22/2025	1,241,562
EG America LLC	6.33	02/07/2025	820,186
eG Global Finance PLC	6.75	02/07/2025	1,381,880
Eldorado Resorts, Inc.	6.00	09/15/2026	1,815,625
Electricite de France SA	4.25	12/29/2049	782,244
Electricite de France SA	4.50	09/21/2028	302,492
Electricite de France SA	5.00	09/21/2048	244,291
Electricite de France SA	6.25	05/30/2028	1,172,003
Emera US Finance LP	4.75	06/15/2046	334,158
Emerson Electric Co.	0.38	05/22/2024	366,841
Enable Midstream Partners LP	4.95	05/15/2028	239,839
Enel Finance International NV	4.75	05/25/2047	302,734
Energizer Holdings, Inc.	6.38	07/15/2026	1,822,988
Energy Transfer Operating LP	4.25	03/15/2023	174,330
Energy Transfer Operating LP	4.50	04/15/2024	240,122
Energy Transfer Operating LP	4.90	03/15/2035	271,077
Energy Transfer Operating LP	5.25	04/15/2029	280,376
EnerSys	5.00	04/30/2023	1,949,790
EnLink Midstream LLC	5.38	06/01/2029	206,464
EnLink Midstream Partners LP	4.85	07/15/2026	102,900
EnLink Midstream Partners LP	5.05	04/01/2045	14,850
EnLink Midstream Partners LP	6.00	12/31/2099	111,750
Enova International, Inc.	8.50	09/01/2024	1,687,263
Enova International, Inc.	8.50	09/15/2025	1,035,840
Enstar Group, Ltd.	4.95	06/01/2029	712,048
Entergy Louisiana LLC			180,554
Entergy Texas, Inc.	4.50	03/30/2039	701,471
Enterprise Products Operating LLC	5.25	08/16/2077	106,650
Epicor Software Corp.	5.37	06/01/2022	428,250
ESH Hospitality, Inc.	5.25	05/01/2025	1,260,141
ETA Australia Holdings III Pty, Ltd.	6.11	05/06/2026	331,872
Excelitas Technologies Corp.	9.83	12/01/2025	337,155
Export-Import Bank of India	3.38	08/05/2026	1,441,433
Extraction Oil & Gas, Inc.	5.63	02/01/2026	1,122,000
Fairstone Financial, Inc.	7.88	07/15/2024	1,099,838
Fastlane Parent Co., Inc.	6.83	02/04/2026	336,569
Federal Home Loan Mtg. Corp.	2.50	01/01/2028	178,745
Federal Home Loan Mtg. Corp.	2.50	04/01/2028	376,407
Federal Home Loan Mtg. Corp.	2.50	03/01/2031	250,171
Federal Home Loan Mtg. Corp.	2.50	10/01/2032	3,419,908
Federal Home Loan Mtg. Corp.	2.50	11/01/2032	1,582,829
Federal Home Loan Mtg. Corp.	3.00	04/01/2043	429,738
Federal Home Loan Mtg. Corp.	3.00	11/01/2046	9,660,900
Federal Home Loan Mtg. Corp.	3.00	08/01/2049	4,067,114
Federal Home Loan Mtg. Corp.	3.50	03/01/2042	268,274
Federal Home Loan Mtg. Corp.	3.50	04/01/2042	527,950
Federal Home Loan Mtg. Corp.	3.50	08/01/2042	465,450
Federal Home Loan Mtg. Corp.	3.50	09/01/2043	42,040
Federal Home Loan Mtg. Corp.	3.50	07/01/2045	4,735,649
Federal Home Loan Mtg. Corp.	3.50	11/01/2047	2,213,406
Federal Home Loan Mtg. Corp.	3.50	03/01/2048	12,314,898
Federal Home Loan Mtg. Corp.	3.50	08/01/2049	6,454,921
Federal Home Loan Mtg. Corp.	4.00	01/01/2046	306,491
Federal Home Loan Mtg. Corp.	4.00	01/01/2047	74,113
Federal Home Loan Mtg. Corp.	4.02	02/01/2037	12,960
Federal Home Loan Mtg. Corp.	4.50	02/01/2020	468
Federal Home Loan Mtg. Corp.	4.50	08/01/2020	760
Federal Home Loan Mtg. Corp.	4.50	03/01/2023	14,473
Federal Home Loan Mtg. Corp.	4.83	11/01/2037	124,662
Federal Home Loan Mtg. Corp.	5.00	05/01/2034	57,337
Federal Home Loan Mtg. Corp.	5.00	11/01/2043	47,431
Federal Home Loan Mtg. Corp.	5.50	06/01/2022	9,302
Federal Home Loan Mtg. Corp.	5.50	07/01/2035	17,495
Federal Home Loan Mtg. Corp.	6.00	03/01/2040	48,691
Federal Home Loan Mtg. Corp.	6.50	02/01/2036	9,417
Federal Home Loan Mtg. Corp.			31,810
Federal Home Loan Mtg. Corp. REMIC	3.00	09/15/2045	473,885
Federal Home Loan Mtg. Corp. REMIC	3.50	11/15/2045	207,622
Federal Home Loan Mtg. Corp. REMIC	4.00	11/15/2035	328,957
Federal Home Loan Mtg. Corp. REMIC	4.60	09/15/2039	17,236
Federal Home Loan Mtg. Corp. Structured Agency Credit Risk	4.95	05/25/2028	68,439

Federal National Mtg. Assoc.	2.50	12/01/2026	560,394
Federal National Mtg. Assoc.	2.50	08/01/2031	3,029,620
Federal National Mtg. Assoc.	2.50	02/01/2032	1,159,845
Federal National Mtg. Assoc.	3.00	10/01/2027	152,627
Federal National Mtg. Assoc.	3.00	12/01/2027	215,267
Federal National Mtg. Assoc.	3.00	10/01/2030	315,632
Federal National Mtg. Assoc.	3.00	02/01/2033	1,853,752
Federal National Mtg. Assoc.	3.00	02/01/2033	2,906,520
Federal National Mtg. Assoc.	3.00	12/01/2042	142,539
Federal National Mtg. Assoc.	3.00	08/01/2046	9,717,268
Federal National Mtg. Assoc.	3.00	01/01/2047	3,084,743
Federal National Mtg. Assoc.	3.00	04/01/2047	3,355,113
Federal National Mtg. Assoc.	3.00	09/01/2048	5,210,065
Federal National Mtg. Assoc.	3.50	09/01/2026	166,462
Federal National Mtg. Assoc.	3.50	08/01/2027	45,925
Federal National Mtg. Assoc.	3.50	10/01/2028	181,828
Federal National Mtg. Assoc.	3.50	03/01/2033	1,708,278
Federal National Mtg. Assoc.	3.50	08/01/2033	3,588,591
Federal National Mtg. Assoc.	3.50	08/01/2042	131,788
Federal National Mtg. Assoc.	3.50	08/01/2042	127,061
Federal National Mtg. Assoc.	3.50	10/01/2045	475,491
Federal National Mtg. Assoc.	3.50	11/01/2045	373,436
Federal National Mtg. Assoc.	3.50	07/01/2046	4,820,393
Federal National Mtg. Assoc.	3.50	01/01/2047	806,099
Federal National Mtg. Assoc.	3.50	12/01/2047	14,213,336
Federal National Mtg. Assoc.	3.50	12/01/2047	8,016,661
Federal National Mtg. Assoc.	3.50	04/01/2048	3,963,169
Federal National Mtg. Assoc.	3.50	04/01/2048	6,530,593
Federal National Mtg. Assoc.	4.00	11/01/2025	79,888
Federal National Mtg. Assoc.	4.00	03/01/2039	4,051,884
Federal National Mtg. Assoc.	4.00	12/01/2040	31,372
Federal National Mtg. Assoc.	4.00	01/01/2043	1,980,577
Federal National Mtg. Assoc.	4.00	10/01/2043	537,698
Federal National Mtg. Assoc.	4.00	10/01/2044	266,340
Federal National Mtg. Assoc.	4.00	02/01/2045	2,870,014
Federal National Mtg. Assoc.	4.00	06/01/2046	589,557
Federal National Mtg. Assoc.	4.00	01/01/2047	23,477
Federal National Mtg. Assoc.	4.00	05/01/2047	620,303
Federal National Mtg. Assoc.	4.00	07/01/2047	4,132,006
Federal National Mtg. Assoc.	4.00	08/01/2047	7,499,641
Federal National Mtg. Assoc.	4.00	06/01/2048	4,087,986
Federal National Mtg. Assoc.	4.00	07/01/2048	4,697,045
Federal National Mtg. Assoc.	4.00	09/01/2048	979,736
Federal National Mtg. Assoc.	4.00	10/01/2048	8,500,859
Federal National Mtg. Assoc.	4.00	01/01/2049	3,803,293
Federal National Mtg. Assoc.	4.00	01/01/2049	5,131,297
Federal National Mtg. Assoc.	4.00	03/01/2049	8,400,118
Federal National Mtg. Assoc.	4.28	09/01/2035	106,081
Federal National Mtg. Assoc.	4.44	05/01/2037	22,787
Federal National Mtg. Assoc.	4.50	08/01/2045	4,015,760
Federal National Mtg. Assoc.	4.50	10/01/2048	2,035,483
Federal National Mtg. Assoc.	4.50	11/01/2048	4,703,910
Federal National Mtg. Assoc.	4.50	12/01/2048	6,095,288
Federal National Mtg. Assoc.	4.50	03/01/2049	8,922,166
Federal National Mtg. Assoc.	4.56	07/01/2039	84,071
Federal National Mtg. Assoc.	4.57	10/01/2040	25,045
Federal National Mtg. Assoc.	4.63	10/01/2035	101,765
Federal National Mtg. Assoc.	4.67	10/01/2040	56,912
Federal National Mtg. Assoc.	4.71	11/01/2036	43,326
Federal National Mtg. Assoc.	4.71	05/01/2040	104,796
Federal National Mtg. Assoc.	4.73	08/01/2035	75,219
Federal National Mtg. Assoc.	5.00	01/01/2023	17,650
Federal National Mtg. Assoc.	5.00	04/01/2023	18,343
Federal National Mtg. Assoc.	5.00	03/01/2037	7,350
Federal National Mtg. Assoc.	5.00	05/01/2040	68,767
Federal National Mtg. Assoc.	5.00	05/01/2040	115,616
Federal National Mtg. Assoc.	5.00	06/01/2040	57,965
Federal National Mtg. Assoc.	5.00	02/01/2045	542,645
Federal National Mtg. Assoc.	5.50	08/01/2037	236,164
Federal National Mtg. Assoc.	5.50	06/01/2038	28,807
Federal National Mtg. Assoc.	6.00	02/01/2032	3,267
Federal National Mtg. Assoc.	6.00	10/01/2034	125
Federal National Mtg. Assoc.	6.00	09/01/2038	53,174

Federal National Mtg. Assoc.	6.00	11/01/2038	16,178
Federal National Mtg. Assoc.	6.00	06/01/2040	13,731
Federal National Mtg. Assoc.	6.50	11/01/2037	45,603
Federal National Mtg. Assoc. REMIC	3.00	12/25/2047	1,135,158
Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	2,306,052
Federal National Mtg. Assoc. REMIC	3.00	05/25/2048	2,747,529
Federal Republic of Nigeria	9.25	01/21/2049	714,735
Financial & Risk US Holdings, Inc.	5.86	10/01/2025	441,755
First Niagara Financial Group, Inc.	7.25	12/15/2021	923,012
First Quality Finance Co., Inc.	5.00	07/01/2025	1,377,800
First Quantum Minerals, Ltd.	6.50	03/01/2024	476,438
First Quantum Minerals, Ltd.	7.25	04/01/2023	765,160
FirstEnergy Corp.	7.38	11/15/2031	1,350,289
Fiserv, Inc.	1.63	07/01/2030	576,230
Fiserv, Inc.	4.40	07/01/2049	362,477
FMG Resources August 2006 Pty, Ltd.	5.13	03/15/2023	1,300,000
Ford Credit Auto Owner Trust	1.73	03/15/2022	114,455
Ford Credit Auto Owner Trust	3.47	01/15/2030	105,601
Ford Credit Floorplan Master Owner Trust	2.48	09/15/2024	255,002
Ford Motor Credit Co. LLC	2.39	02/17/2026	677,066
Ford Motor Credit Co. LLC	3.10	05/04/2023	406,271
Ford Motor Credit Co. LLC	4.54	03/06/2025	521,354
Forum Energy Technologies, Inc.	6.25	10/01/2021	80,669
Fox Corp.	5.48	01/25/2039	249,102
Fox Corp.	5.58	01/25/2049	328,194
Freeport-McMoRan Copper & Gold, Inc.	3.88	03/15/2023	1,574,203
Freeport-McMoRan, Inc.	5.25	09/01/2029	808,081
Frontdoor, Inc.	6.75	08/15/2026	1,364,930
Frontier Communications Corp.	7.63	04/15/2024	1,175,705
Frontier Communications Corp.	8.75	04/15/2022	1,029,600
FS Energy & Power Fund	7.50	08/15/2023	952,800
Gabones Republic	6.95	06/16/2025	707,355
Garda World Security Corp.	8.75	05/15/2025	1,743,303
Gas Natural Fenosa Finance BV	1.38	01/21/2025	711,438
Gas Natural Fenosa Finance BV	3.38	12/29/2049	351,485
Gates Global LLC	coupon TBD	04/01/2024	329,286
GATX Corp.	4.35	02/15/2024	431,124
GE Capital International Funding Co. ULC	3.37	11/15/2025	803,268
General Dynamics Corp.	2.88	05/11/2020	245,463
General Electric Co.	1.25	05/26/2023	664,765
General Mills, Inc.	4.55	04/17/2038	170,819
General Mills, Inc.	4.70	04/17/2048	337,290
General Motors Financial Co., Inc.	3.70	05/09/2023	381,567
Genesis Energy LP/Genesis Energy Finance Corp.	5.63	06/15/2024	1,339,865
Genesis Energy LP/Genesis Energy Finance Corp.	6.00	05/15/2023	672,915
Georgia Power Co.	2.00	09/08/2020	220,066
Georgia-Pacific LLC	3.73	07/15/2023	490,870
Georgia-Pacific LLC	5.40	11/01/2020	141,018
GFL Environmental, Inc.	5.11	05/30/2025	445,991
GlaxoSmithKline Capital PLC	3.13	05/14/2021	371,562
GlaxoSmithKline Capital, Inc.	3.38	05/15/2023	180,285
Glencore Finance Europe, Ltd.	1.50	10/15/2026	398,600
Glencore Funding LLC	4.13	03/12/2024	422,143
GLP Capital LP/GLP Financing II, Inc.	5.38	04/15/2026	1,136,078
GM Financial Consumer Automobile Receivables Trust	2.13	03/16/2023	200,815
GM Financial Consumer Automobile Receivables Trust	2.18	04/16/2024	133,360
Goldman Sachs Group, Inc.	2.00	11/01/2028	402,821
Goldman Sachs Group, Inc.	2.35	11/15/2021	581,074
Goldman Sachs Group, Inc.	3.13	07/25/2029	531,804
Goldman Sachs Group, Inc.	3.69	06/05/2028	379,548
Goldman Sachs Group, Inc.	4.25	10/21/2025	361,285
Goldman Sachs Group, Inc.	6.75	10/01/2037	312,292
Government National Mtg. Assoc.	3.00	03/20/2046	363,500
Government National Mtg. Assoc.	3.00	05/20/2046	5,224,362
Government National Mtg. Assoc.	3.50	03/20/2047	418,088
Government National Mtg. Assoc.	4.00	05/20/2048	4,161,151
Government National Mtg. Assoc.	4.00	03/20/2049	987,314
Government National Mtg. Assoc.	4.50	10/20/2045	4,126,978
Government National Mtg. Assoc.	4.50	04/20/2047	3,094,926
Government of France	0.50	05/25/2029	892,984
Government of France	1.50	05/25/2050	864,011
Government of Jamaica	6.75	04/28/2028	1,281,500
Government of Jamaica	8.00	03/15/2039	878,057

Government of Mongolia	5.13	12/05/2022	995,848
Government of Mongolia	5.63	05/01/2023	1,004,607
Government of Ukraine	7.75	09/01/2023	849,600
Government of Ukraine	9.75	11/01/2028	2,116,008
Gray Television, Inc.	5.13	10/15/2024	912,730
Greatbatch, Ltd.	5.22	10/27/2022	582,673
Greeneden US Holdings II LLC	5.36	12/01/2023	438,999
GrubHub Holdings, Inc.	5.50	07/01/2027	1,305,205
Grupo KUO SAB De CV	5.75	07/07/2027	724,507
GS Mtg. Securities Trust	2.90	02/10/2048	571,383
H&E Equipment Services, Inc.	5.63	09/01/2025	1,718,948
Hanwha Energy USA Holdings Corp.	2.38	07/30/2022	422,193
Harsco Corp.	5.75	07/31/2027	900,501
HAT Holdings I LLC/HAT Holdings II LLC	5.25	07/15/2024	825,944
Hc Group Holdings III, Inc.	6.61	05/21/2026	447,683
HCA, Inc.	5.25	06/15/2026	251,662
HCA, Inc.	5.25	06/15/2049	177,506
HCA, Inc.	5.38	02/01/2025	3,857,250
HCP, Inc.	3.50	07/15/2029	148,906
Heathrow Funding, Ltd.	6.75	12/03/2028	658,961
Hellas Telecommunications Luxembourg II SCA	6.26	01/15/2049	0
Herc Holdings, Inc.	5.50	07/15/2027	961,515
Hewlett Packard Enterprise Co.	6.20	10/15/2035	66,331
Hexion, Inc.	5.82	06/25/2026	448,724
Hi-Crush Partners LP	9.50	08/01/2026	1,232,200
Hilcorp Energy I LP/Hilcorp Finance Co.	5.00	12/01/2024	1,765,665
Hilton Grand Vacations Borrower LLC/Hilton Grand Vacations Borrower, Inc.	6.13	12/01/2024	808,563
Holly Energy Partners LP/Holly Energy Finance Corp.	6.00	08/01/2024	1,302,664
Hologic, Inc.	4.38	10/15/2025	1,048,063
Honda Auto Receivables Owner Trust	2.83	03/20/2023	237,966
Houghton Mifflin Harcourt Publishers, Inc.	5.11	05/31/2021	453,421
HSBC Holdings PLC	3.00	07/22/2028	582,889
HSBC Holdings PLC	3.40	03/08/2021	412,483
HSBC Holdings PLC	6.00	12/31/2099	349,873
HUB International, Ltd.	5.28	04/25/2025	434,849
Hudson's Bay Co.	5.49	09/30/2022	439,457
Hughes Satellite Systems Corp.	6.63	08/01/2026	1,740,163
Humana, Inc.	3.95	08/15/2049	192,045
Huntsman International LLC	4.50	05/01/2029	301,410
Hyundai Capital America	3.40	06/20/2024	501,116
Iberdrola Finanzas SA	1.00	03/07/2025	1,052,636
IBM Credit LLC	3.00	02/06/2023	819,026
ICBCIL Finance Co., Ltd.	3.63	11/15/2027	518,587
Illinois Tool Works, Inc.	0.63	12/05/2027	670,583
Illinois Tool Works, Inc.	3.50	03/01/2024	254,086
ILPT Trust	4.15	02/11/2041	1,109,362
Informatica LLC	5.36	08/05/2022	440,395
ING Groep NV	4.63	01/06/2026	244,862
Ingram Micro, Inc.	5.45	12/15/2024	2,274,145
Intel Corp.	2.45	07/29/2020	328,482
Intelsat Jackson Holdings SA	5.50	08/01/2023	1,695,330
Intelsat Jackson Holdings SA	5.90	11/27/2023	434,456
International Bank for Reconstruction & Development	3.13	11/20/2025	357,131
International Business Machines Corp.	2.50	01/27/2022	333,297
Interpublic Group of Cos., Inc.	4.20	04/15/2024	114,561
Intertape Polymer Group, Inc.	7.00	10/15/2026	1,284,425
Intesa Sanpaolo SpA	5.71	01/15/2026	587,564
Ion Media Networks, Inc.	5.13	12/18/2024	450,678
ION Media Networks, Inc.			282,978
ION Trading Finance, Ltd.	6.65	11/21/2024	435,761
IRB Holding Corp.	5.56	02/05/2025	439,714
Iron Mountain, Inc.	4.88	09/15/2027	1,324,675
iStar, Inc.	5.25	09/15/2022	1,419,625
iStar, Inc.	6.00	04/01/2022	632,170
JB Hunt Transport Services, Inc.	3.88	03/01/2026	374,483
JBS USA LUX SA/JBS USA Finance, Inc.	5.88	07/15/2024	1,863,270
John Deere Capital Corp.	2.35	01/08/2021	178,119
John Deere Capital Corp.	2.80	07/18/2029	204,692
John Deere Capital Corp.	2.95	04/01/2022	554,845
John Deere Capital Corp.	3.45	01/10/2024	358,294
John Deere Capital Corp.	3.65	10/12/2023	166,682
Johnson & Johnson	5.50	11/06/2024	598,052
JP Morgan Mtg. Trust	3.00	12/25/2048	2,366,969

JP Morgan Mtg. Trust	3.50	06/25/2048	1,617,797
JPMorgan Chase & Co.	3.21	04/01/2023	902,659
JPMorgan Chase & Co.	3.88	07/24/2038	244,312
JPMorgan Chase & Co.	6.13	12/31/2049	530,591
Kansas City Southern	4.70	05/01/2048	264,812
Kazakhstan Temir Zholy Finance BV	6.95	07/10/2042	1,163,744
Kennedy-Wilson, Inc.	5.88	04/01/2024	2,053,643
Keurig Dr Pepper, Inc.	4.42	05/25/2025	551,314
Kinder Morgan, Inc.	1.50	03/16/2022	961,190
Kingdom of Bahrain	7.00	10/12/2028	1,489,704
Kingdom of Bahrain	7.50	09/20/2047	1,041,210
Kingdom of Jordan	5.75	01/31/2027	913,050
Kingdom of Spain	0.25	07/30/2024	849,169
Kirby Corp.	4.20	03/01/2028	276,482
Kohl's Corp.	5.55	07/17/2045	351,286
Kommunalbanken AS	1.75	09/15/2020	467,916
Kraft Heinz Foods Co.	4.88	02/15/2025	364,288
Kreditanstalt fuer Wiederaufbau	1.63	03/15/2021	594,929
Kroger Co.	5.40	01/15/2049	251,763
Kronos, Inc.	5.25	11/01/2023	446,628
Laboratory Corp. of America Holdings	3.25	09/01/2024	426,845
Laboratory Corp. of America Holdings	4.70	02/01/2045	167,025
Lamb Weston Holdings, Inc.	4.63	11/01/2024	904,280
Land O' Lakes, Inc.	7.00	12/31/2099	104,500
Land O'Lakes Capital Trust I	7.45	03/15/2028	1,225,106
Lear Corp.	5.25	05/15/2049	298,718
Lehman Brothers Holdings Capital Trust VII			10
Lehman Brothers Holdings, Inc.	5.50	04/04/2016	1,310
Lehman Brothers Holdings, Inc.	6.75	12/28/2017	11
Lehman Brothers Holdings, Inc.	7.50	05/11/2038	14
Level 3 Parent LLC	4.36	02/22/2024	435,272
Lithia Motors, Inc.	5.25	08/01/2025	1,403,460
Lloyds Banking Group PLC	0.63	01/15/2024	385,193
Lonestar Resources America, Inc.	11.25	01/01/2023	1,288,280
LPL Holdings, Inc.	5.75	09/15/2025	1,356,673
LTI Holdings, Inc.	5.61	09/06/2025	271,230
LTI Holdings, Inc.	8.86	09/06/2026	144,358
Lubrizol Corp.	6.50	10/01/2034	218,312
Lucid Energy Group II Borrower LLC	5.11	02/17/2025	426,946
Malayan Banking Bhd	3.91	10/29/2026	561,952
Manulife Financial Corp.	4.06	02/24/2032	187,306
Marathon Oil Corp.	6.60	10/01/2037	181,055
Marathon Oil Corp.	6.80	03/15/2032	271,098
Marsh & McLennan Cos., Inc.	3.50	12/29/2020	172,053
Martin Marietta Materials, Inc.	3.50	12/15/2027	296,285
MassMutual Global Funding II	2.75	06/22/2024	295,618
Mavis Tire Express Services Corp.	5.36	03/20/2025	379,828
Mavis Tire Express Services Corp.	5.36	03/20/2025	48,219
McAfee LLC	5.87	09/30/2024	441,844
McDonald's Corp.	3.63	09/01/2049	297,925
McDonald's Corp.	4.45	03/01/2047	205,554
McDonald's Corp.	4.45	09/01/2048	302,913
Medallion Midland Acquisition LLC	5.36	10/30/2024	426,481
Medtronic Global Holdings SCA	1.75	07/02/2049	426,899
Medtronic Global Holdings SCA	2.25	03/07/2039	529,087
MEG Energy Corp.	6.50	01/15/2025	1,988,895
Mercedes-Benz Auto Lease Trust	3.25	10/15/2024	63,306
Mercedes-Benz Auto Lease Trust	3.31	07/15/2024	374,336
Meredith Corp.	4.86	01/31/2025	373,852
Mexico City Airport Trust	4.25	10/31/2026	1,298,375
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.	5.75	02/01/2027	1,298,245
Microsoft Corp.	3.13	12/06/2028	1,056,464
Millicom International Cellular SA	6.63	10/15/2026	218,000
Mineral Resources, Ltd.	8.13	05/01/2027	1,326,604
Mississippi Power Co.	4.25	03/15/2042	360,456
Mitsubishi UFJ Financial Group, Inc.	3.41	03/07/2024	975,366
Mizuho Financial Group, Inc.	3.15	07/16/2030	316,736
Mizuho Financial Group, Inc.	3.92	09/11/2024	599,963
Mohegan Tribal Gaming Authority	6.11	10/13/2023	445,083
Mondelez International, Inc.	3.63	02/13/2026	375,922
MoneyGram International, Inc.	8.33	05/22/2023	342,873
Morgan Stanley	3.63	01/20/2027	883,510
Morgan Stanley	5.50	07/24/2020	509,674

Mosaic Co.	5.63	11/15/2043	159,995
MPH Acquisition Holdings LLC	5.08	06/07/2023	440,761
MPH Acquisition Holdings LLC	7.13	06/01/2024	1,586,513
MPLX LP	4.00	03/15/2028	282,003
MPLX LP	5.50	02/15/2049	207,389
MPT Operating Partnership LP/MPT Finance Corp.	5.00	10/15/2027	1,456,070
MTRO Commercial Mtg. Trust-TECH	3.10	12/15/2033	549,999
Mylan, Inc.	4.55	04/15/2028	286,292
National Australia Bank, Ltd.	3.93	08/02/2034	206,679
National Rural Utilities Cooperative Finance Corp.	2.85	01/27/2025	804,308
National Rural Utilities Cooperative Finance Corp.	4.75	04/30/2043	339,127
National Westminster Bank PLC	1.80	10/29/2049	977,443
Nationwide Building Society	1.50	03/08/2026	398,758
Nationwide Building Society	4.13	10/18/2032	277,217
NatWest Markets PLC	3.63	09/29/2022	391,889
NCR Corp.	5.75	09/01/2027	611,459
NCR Corp.	6.13	09/01/2029	956,294
Neon Holdings, Inc.	10.13	04/01/2026	1,104,460
NEP Group, Inc.	5.36	10/20/2025	431,730
Nestle Holdings, Inc.	3.50	09/24/2025	362,216
Netflix, Inc.	4.38	11/15/2026	2,003,479
Netflix, Inc.	5.88	02/15/2025	1,839,951
Nevada Power Co.	2.75	04/15/2020	164,710
New York Community Bancorp, Inc.	5.90	11/06/2028	549,995
New York Life Global Funding	1.95	09/28/2020	635,139
Newmark Group, Inc.	6.13	11/15/2023	1,378,004
NextEra Energy Operating Partners LP	4.25	07/15/2024	1,310,063
NGPL PipeCo LLC	4.38	08/15/2022	300,760
Nielsen Finance LLC	4.21	10/04/2023	451,144
Nielsen Finance LLC/Nielsen Finance Co.	5.00	04/15/2022	1,532,625
Nine Energy Service, Inc.	8.75	11/01/2023	672,363
NiSource, Inc.	2.95	09/01/2029	336,841
NiSource, Inc.	5.65	02/01/2045	241,083
Nissan Motor Acceptance Corp.	2.65	07/13/2022	406,780
Noble Energy, Inc.	4.95	08/15/2047	331,423
Noble Holding International, Ltd.	7.88	02/01/2026	381,140
Norfolk Southern Corp.	5.10	12/31/2049	438,003
NOVA Chemicals Corp.	5.00	05/01/2025	731,088
Novartis Finance SA	1.63	11/09/2026	1,243,025
NRG Yield Operating LLC	5.00	09/15/2026	730,013
Numericable-SFR SA	7.38	05/01/2026	2,322,880
NXP BV/NXP Funding LLC/NXP USA, Inc.	4.30	06/18/2029	362,471
Occidental Petroleum Corp.	4.30	08/15/2039	234,760
Occidental Petroleum Corp.	4.40	08/15/2049	223,024
OCI NV	6.63	04/15/2023	1,349,345
Oglethorpe Power Corp.	5.05	10/01/2048	714,002
OmGrid Funding, Ltd.	5.20	05/16/2027	483,863
One Bryant Park Trust	2.52	09/13/2049	651,203
Oracle Corp.	2.95	11/15/2024	549,739
Orange SA	1.88	09/12/2030	761,374
Oriental Republic of Uruguay	5.10	06/18/2050	1,054,009
Ortho-Clinical Diagnostics, Inc.	6.63	05/15/2022	1,430,130
Osum Production Corp.	11.83	07/31/2022	445,508
Owens Corning	3.95	08/15/2029	209,910
Owens Corning	4.30	07/15/2047	433,771
Owens-Brockway Glass Container, Inc.	5.38	01/15/2025	1,742,940
PAREXEL International Corp.	4.86	09/27/2024	388,786
Pattern Energy Group, Inc.	5.88	02/01/2024	1,934,415
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.40	11/15/2026	291,724
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.95	03/10/2025	454,333
PepsiCo., Inc.	2.75	04/30/2025	296,096
Perusahaan Listrik Negara PT	4.88	07/17/2049	224,701
Petkim Petrokimya Holding AS	5.88	01/26/2023	897,056
Petra Diamonds US Treasury PLC	7.25	05/01/2022	452,400
Petrobras Global Finance BV	6.75	01/27/2041	679,500
Petro-Canada	5.95	05/15/2035	196,610
Petroleos Mexicanos	6.63	06/15/2035	291,750
Petroleos Mexicanos	6.63	06/15/2035	778,000
Petroleos Mexicanos	6.75	09/21/2047	952,500
Pi US Mergerco, Inc.	5.36	01/03/2025	428,029
Pilgrim's Pride Corp.	5.88	09/30/2027	1,303,775
Pioneer Energy Services Corp.	6.13	03/15/2022	561,755
Pods LLC	5.05	12/06/2024	823,974

Post Holdings, Inc.	5.50	03/01/2025	1,349,663
Prime Security Services Borrower LLC	4.86	05/02/2022	365,809
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25	04/15/2024	1,561,760
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75	04/15/2026	1,085,243
Procter & Gamble Co.	1.88	10/30/2038	766,209
Procter & Gamble Co.	1.88	10/30/2038	208,966
Prudential Financial, Inc.	5.63	06/15/2043	376,132
Prudential Financial, Inc.	5.70	09/15/2048	159,426
PT Pelabuhan Indonesia II	4.25	05/05/2025	504,094
Public Service Co. of Colorado	3.70	06/15/2028	401,055
Public Service Co. of Colorado	4.10	06/15/2048	305,247
Puget Sound Energy, Inc.	3.25	09/15/2049	73,288
QUALCOMM, Inc.	4.30	05/20/2047	148,453
Quicken Loans, Inc.	5.75	05/01/2025	1,850,438
QVC, Inc.	4.85	04/01/2024	701,088
Rackspace Hosting, Inc.	5.27	11/03/2023	451,294
Rackspace Hosting, Inc.	8.63	11/15/2024	1,532,225
Regions Financial Corp.	7.38	12/10/2037	823,201
RentPath LLC	11.12	12/17/2022	250,539
Republic of Angola	9.38	05/08/2048	569,590
Republic of Argentina	8.28	12/31/2033	714,163
Republic of Argentina	8.28	12/31/2033	228,532
Republic of Belarus	6.88	02/28/2023	685,606
Republic of Colombia	8.13	05/21/2024	437,941
Republic of Colombia	8.13	05/21/2024	938,445
Republic of Colombia	10.38	01/28/2033	1,969,800
Republic of Ecuador	7.88	01/23/2028	1,775,550
Republic of Ecuador	10.75	03/28/2022	1,273,849
Republic of El Salvador	6.38	01/18/2027	1,421,289
Republic of El Salvador	7.63	02/01/2041	1,334,388
Republic of Ghana	10.75	10/14/2030	907,492
Republic of Guatemala	4.88	02/13/2028	1,289,118
Republic of Guatemala	4.90	06/01/2030	751,940
Republic of Honduras	6.25	01/19/2027	2,026,631
Republic of Hungary	7.63	03/29/2041	1,008,660
Republic of Indonesia	3.70	01/08/2022	1,029,169
Republic of Indonesia	4.13	01/15/2025	2,350,327
Republic of Ivory Coast	5.75	12/31/2032	1,115,271
Republic of Ivory Coast	6.13	06/15/2033	849,555
Republic of Kazakhstan	3.88	10/14/2024	1,917,000
Republic of Kazakhstan	6.50	07/21/2045	1,019,949
Republic of Kenya	6.88	06/24/2024	962,478
Republic of Kenya	7.00	05/22/2027	706,147
Republic of Lebanon	6.65	02/26/2030	397,500
Republic of Lebanon	6.85	03/23/2027	785,880
Republic of Lebanon	8.25	04/12/2021	801,591
Republic of Panama	3.87	07/23/2060	1,033,650
Republic of Panama	4.50	05/15/2047	1,116,009
Republic of Panama	6.70	01/26/2036	1,139,783
Republic of South Africa	4.88	04/14/2026	689,700
Republic of Sri Lanka	7.55	03/28/2030	1,123,320
Republic of Sri Lanka	7.55	03/28/2030	1,173,025
Republic of the Philippines	7.75	01/14/2031	1,637,158
Republic of Turkey	6.35	08/10/2024	1,589,696
Roche Holdings, Inc.	1.75	01/28/2022	224,976
Roper Technologies, Inc.	2.95	09/15/2029	142,993
Roper Technologies, Inc.	4.20	09/15/2028	598,448
Royal Bank of Scotland Group PLC	4.27	03/22/2025	430,329
Royal Bank of Scotland Group PLC	4.52	06/25/2024	272,912
Royal Bank of Scotland Group PLC	8.00	12/29/2049	260,803
RP Crown Parent LLC	4.86	10/12/2023	338,831
RPM International, Inc.	4.25	01/15/2048	28,699
Russian Federation	4.38	03/21/2029	1,935,011
Sabra Health Care LP	5.13	08/15/2026	2,099,620
Sabra Health Care LP/Sabra Capital Corp.	4.80	06/01/2024	198,153
Saka Energi Indonesia PT	4.45	05/05/2024	1,005,250
Schlumberger Holdings Corp.	4.00	12/21/2025	293,025
Scientific Games International, Inc.	coupon TBD	08/14/2024	451,191
Seagate HDD Cayman	4.75	01/01/2025	1,441,556
Sealed Air Corp.	5.13	12/01/2024	492,775
Sedgwick Claims Management Services, Inc.	5.36	12/31/2025	313,226
SEI Holdings I Corp.	6.11	03/27/2021	446,954
SemGroup Corp./Rose Rock Finance Corp.	5.63	07/15/2022	1,027,102

SemGroup Corp./Rose Rock Finance Corp.	5.63	11/15/2023	923,265
Sempra Energy	3.40	02/01/2028	447,006
SESI LLC	7.75	09/15/2024	1,064,400
Shape Technologies Group, Inc.	5.26	04/21/2025	285,182
Shellpoint Co-Originator Trust	3.50	10/25/2047	850,652
Sherwin-Williams Co.	2.95	08/15/2029	240,958
Shinhan Bank Co., Ltd.	4.00	04/23/2029	226,910
Siemens Financieringsmaatschappij NV	2.88	03/10/2028	1,227,720
Siemens Financieringsmaatschappij NV	3.25	05/27/2025	546,054
Silgan Holdings, Inc.	4.75	03/15/2025	1,334,255
Simon Property Group LP	4.13	12/01/2021	334,207
Sirius XM Radio, Inc.	4.63	07/15/2024	2,567,625
Sirius XM Radio, Inc.	5.38	07/15/2026	854,506
SK Telecom Co., Ltd.	3.75	04/16/2023	209,706
Sky, Ltd.	2.50	09/15/2026	897,694
SLM Corp.	5.63	08/01/2033	1,256,515
Smithfield Foods, Inc.	2.65	10/03/2021	135,545
Smithfield Foods, Inc.	5.20	04/01/2029	127,538
Societe Generale SA	7.88	12/29/2049	594,391
Sophia LP	5.58	09/30/2022	415,539
Sotera Health Holdings LLC	5.11	05/15/2022	1,655,914
Sound Inpatient Physicians, Inc.	4.86	06/27/2025	469,692
South Carolina Electric & Gas Co.	5.10	06/01/2065	530,219
Southern California Edison Co.	4.13	03/01/2048	165,469
Southern California Edison Co.	4.65	10/01/2043	178,888
Southern California Edison Co.	4.88	03/01/2049	479,454
Southwestern Energy Co.	7.50	04/01/2026	1,094,000
SPIC Luxembourg Latin America Renewable Energy Investment Co. SARL	4.65	10/30/2023	694,083
Springleaf Finance Corp.	6.88	03/15/2025	2,097,438
Sprint Communications, Inc.	5.13	02/02/2024	432,351
Sprint Corp.	7.88	09/15/2023	7,610,625
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.74	03/20/2025	457,920
SS&C Technologies, Inc.	5.50	09/30/2027	1,388,100
Standard Industries, Inc.	6.00	10/15/2025	1,918,531
Stanley Black & Decker, Inc.	3.40	03/01/2026	248,821
Starfruit US HoldCo. LLC	5.46	10/01/2025	419,574
Stars Group Holdings	5.83	07/10/2025	387,126
Starwood Property Trust, Inc.	4.75	03/15/2025	1,306,875
State of Kuwait	2.75	03/20/2022	1,630,275
State of Qatar	4.50	04/23/2028	1,171,250
State of Qatar	5.10	04/23/2048	666,180
State Street Institutional U.S. Government Money Market Fund, Premier Class			26,669,671
Stillwater Mining Co.	7.13	06/27/2025	533,922
Stiphout Finance LLC	5.11	10/26/2022	76,969
Stonemont Portfolio Trust	3.02	08/20/2030	482,989
STS Operating, Inc.	6.36	12/11/2024	436,621
Suez	3.00	06/23/2049	1,010,227
Sultanate of Oman	6.00	08/01/2029	1,054,170
Sultanate of Oman	6.75	01/17/2048	845,183
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	5.50	08/15/2022	1,638,420
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp.	7.50	06/15/2025	1,169,391
Sunshine Luxembourg VII SARL	6.92	07/16/2026	451,314
SunTrust Bank	3.20	04/01/2024	822,812
SunTrust Bank	3.50	08/02/2022	309,138
SW Acquisitions Co., Inc.	5.11	03/31/2024	427,581
Synchrony Credit Card Master Note Trust	2.21	05/15/2024	100,705
Synchrony Financial	2.85	07/25/2022	121,619
Synchrony Financial	4.25	08/15/2024	707,092
Synchrony Financial	4.38	03/19/2024	217,877
Talen Energy Supply LLC	6.63	01/15/2028	486,653
Talen Energy Supply LLC	7.25	05/15/2027	563,740
Team Health Holdings, Inc.	4.86	02/06/2024	705,000
Telecom Italia Capital SA	7.72	06/04/2038	262,185
Telefonica Emisiones SA	5.45	10/08/2029	640,016
Telefonica Emisiones SAU	4.67	03/06/2038	621,306
Telesat Canada/Telesat LLC	8.88	11/15/2024	1,260,379
Tempo Acquisition LLC	5.11	05/01/2024	440,531
Terex Corp.	5.63	02/01/2025	1,012,482
Texas Instruments, Inc.	2.25	09/04/2029	139,468
Thermo Fisher Scientific, Inc.	2.88	07/24/2037	538,532
T-Mobile USA, Inc.	6.38	03/01/2025	574,703
T-Mobile USA, Inc.	6.50	01/15/2024	687,865
Toll Brothers Finance Corp.	4.35	02/15/2028	231,990

Total Capital International SA	3.46	07/12/2049	332,258
TOTAL SA	2.71	12/29/2049	1,302,649
Toyota Auto Loan Extended Note Trust	2.56	11/25/2031	438,317
Toyota Auto Receivables Owner Trust	3.13	02/15/2024	206,518
Toyota Motor Credit Corp.	3.45	09/20/2023	377,886
TransCanada Trust	5.30	03/15/2077	192,545
TransCanada Trust	5.63	05/20/2075	139,740
Travelport Finance Luxembourg SARL	7.54	05/29/2026	440,492
Tribune Media Co.	5.88	07/15/2022	1,253,142
Trimble, Inc.	4.75	12/01/2024	34,587
Trimble, Inc.	4.90	06/15/2028	547,980
Trivium Packaging Finance BV	5.50	08/15/2026	651,420
Trivium Packaging Finance BV	8.50	08/15/2027	1,343,750
Tutor Perini Corp.	6.88	05/01/2025	1,769,394
Twin River Worldwide Holdings, Inc.	6.75	06/01/2027	804,011
Tyson Foods, Inc.	5.10	09/28/2048	126,999
UBS AG	4.75	02/12/2026	875,393
UBS Group Funding Switzerland AG	1.25	09/01/2026	770,897
UBS Group Funding Switzerland AG	3.49	05/23/2023	301,875
Ultimate Software Group Inc Term Loan B	6.08	05/04/2026	332,644
UniCredit SpA	5.86	06/19/2032	618,927
UniCredit SpA	6.57	01/14/2022	405,383
UniCredit SpA	7.30	04/02/2034	585,961
Unifin Financiera SAB de CV SOFOM ENR	7.25	09/27/2023	529,755
Unilever PLC	1.38	09/15/2024	373,071
United Airlines Pass-Through Trust	4.63	03/03/2024	834,564
United Kingdom Gilt Treasury	4.50	09/07/2034	674,293
United Mexican States	4.50	04/22/2029	281,459
United Mexican States	4.75	03/08/2044	236,406
United Mexican States	5.55	01/21/2045	1,966,080
United Parcel Service, Inc.	3.40	09/01/2049	124,394
United States Treasury Bonds	3.00	08/15/2048	240,575
United States Treasury Bonds	3.00	02/15/2049	229,034
United States Treasury Bonds	3.38	11/15/2048	353,682
United States Treasury Notes	1.38	08/31/2020	241,017
United States Treasury Notes	1.63	08/15/2029	3,170,545
United States Treasury Notes	1.75	07/31/2021	2,226,093
United States Treasury Notes	2.38	05/15/2029	1,077,695
United States Treasury Notes	2.50	05/31/2020	3,014,063
United States Treasury Notes	2.88	10/31/2020	1,316,809
United Technologies Corp.	1.15	05/18/2024	1,214,392
UnitedHealth Group, Inc.	2.38	10/15/2022	1,273,645
UnitedHealth Group, Inc.	3.50	08/15/2039	218,729
UnitedHealth Group, Inc.	3.75	07/15/2025	246,922
UnitedHealth Group, Inc.	3.88	08/15/2059	248,968
Univar USA, Inc.	4.36	07/01/2024	446,731
UPCB Finance IV, Ltd.	5.38	01/15/2025	1,316,411
US Silica Co.	6.13	05/01/2025	444,336
USA Compression Partners LP/USA Compression Finance Corp.	6.88	04/01/2026	873,300
USAA Capital Corp.	2.63	06/01/2021	314,673
Valero Energy Corp.	4.00	04/01/2029	130,147
Venture Holdings Co. LLC	11.00	06/01/2049	0
Verizon Communications, Inc.	2.50	04/08/2031	390,797
Verizon Communications, Inc.	4.27	01/15/2036	169,591
Verizon Communications, Inc.	4.40	11/01/2034	178,318
Verizon Communications, Inc.	5.25	03/16/2037	518,545
Verizon Owner Trust	3.20	09/20/2022	101,852
Verra Mobility Corp.	5.86	02/28/2025	416,555
Vertafore, Inc.	5.36	07/02/2025	215,959
Vertafore, Inc.	9.36	07/02/2026	212,290
Viacom, Inc.	4.38	03/15/2043	406,042
Vistra Operations Co. LLC	4.11	08/04/2023	227,593
Vistra Operations Co. LLC	5.00	07/31/2027	1,321,600
Vodafone Group PLC	4.88	06/19/2049	307,122
Vodafone Group PLC	5.25	05/30/2048	319,472
Volkswagen Auto Loan Enhanced Trust	3.33	02/20/2025	155,863
Volkswagen International Finance NV	1.88	03/30/2027	705,660
Voya Financial, Inc.	4.70	01/23/2048	208,992
Wabtec Corp.	4.95	09/15/2028	247,765
Walgreens Boots Alliance, Inc.	4.80	11/18/2044	160,117
Walmart, Inc.	2.55	04/11/2023	443,854
Walmart, Inc.	3.05	07/08/2026	407,510
Wand NewCo 3, Inc.	5.71	02/05/2026	332,018

Waste Management, Inc.	4.15	07/15/2049	295,152
Waterford Gaming LLC/Waterford Gaming Financial Corp.	8.63	09/15/2049	15,774
Webster Financial Corp.	4.10	03/25/2029	569,101
Welbilt, Inc.	4.61	10/23/2025	339,427
Wells Fargo & Co.	1.00	02/02/2027	1,049,069
Wells Fargo & Co.	3.20	06/17/2027	582,184
Wells Fargo & Co.	3.55	09/29/2025	1,476,608
Wells Fargo Bank NA	5.25	08/01/2023	551,660
Wells Fargo Capital X	5.95	12/01/2086	168,306
West Corp.	5.61	10/10/2024	350,207
Western Midstream Operating LP	5.50	08/15/2048	177,423
Westlake Chemical Corp.	1.63	07/17/2029	569,962
Westpac Banking Corp.	4.11	07/24/2034	223,420
Westpac Banking Corp.	4.42	07/24/2039	200,544
William Morris Endeavor Entertainment LLC	4.87	05/18/2025	1,753,794
Williams Cos., Inc.	4.85	03/01/2048	253,716
Williams Cos., Inc.	5.75	06/24/2044	321,044
Willis North America, Inc.	5.05	09/15/2048	220,971
Wok Holdings, Inc.	8.70	03/01/2026	339,535
Wyndham Worldwide Corp.	5.40	04/01/2024	704,340
Wyndham Worldwide Corp.	5.75	04/01/2027	661,850
York Risk Services Holding Corp.	5.86	10/01/2021	522,562

Forward Foreign Currency Contracts

Description	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
BOUGHT EUR/SOLD USD	09/06/2019	(56,744)
BOUGHT EUR/SOLD USD	11/07/2019	(50,229)
BOUGHT GBP/SOLD USD	09/06/2019	(103,961)
SOLD EUR/BOUGHT USD	09/06/2019	1,032,073
SOLD EUR/BOUGHT USD	11/07/2019	309,953
SOLD GBP/BOUGHT USD	09/06/2019	549,194

VALIC Company II - U.S. Socially Responsible Fund - (unaudited) August 31, 2019

Security	Coupon(%)	Maturity Date	Market Value (\$)
Abbott Laboratories			7,621,038
AbbVie, Inc.			3,704,186
ABIOMED, Inc.			167,199
Activision Blizzard, Inc.			1,283,874
Adobe, Inc.			6,074,573
Advanced Micro Devices, Inc.			720,111
AES Corp.			1,220,759
Aflac, Inc.			3,703,736
Agilent Technologies, Inc.			1,443,106
Air Products & Chemicals, Inc.			2,875,962
Akamai Technologies, Inc.			241,097
Alexion Pharmaceuticals, Inc.			1,164,383
Align Technology, Inc.			387,095
Allstate Corp.			2,751,936
Alphabet, Inc., Class A			26,625,013
American Airlines Group, Inc.			198,167
American Express Co.			5,682,427
American Tower Corp.			5,251,324
American Water Works Co., Inc.			4,084,935
Ameriprise Financial, Inc.			954,065
AMETEK, Inc.			1,193,310
Amgen, Inc.			7,009,841
Analog Devices, Inc.			1,768,263
Aon PLC			1,904,269
Apache Corp.			708,920
Apple, Inc.			29,541,302
Applied Materials, Inc.			1,592,679
Autodesk, Inc.			1,235,536
Automatic Data Processing, Inc.			4,448,279
AvalonBay Communities, Inc.			1,743,417
Baker Hughes a GE Co., LLC			511,776
Ball Corp.			1,387,153

Bank of New York Mellon Corp.	3,303,645
Baxter International, Inc.	2,799,624
BB&T Corp.	3,575,227
Best Buy Co., Inc.	372,862
Biogen, Inc.	2,055,761
BlackRock, Inc.	4,711,967
Booking Holdings, Inc.	6,115,535
Broadcom, Inc.	3,761,656
Cabot Oil & Gas Corp.	394,993
Campbell Soup Co.	432,945
Capri Holdings, Ltd.	151,474
CarMax, Inc.	313,383
Caterpillar, Inc.	3,462,662
Cboe Global Markets, Inc.	394,896
Celgene Corp.	2,887,738
Centene Corp.	1,962,049
CenterPoint Energy, Inc.	933,928
CenturyLink, Inc.	901,524
Cerner Corp.	983,277
CF Industries Holdings, Inc.	131,366
Charles Schwab Corp.	2,907,525
Chipotle Mexican Grill, Inc.	812,429
Chubb, Ltd.	5,428,855
Cintas Corp.	352,173
Cisco Systems, Inc.	8,475,887
Citizens Financial Group, Inc.	1,935,967
Citrix Systems, Inc.	258,112
Clorox Co.	510,699
CME Group, Inc.	4,026,166
CMS Energy Corp.	1,919,053
Colgate-Palmolive Co.	3,854,465
Comcast Corp., Class A	8,792,072
Comerica, Inc.	348,692
Concho Resources, Inc.	836,690
Consolidated Edison, Inc.	6,004,839
Cooper Cos., Inc.	324,928
Corning, Inc.	298,051
Coty, Inc., Class A	190,885
Crown Castle International Corp.	3,181,691
CSX Corp.	2,498,171
Cummins, Inc.	1,534,496
Danaher Corp.	4,929,670
Darden Restaurants, Inc.	633,693
Deere & Co.	2,437,974
Delta Air Lines, Inc.	2,160,955
DENTSPLY SIRONA, Inc.	365,363
Devon Energy Corp.	831,618
Diamondback Energy, Inc.	1,104,283
Digital Realty Trust, Inc.	744,005
Discover Financial Services	1,274,162
Discovery, Inc., Class A	513,802
DISH Network Corp., Class A	304,423
Dollar Tree, Inc.	1,550,465
DXC Technology Co.	433,687
E*TRADE Financial Corp.	523,628
Eastman Chemical Co.	434,449
Eaton Corp. PLC	3,248,092
eBay, Inc.	3,745,842
Ecolab, Inc.	3,408,448
Edwards Lifesciences Corp.	1,648,715
Electronic Arts, Inc.	895,393
Emerson Electric Co.	3,065,786
EOG Resources, Inc.	2,806,385
Equinix, Inc.	1,529,770
Equity Residential	1,872,687
Estee Lauder Cos., Inc., Class A	2,559,417
Eversource Energy	3,479,645
Expedia Group, Inc.	3,179,904
Fastenal Co.	653,982
Fidelity National Information Services, Inc.	2,987,849
Fifth Third Bancorp	1,941,642
First Republic Bank	466,544
Fiserv, Inc.	2,007,905

Fixed Income Clearing Corp. Repurchase Agreement	0.42	09/03/2019	30,184,000
FleetCor Technologies, Inc.			950,702
Ford Motor Co.			1,558,047
Fortive Corp.			1,249,471
Franklin Resources, Inc.			627,961
General Mills, Inc.			2,047,897
Genuine Parts Co.			884,932
Gilead Sciences, Inc.			4,124,826
H&R Block, Inc.			330,433
Hanesbrands, Inc.			163,510
HCA Healthcare, Inc.			3,406,228
Henry Schein, Inc.			1,502,049
Hess Corp.			1,412,787
Hewlett Packard Enterprise Co.			1,288,839
HollyFrontier Corp.			692,637
Hologic, Inc.			167,117
Home Depot, Inc.			11,235,507
Hormel Foods Corp.			1,138,752
Host Hotels & Resorts, Inc.			175,750
HP, Inc.			1,194,063
Humana, Inc.			4,190,658
Huntington Bancshares, Inc.			1,012,366
IDEXX Laboratories, Inc.			850,387
IHS Markit, Ltd.			1,419,866
Illinois Tool Works, Inc.			3,381,441
Illumina, Inc.			1,634,867
Incyte Corp.			510,966
Ingersoll-Rand PLC			1,369,407
Intercontinental Exchange, Inc.			3,982,809
International Flavors & Fragrances, Inc.			376,113
International Paper Co.			1,208,503
Intuit, Inc.			3,179,169
Invesco, Ltd.			536,092
IQVIA Holdings, Inc.			1,598,666
J.M. Smucker Co.			689,639
Jefferies Financial Group, Inc.			1,792,982
Johnson Controls International PLC			1,963,228
Kellogg Co.			1,332,365
KeyCorp			1,253,051
Kimberly-Clark Corp.			2,199,623
Kinder Morgan, Inc.			4,043,723
KLA Corp.			355,256
Kraft Heinz Co.			2,827,514
Kroger Co.			1,366,691
Laboratory Corp. of America Holdings			2,570,203
Lam Research Corp.			968,135
Lamb Weston Holdings, Inc.			333,015
Lincoln National Corp.			750,050
Linde PLC			4,204,759
LKQ Corp.			511,424
Loews Corp.			1,785,464
Lowe's Cos., Inc.			3,664,228
LyondellBasell Industries NV, Class A			1,509,142
M&T Bank Corp.			1,659,484
Macy's, Inc.			520,393
Marathon Oil Corp.			1,033,289
Marsh & McLennan Cos., Inc.			2,480,269
Martin Marietta Materials, Inc.			974,984
Mastercard, Inc., Class A			11,647,874
McCormick & Co., Inc.			1,094,975
Mettler-Toledo International, Inc.			564,839
Microchip Technology, Inc.			504,340
Micron Technology, Inc.			2,084,684
Microsoft Corp.			34,855,420
Monster Beverage Corp.			1,107,924
Moody's Corp.			2,740,669
Mosaic Co.			351,175
Motorola Solutions, Inc.			631,738
MSCI, Inc.			1,003,982
Nasdaq, Inc.			835,561
National Oilwell Varco, Inc.			472,444
Nektar Therapeutics			264,833
NetApp, Inc.			247,701

Netflix, Inc.	5,300,719
Nielsen Holdings PLC	156,551
NiSource, Inc.	339,884
Noble Energy, Inc.	905,932
Nordstrom, Inc.	300,593
Norfolk Southern Corp.	2,102,350
Northern Trust Corp.	1,378,567
Nucor Corp.	2,099,675
NVIDIA Corp.	3,279,511
Occidental Petroleum Corp.	2,392,704
Omnicom Group, Inc.	698,003
ONEOK, Inc.	2,934,598
O'Reilly Automotive, Inc.	1,155,885
PACCAR, Inc.	1,519,812
Packaging Corp. of America	446,273
Parker-Hannifin Corp.	1,328,315
Paychex, Inc.	1,449,767
PayPal Holdings, Inc.	4,946,181
PepsiCo, Inc.	10,998,424
Perrigo Co. PLC	1,272,229
Pioneer Natural Resources Co.	1,374,529
PNC Financial Services Group, Inc.	5,914,277
PPG Industries, Inc.	1,249,379
PPL Corp.	1,531,458
Principal Financial Group, Inc.	421,023
Procter & Gamble Co.	14,437,699
Progressive Corp.	1,601,881
Prologis, Inc.	3,253,571
Prudential Financial, Inc.	3,441,868
Public Storage	1,530,727
PVH Corp.	477,009
QUALCOMM, Inc.	2,957,049
Quest Diagnostics, Inc.	2,613,199
Ralph Lauren Corp.	326,946
Realty Income Corp.	291,402
Regeneron Pharmaceuticals, Inc.	1,171,222
Regions Financial Corp.	1,540,846
Republic Services, Inc.	1,235,309
ResMed, Inc.	488,664
Rockwell Automation, Inc.	818,190
Roper Technologies, Inc.	3,981,180
Ross Stores, Inc.	1,410,463
S&P Global, Inc.	5,061,476
salesforce.com, Inc.	5,067,905
SBA Communications Corp.	462,402
Schlumberger, Ltd.	2,730,249
Seagate Technology PLC	312,758
Simon Property Group, Inc.	2,686,580
Southwest Airlines Co.	1,247,727
Stanley Black & Decker, Inc.	851,765
Starbucks Corp.	6,289,918
State Street Corp.	1,620,472
Stryker Corp.	3,805,944
SunTrust Banks, Inc.	2,118,466
Synchrony Financial	963,808
Synopsys, Inc.	330,275
T. Rowe Price Group, Inc.	1,645,915
Tapestry, Inc.	309,605
TE Connectivity, Ltd.	636,716
TechnipFMC PLC	336,532
Teleflex, Inc.	355,914
Texas Instruments, Inc.	5,657,603
Thermo Fisher Scientific, Inc.	6,779,783
Tiffany & Co.	134,349
TJX Cos., Inc.	3,563,980
Total System Services, Inc.	831,493
Travelers Cos., Inc.	3,213,721
TripAdvisor, Inc.	732,903
Twitter, Inc.	1,302,275
Ulta Beauty, Inc.	242,247
Under Armour, Inc., Class C	233,902
United Airlines Holdings, Inc.	993,425
United Parcel Service, Inc., Class B	4,420,322

United Rentals, Inc.			338,130
United States Treasury Bills	2.10	09/19/2019	2,397,915
US Bancorp			7,285,762
Valero Energy Corp.			1,906,391
Ventas, Inc.			804,721
VeriSign, Inc.			884,709
Verisk Analytics, Inc.			1,137,403
Verizon Communications, Inc.			11,011,607
Vertex Pharmaceuticals, Inc.			2,127,296
Viacom, Inc., Class B			441,921
Visa, Inc., Class A			15,866,232
Vulcan Materials Co.			1,068,980
Wabtec Corp.			464,884
Walgreens Boots Alliance, Inc.			3,136,104
Walt Disney Co.			10,181,123
Waste Management, Inc.			3,100,594
Waters Corp.			490,313
WEC Energy Group, Inc.			5,521,715
WellCare Health Plans, Inc.			1,395,394
Welltower, Inc.			1,705,043
Western Digital Corp.			604,027
WestRock Co.			924,569
Weyerhaeuser Co.			543,170
Willis Towers Watson PLC			805,936
WW Grainger, Inc.			478,614
Xerox Holdings Corp.			53,805
Xilinx, Inc.			581,071
Yum! Brands, Inc.			3,531,661
Zions Bancorp NA			155,279
Zoetis, Inc.			8,824,622

Futures Contracts

Description	Type	Expiration Month	Unrealized Appreciation (Depreciation) (\$)
S&P 500 E-Mini Index	Long	September 2019	337,224

ADR — American Depositary Receipt
CVA — Certification Van Aandelen (Dutch Cert.)
CVR — Contingent Value Recovery
FDR — Federal Depositary Receipt
GDR — Global Depositary Receipt
NVDR — Non-Voting Depositary Receipt
REMIC — Real Estate Mortgage Investment Conduit
RSP — Risparmio Savings Shares
SDR — Swedish Depositary Receipt
STIF — Short-Term Index Fund
TBA — Securities purchased on a forward commitment basis with an approximate principal amount and no definite maturity date. The actual principal amount and maturity date will be determined upon settlement date.
TBD — Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to the settlement.
TIPS — Treasury Inflation Protected Security
ULC — Unlimited Liability Corp.
VRDN — Variable Rate Demand Note
VVPR — Reduced tax rate shares

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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