

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	4.8	3/15/29	1,315,000	1,331,690	0.076%
AbbVie	3.2	5/14/26	225,000	222,094	0.013%
AbbVie	4.5	5/14/35	1,235,000	1,181,571	0.067%
AbbVie	4.7	5/14/45	1,385,000	1,251,341	0.071%
AbbVie	4.45	5/14/46	1,280,000	1,111,974	0.063%
Abn Amro Bank	4.75	7/28/25	390,000	389,042	0.022%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.75	6/6/28	1,500,000	1,539,765	0.087%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	655,000	657,320	0.037%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.15	9/30/30	700,000	736,803	0.042%
Air Products & Chemicals	1.5	10/15/25	150,000	147,879	0.008%
Alexandria Real Estate Equities	3.95	1/15/27	10,000	9,897	0.001%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	1,479,617	0.084%
Alibaba Group Holding	4	12/6/37	2,300,000	2,032,735	0.115%
Allstate	6.13	12/15/32	150,000	159,280	0.009%
Ally Bank Auto Credit-Linked Notes Series 2024	4.97	9/15/32	435,222	437,964	0.025%
Ally Bank Auto Credit-Linked Notes Series 2024	5.12	9/15/32	318,047	319,401	0.018%
Ally Financial	2.2	11/2/28	1,505,000	1,359,339	0.077%
Altria	2.35	5/6/25	250,000	249,487	0.014%
Ameren	5.7	12/1/26	1,820,000	1,855,244	0.105%
America Movil SAB de CV	6.38	3/1/35	300,000	324,021	0.018%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,417,225	0.080%
America Movil SAB de CV	2.88	5/7/30	1,500,000	1,371,544	0.078%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	25,505	23,236	0.001%
American Electric Power	5.2	1/15/29	2,595,000	2,642,136	0.150%
American Express	4.9	2/13/26	3,385,000	3,400,385	0.193%
American Honda Finance	4.9	3/12/27	2,790,000	2,808,690	0.159%
American International	3.88	1/15/35	425,000	382,894	0.022%
American Municipal Power	6.45	2/15/44	2,005,000	2,136,067	0.121%
Amgen	5.15	3/2/28	1,615,000	1,644,177	0.093%
Amgen	2.6	8/19/26	1,275,000	1,244,362	0.071%
Amgen	2.77	9/1/53	1,239,000	725,571	0.041%
Amphenol	4.75	3/30/26	310,000	311,080	0.018%
Amphenol	5.05	4/5/29	925,000	943,922	0.054%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	273,165	248,239	0.014%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	913,693	778,080	0.044%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	806,261	693,367	0.039%
Angel Oak Mortgage Trust 2023-3	4.8	9/26/67	2,672,105	2,640,825	0.150%
Anheuser-Busch InBev Worldwide	5.45	1/23/39	30,000	30,473	0.002%
Aon Corp / Aon Global Holdings	5	9/12/32	3,075,000	3,067,119	0.174%
Aon Global	3.88	12/15/25	405,000	403,489	0.023%
APA Infrastructure	4.25	7/15/27	385,000	382,328	0.022%
APA Infrastructure	5.13	9/16/34	475,000	462,260	0.026%
Apple	3.2	5/13/25	45,000	44,939	0.003%
ARES LI CLO	5.92	10/15/37	1,420,000	1,423,951	0.081%
Arroyo Mortgage Trust 2019-2	3.5	4/25/49	226,872	218,263	0.012%
Arthur J Gallagher	4.85	12/15/29	445,000	447,924	0.025%
Astrazeneca Finance	4.88	3/3/28	2,300,000	2,336,607	0.133%
Athene Global Funding	4.86	8/27/26	3,330,000	3,339,144	0.190%
Atlassian	5.25	5/15/29	760,000	773,710	0.044%
AT&T	5.4	2/15/34	2,415,000	2,442,874	0.139%
AT&T	4.35	3/1/29	1,020,000	1,008,275	0.057%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	282,018	0.016%
AutoZone	1.65	1/15/31	2,000,000	1,683,762	0.096%
AutoZone	3.13	4/2/26	445,000	438,479	0.025%
AutoZone	3.75	6/1/27	20,000	19,681	0.001%
AutoZone	5.05	7/15/26	1,390,000	1,399,223	0.079%
Auxilior Term Funding 2024-1	5.84	3/15/27	239,925	241,590	0.014%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	545,833	543,315	0.031%
Avolon Holdings Funding	6.38	5/4/28	1,560,000	1,614,566	0.092%
Banco Santander	3.49	5/28/30	600,000	558,928	0.032%
BANK5 2024-5YR12	5.9	12/15/57	785,000	817,467	0.046%
BANK5 2024-5YR8	5.88	8/15/57	1,305,000	1,359,180	0.077%
Bank of America	3.82	1/20/28	2,280,000	2,252,745	0.128%
Bank of America	3.5	4/19/26	600,000	594,076	0.034%
Bank of America	4.24	4/24/38	45,000	40,464	0.002%

Bank of America	2.59	4/29/31	1,875,000	1,685,968	0.096%
Bank of America	7.75	5/14/38	150,000	177,919	0.010%
Bank of America	2.68	6/19/41	1,575,000	1,117,231	0.063%
Bank of America	5.43	8/15/35	2,000,000	1,956,274	0.111%
Bank of America NA	6	10/15/36	300,000	315,911	0.018%
Bank of New York Mellon	6.47	10/25/34	1,440,000	1,573,848	0.089%
Banner Health	1.9	1/1/31	850,000	735,861	0.042%
Banque Federative Du Credit Mutuel	4.94	1/26/26	3,570,000	3,583,462	0.203%
Barclays	5.67	3/12/28	1,045,000	1,063,365	0.060%
Barclays	2.85	5/7/26	1,640,000	1,636,139	0.093%
Barclays Mortgage Loan Trust 2021-NQM1	2.19	9/25/51	813,924	730,562	0.041%
BAT Capital	5.83	2/20/31	845,000	879,292	0.050%
BAT Capital	4.39	8/15/37	3,395,000	2,976,278	0.169%
Bay Area Toll Authority	6.92	4/1/40	350,000	396,795	0.023%
Bay Area Toll Authority	3.18	4/1/41	1,275,000	1,019,656	0.058%
BAYVIEW FINANCING TRUST 2024-2F A PP	7.11	11/1/29	1,814,721	1,814,721	0.103%
Bayview Opportunity Master Fund VII 2024-CAR1	5.44	12/26/31	206,492	207,088	0.012%
BBCMS 2019-BWAY Mortgage Trust	6.67	11/15/34	545,000	5,458	0.000%
BBCMS Mortgage Trust 2024-5C27	6.01	7/15/57	410,000	426,954	0.024%
Becton Dickinson	2.82	5/20/30	2,135,000	1,947,447	0.111%
Becton Dickinson	3.7	6/6/27	1,114,000	1,092,483	0.062%
Becton Dickinson	5.08	6/7/29	1,505,000	1,527,993	0.087%
Benchmark 2023-V3 Mortgage Trust	6.36	7/15/56	2,305,121	2,402,503	0.136%
Benchmark 2024-V8 Mortgage Trust	6.63	7/15/57	3,465,000	3,651,824	0.207%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	180,870	0.010%
Biogen	2.25	5/1/30	2,885,000	2,542,605	0.144%
BlackRock Funding	4.7	3/14/29	830,000	838,600	0.048%
BMO 2024-5C5 Mortgage Trust	5.86	2/15/57	3,525,000	3,638,050	0.206%
BMO 2024-C9 Mortgage Trust	5.76	7/15/57	3,495,000	3,655,209	0.207%
Bnp Paribas	5.5	5/20/30	2,750,000	2,795,062	0.159%
Boardwalk Pipelines	3.4	2/15/31	2,130,000	1,953,502	0.111%
Boardwalk Pipelines	4.45	7/15/27	230,000	228,548	0.013%
Boeing	3.6	5/1/34	2,000,000	1,718,866	0.098%
Boeing	6.53	5/1/34	1,715,000	1,839,055	0.104%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,268,654	0.072%
Bristol-Myers Squibb	4.25	10/26/49	1,055,000	859,399	0.049%
Bristol-Myers Squibb	5.1	2/22/31	840,000	858,880	0.049%
Brixmor Operating Partnership	3.9	3/15/27	495,000	486,215	0.028%
Brixmor Operating Partnership	4.05	7/1/30	760,000	729,781	0.041%
Broadcom	4.8	4/15/28	3,290,000	3,315,586	0.188%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	108,174	0.006%
BX Commercial Mortgage Trust 2024-SLCT	5.64	1/15/42	3,185,000	3,173,045	0.180%
BX Trust 2025-ROIC	5.46	3/15/30	4,105,000	4,084,518	0.232%
Cadence design Systems	4.3	9/10/29	1,090,000	1,079,908	0.061%
Cameron LNG	3.7	1/15/39	430,000	357,235	0.020%
Cameron LNG	2.9	7/15/31	520,000	462,678	0.026%
Canadian National Railway	5.85	11/1/33	920,000	970,743	0.055%
Canadian National Railway	6.25	8/1/34	95,000	103,600	0.006%
Canadian Natural Resources	2.95	7/15/30	1,520,000	1,367,494	0.078%
Canadian Pacific Railway	2.88	11/15/29	1,140,000	1,056,160	0.060%
Canadian Pacific Railway	1.75	12/2/26	845,000	808,839	0.046%
Canadian Pacific Railway	4.7	5/1/48	720,000	631,261	0.036%
Canadian Pacific Railway	3.5	5/1/50	1,155,000	811,547	0.046%
Capital One Financial	6.05	2/1/35	365,000	372,220	0.021%
Capital One Financial	3.65	5/11/27	1,430,000	1,398,477	0.079%
Capital One Financial	2.36	7/29/32	3,700,000	3,029,486	0.172%
Cardinal Health	3.41	6/15/27	1,405,000	1,370,850	0.078%
Cardinal Health	3.75	9/15/25	905,000	899,612	0.051%
Carmax Auto Owner Trust 2023-3	5.47	2/15/29	215,000	218,949	0.012%
Carmax Auto Owner Trust 2023-3	5.28	5/15/28	300,000	302,271	0.017%
Carmax Auto Owner Trust 2024-3	4.89	7/16/29	595,000	600,782	0.034%
Carvana Auto Receivables Trust 2021-P4	2.33	2/10/28	1,860,000	1,762,939	0.100%
Carvana Auto Receivables Trust 2024-N1	5.63	5/10/30	635,000	642,047	0.036%
Carvana Auto Receivables Trust 2024-N3	4.67	12/10/30	3,945,000	3,934,777	0.223%
Carvana Auto Receivables Trust 2024-P4	4.64	1/10/30	365,000	365,925	0.021%
Carvana Auto Receivables Trust 2024-P4	4.74	12/10/30	620,000	623,005	0.035%
Caterpillar Financial Services	5	5/14/27	4,225,000	4,285,819	0.243%
CBRE Services	5.5	4/1/29	580,000	595,114	0.034%

Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	554,982	0.031%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	112,103	0.006%
Centra Health	4.7	1/1/48	25,000	20,851	0.001%
Central Texas Turnpike System	3.03	8/15/41	40,000	30,310	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	2,365,000	2,045,153	0.116%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,795,000	1,128,005	0.064%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.1	6/1/29	690,000	712,616	0.040%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	284,000	283,982	0.016%
Chenango Park CLO	5.75	4/15/30	965,000	965,000	0.055%
Cheniere Energy Partners	5.75	8/15/34	1,865,000	1,892,815	0.107%
Chicago O Hare International Airport	2.35	1/1/30	625,000	569,694	0.032%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	1,469,165	0.083%
Chile Government International Bond	5.65	1/13/37	3,740,000	3,802,458	0.216%
CIFC Funding 2018-I	5.67	1/18/38	935,000	932,699	0.053%
Citigroup	3.89	1/10/28	2,050,000	2,024,955	0.115%
Citigroup	5.88	1/30/42	450,000	461,534	0.026%
Citigroup	4.08	4/23/29	1,920,000	1,884,651	0.107%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	436,526	0.025%
Citigroup Mortgage Loan Trust	2.5	8/25/50	988,593	850,532	0.048%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	798,287	0.045%
CMS Energy	4.88	3/1/44	635,000	567,431	0.032%
CNO Global Funding	4.95	9/9/29	515,000	517,347	0.029%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	156,765	152,030	0.009%
Comcast	3.95	10/15/25	845,000	842,373	0.048%
Comcast	2.65	2/1/30	10,000	9,157	0.001%
Comcast	3.2	7/15/36	80,000	65,956	0.004%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,632,538	1,628,741	0.092%
CommonSpirit Health	2.78	10/1/30	980,000	882,606	0.050%
CommonSpirit Health	3.91	10/1/50	40,000	29,814	0.002%
CONE Trust 2024-DFW1	5.96	8/15/41	685,000	679,861	0.039%
Connecticut Avenue Securities Trust 2023-R04	6.64	5/25/43	1,804,162	1,837,221	0.104%
Connecticut Avenue Securities Trust 2024-R04	5.34	5/25/44	660,078	658,039	0.037%
Conopco	6.63	4/15/28	5,000	5,317	0.000%
Corebridge Global Funding	4.65	8/20/27	1,075,000	1,077,675	0.061%
Corp Nacional del Cobre de Chile	3.75	1/15/31	570,000	525,079	0.030%
County of Fulton GA	5.15	7/1/39	2,660,000	2,665,160	0.151%
CRH America Finance	3.95	4/4/28	1,700,000	1,665,871	0.095%
Crown Castle	2.25	1/15/31	1,665,000	1,426,514	0.081%
Crown Castle	3.7	6/15/26	700,000	692,172	0.039%
Crown Castle Towers	3.66	5/15/25	195,000	194,570	0.011%
Cummins	4.9	2/20/29	330,000	335,436	0.019%
CVS Health	1.88	2/28/31	1,135,000	947,484	0.054%
CVS Health	5.13	7/20/45	925,000	801,748	0.046%
CyrusOne Data Centers Issuer I	4.5	5/20/49	2,490,000	2,394,929	0.136%
Daimler Truck Finance North America	5.38	1/18/34	560,000	552,960	0.031%
Dallas Fort Worth International Airport	2.99	11/1/38	15,000	12,570	0.001%
Dallas Fort Worth International Airport	3.09	11/1/40	3,945,000	3,148,583	0.179%
Danske Bank	5.71	3/1/30	470,000	483,925	0.027%
Dell Equipment Finance Trust 2024-1	5.73	3/22/30	100,000	101,184	0.006%
Dell Equipment Finance Trust 2024-2	4.59	8/22/30	625,000	626,704	0.036%
Detroit City School District	6.65	5/1/29	1,255,000	1,341,746	0.076%
Diamondback Energy	5.15	1/30/30	550,000	559,469	0.032%
Discover Bank	2.7	2/6/30	2,000,000	1,786,838	0.101%
Drive Auto Receivables Trust 2024-2	4.52	7/16/29	2,075,000	2,071,178	0.118%
Driven Brands Funding	2.79	10/20/51	1,609,677	1,482,020	0.084%
Driven Brands Funding	3.79	7/20/50	745,514	721,847	0.041%
Dte Energy	5.1	3/1/29	2,645,000	2,690,513	0.153%
Dte Energy	5.85	6/1/34	390,000	403,542	0.023%
Duke Energy	4.85	1/5/27	2,015,000	2,028,245	0.115%
Duke Energy	2.65	9/1/26	355,000	345,644	0.020%
Duke Energy Florida	6.35	9/15/37	170,000	184,917	0.010%
Duke Energy Progress	5.35	3/15/53	600,000	569,915	0.032%
Duke Energy Progress	6.3	4/1/38	100,000	108,125	0.006%
EFMT 2025-INV1	5.63	3/25/70	502,633	503,353	0.029%
Elara Hgv Timeshare Issuer 2023	6.16	2/25/38	381,700	393,235	0.022%
Elara Hgv Timeshare Issuer 2023	6.53	2/25/38	306,340	313,954	0.018%
Elevance Health	4.65	1/15/43	485,000	426,697	0.024%
Elevance Health	4.55	3/1/48	1,135,000	942,581	0.053%

Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	96,539	91,325	0.005%
Ellington Financial Mortgage Trust 2020-2	1.18	10/25/65	558,332	520,864	0.030%
Elmwood CLO 20	5.8	1/17/37	1,160,000	1,161,044	0.066%
Enbridge	6.7	11/15/53	610,000	659,606	0.037%
Enbridge	4.25	12/1/26	355,000	352,781	0.020%
Enbridge	5.5	12/1/46	555,000	541,070	0.031%
Enbridge	5.63	4/5/34	795,000	808,693	0.046%
Enbridge Energy Partners	5.5	9/15/40	170,000	164,731	0.009%
Energy Transfer	5.25	4/15/29	1,105,000	1,119,882	0.064%
Energy Transfer	3.75	5/15/30	680,000	642,885	0.036%
Energy Transfer	5.6	9/1/34	1,505,000	1,510,400	0.086%
Engie	5.63	4/10/34	660,000	672,328	0.038%
Eni	5.5	5/15/34	845,000	851,806	0.048%
Eni	5.95	5/15/54	930,000	910,645	0.052%
Enterprise Fleet Financing 2023-2	5.56	4/22/30	974,064	980,578	0.056%
Enterprise Fleet Financing 2024-3	5.06	3/20/31	115,000	117,032	0.007%
Enterprise Fleet Financing 2024-3	4.98	8/2/28	165,000	167,137	0.009%
Enterprise Fleet Financing 2024-4	4.7	6/20/31	790,000	793,296	0.045%
Enterprise Fleet Financing 2024-4	4.69	7/20/27	530,000	530,557	0.030%
Enterprise Products Operating	4.6	1/11/27	2,845,000	2,857,760	0.162%
ERAC USA Finance	4.5	2/15/45	260,000	225,453	0.013%
ERAC USA Finance	4.9	5/1/33	1,595,000	1,572,404	0.089%
Essex Portfolio	2.65	3/15/32	660,000	565,046	0.032%
Essex Portfolio	4.5	3/15/48	1,455,000	1,216,397	0.069%
Exelon	5.15	3/15/29	305,000	309,730	0.018%
Exelon	3.4	4/15/26	1,815,000	1,794,060	0.102%
Extra Space Storage	4	6/15/29	15,000	14,539	0.001%
Federal Home Loan Mortgage	6.5	10/1/31	1,310	1,354	0.000%
Federal Home Loan Mortgage	6	10/1/32	745	758	0.000%
Federal Home Loan Mortgage	6	10/1/37	7,539	7,789	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	1,681	1,711	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	75,885	75,052	0.004%
Federal Home Loan Mortgage	4	10/1/40	1,373	1,318	0.000%
Federal Home Loan Mortgage	4	10/1/40	822	792	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	68,734	67,873	0.004%
Federal Home Loan Mortgage	4.5	10/1/41	5,502	5,434	0.000%
Federal Home Loan Mortgage	3.5	10/1/43	25,805	24,083	0.001%
Federal Home Loan Mortgage	7	11/1/30	252	263	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	2,614	2,713	0.000%
Federal Home Loan Mortgage	5	11/1/33	3,935	3,966	0.000%
Federal Home Loan Mortgage	6.8	11/1/36	10,143	10,417	0.001%
Federal Home Loan Mortgage	6	11/1/37	6,517	6,803	0.000%
Federal Home Loan Mortgage	4.5	11/1/39	1,543	1,527	0.000%
Federal Home Loan Mortgage	4	11/1/40	7,781	7,494	0.000%
Federal Home Loan Mortgage	5.5	1/1/35	16,108	16,447	0.001%
Federal Home Loan Mortgage	6.5	1/1/36	9,877	10,256	0.001%
Federal Home Loan Mortgage	4	1/1/41	2,180	2,099	0.000%
Federal Home Loan Mortgage	4	1/1/41	220,713	212,565	0.012%
Federal Home Loan Mortgage	3.5	1/1/44	763,790	712,848	0.040%
Federal Home Loan Mortgage	6.5	12/1/28	2,745	2,833	0.000%
Federal Home Loan Mortgage	6.58	12/1/36	12,613	12,979	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	16,399	16,691	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	36,110	36,769	0.002%
Federal Home Loan Mortgage	4.5	12/1/39	33,473	32,990	0.002%
Federal Home Loan Mortgage	4.5	12/1/39	37,795	37,345	0.002%
Federal Home Loan Mortgage	4	12/1/40	420	404	0.000%
Federal Home Loan Mortgage	4	12/1/40	11,681	11,198	0.001%
Federal Home Loan Mortgage	4	12/1/41	4,593	4,403	0.000%
Federal Home Loan Mortgage	3	12/1/42	42,755	38,503	0.002%
Federal Home Loan Mortgage	6.5	2/1/31	1,949	2,030	0.000%
Federal Home Loan Mortgage	6.75	2/1/35	2,981	3,032	0.000%
Federal Home Loan Mortgage	6.92	2/1/37	5,030	5,159	0.000%
Federal Home Loan Mortgage	4	2/1/41	206,442	198,821	0.011%
Federal Home Loan Mortgage	5	3/1/40	39,454	39,850	0.002%
Federal Home Loan Mortgage	4.5	3/1/41	488	482	0.000%
Federal Home Loan Mortgage	3.5	3/1/42	72,449	67,618	0.004%
Federal Home Loan Mortgage	3.5	3/1/46	668,872	619,060	0.035%
Federal Home Loan Mortgage	2.5	4/1/30	50,970	49,213	0.003%

Federal Home Loan Mortgage	7	4/1/32	806	842	0.000%
Federal Home Loan Mortgage	6.5	4/1/33	1,511	1,563	0.000%
Federal Home Loan Mortgage	6.85	4/1/37	17,018	17,374	0.001%
Federal Home Loan Mortgage	5	4/1/40	2,471	2,496	0.000%
Federal Home Loan Mortgage	3	4/1/47	1,702,050	1,506,376	0.085%
Federal Home Loan Mortgage	2.5	5/1/30	108,949	105,081	0.006%
Federal Home Loan Mortgage	5	5/1/40	73,229	73,965	0.004%
Federal Home Loan Mortgage	2.5	6/1/30	182,886	176,297	0.010%
Federal Home Loan Mortgage	7	6/1/32	927	969	0.000%
Federal Home Loan Mortgage	7	6/1/32	757	791	0.000%
Federal Home Loan Mortgage	6	6/1/37	6,436	6,586	0.000%
Federal Home Loan Mortgage	3	6/1/43	273,752	246,524	0.014%
Federal Home Loan Mortgage	3.5	6/1/43	364,293	339,993	0.019%
Federal Home Loan Mortgage	7.6	7/1/35	4,785	4,899	0.000%
Federal Home Loan Mortgage	5	7/1/40	15,624	15,781	0.001%
Federal Home Loan Mortgage	3	7/1/43	493,661	444,562	0.025%
Federal Home Loan Mortgage	6.5	8/1/32	6,018	6,227	0.000%
Federal Home Loan Mortgage	6.5	8/1/32	3,076	3,214	0.000%
Federal Home Loan Mortgage	6	8/1/34	11,072	11,277	0.001%
Federal Home Loan Mortgage	6	8/1/37	15,982	16,687	0.001%
Federal Home Loan Mortgage	6	8/1/38	5,390	5,613	0.000%
Federal Home Loan Mortgage	6	8/1/38	6,612	6,904	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	4,769	4,716	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	25,840	25,535	0.001%
Federal Home Loan Mortgage	5	8/1/40	24,542	24,789	0.001%
Federal Home Loan Mortgage	5	8/1/40	95,236	96,192	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	34,938	34,519	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	54,167	53,517	0.003%
Federal Home Loan Mortgage	4	8/1/45	218,805	207,466	0.012%
Federal Home Loan Mortgage	5	9/1/33	163	165	0.000%
Federal Home Loan Mortgage	6	9/1/37	580	604	0.000%
Federal Home Loan Mortgage	6	9/1/37	283	295	0.000%
Federal Home Loan Mortgage	4	9/1/40	4,434	4,274	0.000%
Federal National Mortgage Assn.	3	10/1/32	424,309	409,794	0.023%
Federal National Mortgage Assn.	6	10/1/34	44,552	45,711	0.003%
Federal National Mortgage Assn.	5	10/1/34	1,595	1,602	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	49	50	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	4,739	4,972	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	24,438	25,432	0.001%
Federal National Mortgage Assn.	6	10/1/37	1,837	1,915	0.000%
Federal National Mortgage Assn.	3	10/1/37	360,848	335,184	0.019%
Federal National Mortgage Assn.	4.5	10/1/40	33,168	32,721	0.002%
Federal National Mortgage Assn.	3	10/1/42	142,821	128,721	0.007%
Federal National Mortgage Assn.	3	10/1/42	104,552	94,100	0.005%
Federal National Mortgage Assn.	3	10/1/42	307,614	276,862	0.016%
Federal National Mortgage Assn.	3	10/1/42	368,647	332,023	0.019%
Federal National Mortgage Assn.	3.5	10/1/45	2,923	2,693	0.000%
Federal National Mortgage Assn.	4	10/1/45	45,550	43,134	0.002%
Federal National Mortgage Assn.	3	10/1/46	1,003,309	891,782	0.051%
Federal National Mortgage Assn.	3	10/1/46	1,044,286	926,145	0.053%
Federal National Mortgage Assn.	3	10/1/46	571,782	506,145	0.029%
Federal National Mortgage Assn.	3	10/1/46	275,816	244,433	0.014%
Federal National Mortgage Assn.	3	10/1/46	23,051	20,443	0.001%
Federal National Mortgage Assn.	4	10/1/47	9,212	8,691	0.000%
Federal National Mortgage Assn.	4	10/1/48	31,161	29,570	0.002%
Federal National Mortgage Assn.	4	10/1/48	520,130	492,399	0.028%
Federal National Mortgage Assn.	4.5	10/1/48	121,538	118,295	0.007%
Federal National Mortgage Assn.	5	10/1/49	598,620	597,714	0.034%
Federal National Mortgage Assn.	2.5	10/1/50	1,396,151	1,172,582	0.067%
Federal National Mortgage Assn.	2.5	10/1/51	2,261,463	1,899,120	0.108%
Federal National Mortgage Assn.	2.5	10/1/51	3,078,930	2,585,626	0.147%
Federal National Mortgage Assn.	3	10/1/51	345,996	304,545	0.017%
Federal National Mortgage Assn.	2	10/1/51	2,016,208	1,609,276	0.091%
Federal National Mortgage Assn.	5	10/1/52	1,170,091	1,150,467	0.065%
Federal National Mortgage Assn.	4.5	10/1/53	798,652	764,078	0.043%
Federal National Mortgage Assn.	6	10/1/53	498,707	507,367	0.029%
Federal National Mortgage Assn.	5.5	10/1/54	3,528,344	3,540,296	0.201%
Federal National Mortgage Assn.	5.5	10/1/54	2,957,053	2,970,199	0.169%

Federal National Mortgage Assn.	6	10/1/54	1,503,161	1,531,827	0.087%
Federal National Mortgage Assn.	5.5	10/1/54	1,097,358	1,105,297	0.063%
Federal National Mortgage Assn.	5.5	10/1/54	523,058	527,153	0.030%
Federal National Mortgage Assn.	3.5	11/1/25	542	539	0.000%
Federal National Mortgage Assn.	3.5	11/1/26	23,027	22,814	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	131,764	129,743	0.007%
Federal National Mortgage Assn.	5	11/1/33	2,330	2,340	0.000%
Federal National Mortgage Assn.	3	11/1/33	245,301	237,226	0.013%
Federal National Mortgage Assn.	6	11/1/34	24,680	25,615	0.001%
Federal National Mortgage Assn.	7	11/1/36	1,691	1,770	0.000%
Federal National Mortgage Assn.	3	11/1/36	300,009	280,876	0.016%
Federal National Mortgage Assn.	3	11/1/36	69,638	65,087	0.004%
Federal National Mortgage Assn.	6.5	11/1/36	3,761	3,941	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	264	270	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	16,912	17,310	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	1,708	1,780	0.000%
Federal National Mortgage Assn.	6	11/1/38	9,839	10,259	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	21,308	21,046	0.001%
Federal National Mortgage Assn.	4	11/1/40	313,729	303,337	0.017%
Federal National Mortgage Assn.	4	11/1/40	105,746	101,769	0.006%
Federal National Mortgage Assn.	4	11/1/40	61,954	59,591	0.003%
Federal National Mortgage Assn.	4.5	11/1/40	441,948	435,998	0.025%
Federal National Mortgage Assn.	3.5	11/1/45	570,458	526,527	0.030%
Federal National Mortgage Assn.	3.5	11/1/45	134,627	124,148	0.007%
Federal National Mortgage Assn.	3.5	11/1/45	318,295	293,784	0.017%
Federal National Mortgage Assn.	4	11/1/45	8,783	8,317	0.000%
Federal National Mortgage Assn.	3	11/1/46	424,755	376,294	0.021%
Federal National Mortgage Assn.	3	11/1/46	338,027	299,038	0.017%
Federal National Mortgage Assn.	3	11/1/46	784,859	702,870	0.040%
Federal National Mortgage Assn.	3	11/1/46	349,968	310,332	0.018%
Federal National Mortgage Assn.	3	11/1/46	98,998	87,773	0.005%
Federal National Mortgage Assn.	3	11/1/46	83,201	73,952	0.004%
Federal National Mortgage Assn.	3	11/1/46	1,099,533	974,085	0.055%
Federal National Mortgage Assn.	3	11/1/46	157,564	140,049	0.008%
Federal National Mortgage Assn.	3	11/1/46	59,682	53,048	0.003%
Federal National Mortgage Assn.	3.5	11/1/47	44,183	40,449	0.002%
Federal National Mortgage Assn.	4.5	11/1/47	389,399	379,331	0.022%
Federal National Mortgage Assn.	3	11/1/47	842,761	746,648	0.042%
Federal National Mortgage Assn.	3	11/1/48	181,319	159,750	0.009%
Federal National Mortgage Assn.	4.5	11/1/48	234,690	228,332	0.013%
Federal National Mortgage Assn.	4	11/1/49	204,754	192,590	0.011%
Federal National Mortgage Assn.	4.5	11/1/49	8,475	8,192	0.000%
Federal National Mortgage Assn.	2	11/1/50	14,244,589	11,425,404	0.648%
Federal National Mortgage Assn.	4.5	11/1/52	2,627,670	2,518,030	0.143%
Federal National Mortgage Assn.	5.5	11/1/52	1,891,592	1,901,873	0.108%
Federal National Mortgage Assn.	6.5	11/1/53	1,742,932	1,805,715	0.102%
Federal National Mortgage Assn.	6.5	11/1/53	1,761,492	1,824,197	0.104%
Federal National Mortgage Assn.	6	11/1/53	1,143,204	1,161,335	0.066%
Federal National Mortgage Assn.	7	1/1/31	21	22	0.000%
Federal National Mortgage Assn.	6.5	1/1/32	2,177	2,283	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	235,491	225,906	0.013%
Federal National Mortgage Assn.	6.5	1/1/33	4,215,000	4,346,169	0.247%
Federal National Mortgage Assn.	5.5	1/1/35	25,481	25,995	0.001%
Federal National Mortgage Assn.	3	1/1/35	2,001	1,916	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	65,047	66,574	0.004%
Federal National Mortgage Assn.	6	1/1/36	635	655	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	137,684	133,094	0.008%
Federal National Mortgage Assn.	5.5	1/1/36	56,354	57,585	0.003%
Federal National Mortgage Assn.	6	1/1/37	14,464	14,926	0.001%
Federal National Mortgage Assn.	6.73	1/1/37	1,350	1,386	0.000%
Federal National Mortgage Assn.	4	1/1/41	260,616	250,679	0.014%
Federal National Mortgage Assn.	4	1/1/41	7,300	7,024	0.000%
Federal National Mortgage Assn.	4	1/1/41	11,808	11,358	0.001%
Federal National Mortgage Assn.	3.5	1/1/42	3,035,000	2,736,968	0.155%
Federal National Mortgage Assn.	4	1/1/42	209,403	201,372	0.011%
Federal National Mortgage Assn.	1.5	1/1/42	2,029,066	1,667,143	0.095%
Federal National Mortgage Assn.	3	1/1/43	(2,565,000)	(2,222,734)	(0.126%)
Federal National Mortgage Assn.	4	1/1/43	57,986	55,022	0.003%

Federal National Mortgage Assn.	3	1/1/43	287,076	258,232	0.015%
Federal National Mortgage Assn.	4.5	1/1/44	371	363	0.000%
Federal National Mortgage Assn.	3.5	1/1/44	88,411	82,409	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	284,868	262,930	0.015%
Federal National Mortgage Assn.	3.5	1/1/46	95,979	88,389	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	475,575	438,954	0.025%
Federal National Mortgage Assn.	4	1/1/46	213,543	202,217	0.011%
Federal National Mortgage Assn.	3.5	1/1/47	550,166	504,871	0.029%
Federal National Mortgage Assn.	3.5	1/1/47	704,902	645,499	0.037%
Federal National Mortgage Assn.	3	1/1/47	214,595	190,741	0.011%
Federal National Mortgage Assn.	4	1/1/50	1,482,840	1,394,297	0.079%
Federal National Mortgage Assn.	3	1/1/50	1,638,279	1,439,540	0.082%
Federal National Mortgage Assn.	4.5	1/1/50	59,764	57,924	0.003%
Federal National Mortgage Assn.	2	1/1/51	5,841,122	4,684,179	0.266%
Federal National Mortgage Assn.	3	1/1/52	1,417,448	1,241,192	0.070%
Federal National Mortgage Assn.	2	1/1/52	2,898,378	2,309,795	0.131%
Federal National Mortgage Assn.	3.5	1/1/52	2,070,184	1,871,937	0.106%
Federal National Mortgage Assn.	2.5	1/1/52	3,581,339	3,011,328	0.171%
Federal National Mortgage Assn.	2.5	1/1/52	3,469,424	2,912,440	0.165%
Federal National Mortgage Assn.	2.5	1/1/52	374,990	315,620	0.018%
Federal National Mortgage Assn.	2	1/1/52	2,388,190	1,926,844	0.109%
Federal National Mortgage Assn.	2.5	1/1/52	2,535,951	2,115,926	0.120%
Federal National Mortgage Assn.	3.5	1/1/52	1,133,216	1,028,691	0.058%
Federal National Mortgage Assn.	2	1/1/52	678,071	539,573	0.031%
Federal National Mortgage Assn.	6	1/1/53	1,617,294	1,665,375	0.095%
Federal National Mortgage Assn.	4	1/1/54	703,169	656,160	0.037%
Federal National Mortgage Assn.	6.5	1/1/54	208,522	216,014	0.012%
Federal National Mortgage Assn.	6.5	1/1/54	363,282	376,369	0.021%
Federal National Mortgage Assn.	2.5	1/1/54	1,438,309	1,198,890	0.068%
Federal National Mortgage Assn.	6	1/1/54	7,046,360	7,158,393	0.406%
Federal National Mortgage Assn.	6.5	1/1/55	303,115	312,572	0.018%
Federal National Mortgage Assn.	6.5	1/1/55	496,062	512,590	0.029%
Federal National Mortgage Assn.	6.5	1/1/55	161,179	166,204	0.009%
Federal National Mortgage Assn.	7.5	12/1/30	121	120	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	20,924	22,177	0.001%
Federal National Mortgage Assn.	5.5	12/1/34	14,659	14,937	0.001%
Federal National Mortgage Assn.	6	12/1/35	51,608	53,785	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	333,084	339,693	0.019%
Federal National Mortgage Assn.	6.5	12/1/37	81	85	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	27,881	28,398	0.002%
Federal National Mortgage Assn.	5.5	12/1/38	196	200	0.000%
Federal National Mortgage Assn.	5	12/1/39	7,800	7,869	0.000%
Federal National Mortgage Assn.	4	12/1/40	3,270	3,146	0.000%
Federal National Mortgage Assn.	4	12/1/40	1,308	1,252	0.000%
Federal National Mortgage Assn.	5	12/1/41	346,490	349,527	0.020%
Federal National Mortgage Assn.	3.5	12/1/41	5,743	5,354	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	454,937	419,526	0.024%
Federal National Mortgage Assn.	3.5	12/1/45	271,884	251,954	0.014%
Federal National Mortgage Assn.	3.5	12/1/45	798,646	736,814	0.042%
Federal National Mortgage Assn.	4	12/1/45	8,691	8,177	0.000%
Federal National Mortgage Assn.	4	12/1/45	477,854	456,449	0.026%
Federal National Mortgage Assn.	3	12/1/46	470,252	417,978	0.024%
Federal National Mortgage Assn.	3	12/1/46	279,420	247,541	0.014%
Federal National Mortgage Assn.	3	12/1/46	435,967	389,693	0.022%
Federal National Mortgage Assn.	3.5	12/1/46	552,774	505,572	0.029%
Federal National Mortgage Assn.	3	12/1/46	309,652	274,421	0.016%
Federal National Mortgage Assn.	3	12/1/46	98,986	87,768	0.005%
Federal National Mortgage Assn.	3	12/1/46	5,435	4,811	0.000%
Federal National Mortgage Assn.	3.5	12/1/47	4,089	3,748	0.000%
Federal National Mortgage Assn.	5	12/1/47	119,344	120,238	0.007%
Federal National Mortgage Assn.	3.5	12/1/47	1,238,280	1,131,135	0.064%
Federal National Mortgage Assn.	6	12/1/48	761,138	793,604	0.045%
Federal National Mortgage Assn.	4	12/1/49	450,509	424,386	0.024%
Federal National Mortgage Assn.	2	12/1/51	4,331,855	3,479,395	0.197%
Federal National Mortgage Assn.	6.5	12/1/54	1,860,012	1,922,294	0.109%
Federal National Mortgage Assn.	6.5	12/1/54	335,672	346,137	0.020%
Federal National Mortgage Assn.	6	12/1/54	93,767	95,975	0.005%
Federal National Mortgage Assn.	7	2/1/30	612	639	0.000%

Federal National Mortgage Assn.	6	2/1/33	4,598	4,671	0.000%
Federal National Mortgage Assn.	6	2/1/34	13,642	14,124	0.001%
Federal National Mortgage Assn.	5	2/1/34	60,872	61,213	0.003%
Federal National Mortgage Assn.	3	2/1/34	385,747	372,794	0.021%
Federal National Mortgage Assn.	3.5	2/1/35	13,762	13,304	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	37,637	38,397	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	29,920	30,687	0.002%
Federal National Mortgage Assn.	6	2/1/36	13,897	14,493	0.001%
Federal National Mortgage Assn.	5	2/1/36	2,022	2,037	0.000%
Federal National Mortgage Assn.	5.5	2/1/36	21,992	22,473	0.001%
Federal National Mortgage Assn.	6	2/1/37	5,367	5,597	0.000%
Federal National Mortgage Assn.	3	2/1/40	2,018,056	1,876,107	0.106%
Federal National Mortgage Assn.	5.5	2/1/40	601	609	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	66,860	66,015	0.004%
Federal National Mortgage Assn.	4	2/1/41	245,456	236,096	0.013%
Federal National Mortgage Assn.	4	2/1/41	31,350	30,155	0.002%
Federal National Mortgage Assn.	4	2/1/41	20,973	20,174	0.001%
Federal National Mortgage Assn.	3	2/1/43	423,610	381,035	0.022%
Federal National Mortgage Assn.	4.5	2/1/46	351,329	346,381	0.020%
Federal National Mortgage Assn.	4	2/1/47	278,044	263,308	0.015%
Federal National Mortgage Assn.	3.5	2/1/47	230,558	211,128	0.012%
Federal National Mortgage Assn.	3.5	2/1/48	332,502	303,700	0.017%
Federal National Mortgage Assn.	3.5	2/1/48	1,272,637	1,176,659	0.067%
Federal National Mortgage Assn.	4	2/1/49	38,737	36,414	0.002%
Federal National Mortgage Assn.	4	2/1/50	508,543	480,909	0.027%
Federal National Mortgage Assn.	2	2/1/51	3,560,694	2,839,367	0.161%
Federal National Mortgage Assn.	2	2/1/51	3,810,369	3,052,122	0.173%
Federal National Mortgage Assn.	2	2/1/52	1,601,940	1,286,935	0.073%
Federal National Mortgage Assn.	2.5	2/1/52	2,766,806	2,327,744	0.132%
Federal National Mortgage Assn.	2	2/1/52	2,363,929	1,904,575	0.108%
Federal National Mortgage Assn.	2.5	2/1/52	3,660,961	3,080,243	0.175%
Federal National Mortgage Assn.	2	2/1/52	1,568,434	1,265,712	0.072%
Federal National Mortgage Assn.	3	2/1/52	1,142,254	993,141	0.056%
Federal National Mortgage Assn.	6	2/1/53	1,869,841	1,924,703	0.109%
Federal National Mortgage Assn.	5.5	2/1/54	759,419	762,494	0.043%
Federal National Mortgage Assn.	5.5	2/1/54	558,185	561,218	0.032%
Federal National Mortgage Assn.	4.5	2/1/54	1,982,282	1,897,079	0.108%
Federal National Mortgage Assn.	6.5	2/1/55	746,590	772,697	0.044%
Federal National Mortgage Assn.	5.5	2/1/55	1,872,217	1,870,246	0.106%
Federal National Mortgage Assn.	3	3/1/35	1,664,275	1,593,149	0.090%
Federal National Mortgage Assn.	5	3/1/36	50	51	0.000%
Federal National Mortgage Assn.	6	3/1/36	18,349	19,100	0.001%
Federal National Mortgage Assn.	6	3/1/37	619	646	0.000%
Federal National Mortgage Assn.	2	3/1/37	3,775,585	3,414,626	0.194%
Federal National Mortgage Assn.	4	3/1/41	522,512	502,589	0.029%
Federal National Mortgage Assn.	4.5	3/1/41	22,281	21,974	0.001%
Federal National Mortgage Assn.	2	3/1/42	2,628,702	2,229,492	0.127%
Federal National Mortgage Assn.	2.5	3/1/42	1,598,056	1,410,973	0.080%
Federal National Mortgage Assn.	4	3/1/42	1,751	1,683	0.000%
Federal National Mortgage Assn.	3	3/1/43	688,211	618,978	0.035%
Federal National Mortgage Assn.	3.5	3/1/44	85,763	79,940	0.005%
Federal National Mortgage Assn.	4.5	3/1/45	5,544	5,427	0.000%
Federal National Mortgage Assn.	4.5	3/1/46	706	691	0.000%
Federal National Mortgage Assn.	4	3/1/46	22,647	21,473	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	1,089,575	1,074,577	0.061%
Federal National Mortgage Assn.	3.5	3/1/47	887,438	813,090	0.046%
Federal National Mortgage Assn.	4	3/1/47	540,556	508,546	0.029%
Federal National Mortgage Assn.	3.5	3/1/47	629,822	576,102	0.033%
Federal National Mortgage Assn.	4	3/1/49	1,231	1,160	0.000%
Federal National Mortgage Assn.	2	3/1/51	3,794,315	3,038,077	0.172%
Federal National Mortgage Assn.	2	3/1/52	11,967,079	9,522,866	0.540%
Federal National Mortgage Assn.	2.5	3/1/52	5,549,310	4,638,319	0.263%
Federal National Mortgage Assn.	2.5	3/1/52	2,836,926	2,384,398	0.135%
Federal National Mortgage Assn.	2	3/1/52	827,240	667,571	0.038%
Federal National Mortgage Assn.	2.5	3/1/52	213,293	180,148	0.010%
Federal National Mortgage Assn.	2.5	3/1/52	523,022	439,752	0.025%
Federal National Mortgage Assn.	2	3/1/52	1,486,945	1,197,774	0.068%
Federal National Mortgage Assn.	5.5	3/1/53	1,544,462	1,545,223	0.088%



Federal National Mortgage Assn.	6.5	3/1/54	42,909	44,537	0.003%
Federal National Mortgage Assn.	7	4/1/32	284	296	0.000%
Federal National Mortgage Assn.	5	4/1/35	2,063	2,076	0.000%
Federal National Mortgage Assn.	6	4/1/35	1,732	1,800	0.000%
Federal National Mortgage Assn.	6	4/1/36	11,039	11,509	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	42	44	0.000%
Federal National Mortgage Assn.	1.5	4/1/37	1,308,527	1,148,234	0.065%
Federal National Mortgage Assn.	2	4/1/37	2,238,770	2,024,736	0.115%
Federal National Mortgage Assn.	3	4/1/40	2,186	2,034	0.000%
Federal National Mortgage Assn.	3	4/1/40	2,176	2,020	0.000%
Federal National Mortgage Assn.	5	4/1/40	6,052	6,105	0.000%
Federal National Mortgage Assn.	5	4/1/41	43,073	43,442	0.002%
Federal National Mortgage Assn.	2	4/1/42	4,435,384	3,769,881	0.214%
Federal National Mortgage Assn.	3.5	4/1/45	110,834	102,551	0.006%
Federal National Mortgage Assn.	3.5	4/1/45	1,599	1,477	0.000%
Federal National Mortgage Assn.	3.5	4/1/46	1,918	1,765	0.000%
Federal National Mortgage Assn.	3.5	4/1/47	233,238	213,492	0.012%
Federal National Mortgage Assn.	4.5	4/1/50	847,394	836,429	0.047%
Federal National Mortgage Assn.	2	4/1/51	876,069	700,403	0.040%
Federal National Mortgage Assn.	2	4/1/52	699,052	559,777	0.032%
Federal National Mortgage Assn.	2	4/1/52	1,034,418	823,452	0.047%
Federal National Mortgage Assn.	2.5	4/1/52	1,913,777	1,593,108	0.090%
Federal National Mortgage Assn.	2.5	4/1/52	790,164	661,196	0.038%
Federal National Mortgage Assn.	6	4/1/54	1,157,387	1,187,238	0.067%
Federal National Mortgage Assn.	2.5	5/1/30	12,818	12,356	0.001%
Federal National Mortgage Assn.	3.5	5/1/31	10,848	10,663	0.001%
Federal National Mortgage Assn.	2.5	5/1/32	168,882	161,522	0.009%
Federal National Mortgage Assn.	5.5	5/1/36	5,789	5,925	0.000%
Federal National Mortgage Assn.	2.5	5/1/37	1,600,654	1,481,283	0.084%
Federal National Mortgage Assn.	1.5	5/1/37	2,686,902	2,358,348	0.134%
Federal National Mortgage Assn.	2.5	5/1/37	1,391,261	1,290,559	0.073%
Federal National Mortgage Assn.	1.5	5/1/37	1,173,267	1,029,804	0.058%
Federal National Mortgage Assn.	2	5/1/37	1,943,111	1,757,343	0.100%
Federal National Mortgage Assn.	5	5/1/40	96,116	96,958	0.006%
Federal National Mortgage Assn.	3	5/1/43	58,315	52,448	0.003%
Federal National Mortgage Assn.	3	5/1/43	105,736	95,099	0.005%
Federal National Mortgage Assn.	3	5/1/43	10,393	9,347	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	1,416,057	1,447,561	0.082%
Federal National Mortgage Assn.	3	5/1/46	5,496	4,835	0.000%
Federal National Mortgage Assn.	3	5/1/46	216,648	191,360	0.011%
Federal National Mortgage Assn.	3.5	5/1/47	103,434	94,871	0.005%
Federal National Mortgage Assn.	3.5	5/1/47	3,154	2,899	0.000%
Federal National Mortgage Assn.	4.5	5/1/47	375,594	370,218	0.021%
Federal National Mortgage Assn.	4.5	5/1/48	936,085	911,889	0.052%
Federal National Mortgage Assn.	4.5	5/1/49	374,596	363,986	0.021%
Federal National Mortgage Assn.	3.5	5/1/49	1,396,743	1,282,084	0.073%
Federal National Mortgage Assn.	4.5	5/1/50	147,759	142,905	0.008%
Federal National Mortgage Assn.	4.5	5/1/50	166,338	161,010	0.009%
Federal National Mortgage Assn.	2	5/1/51	597,531	476,394	0.027%
Federal National Mortgage Assn.	2.5	5/1/51	1,728,363	1,448,021	0.082%
Federal National Mortgage Assn.	2	5/1/51	2,383,943	1,907,275	0.108%
Federal National Mortgage Assn.	2.5	5/1/51	784,614	659,285	0.037%
Federal National Mortgage Assn.	2.5	5/1/51	3,421,379	2,877,945	0.163%
Federal National Mortgage Assn.	2	5/1/51	12,286,845	9,822,460	0.557%
Federal National Mortgage Assn.	2.5	5/1/52	7,791,698	6,490,947	0.368%
Federal National Mortgage Assn.	2	5/1/52	343,277	277,020	0.016%
Federal National Mortgage Assn.	2	5/1/52	732,184	583,881	0.033%
Federal National Mortgage Assn.	5	5/1/53	494,935	486,412	0.028%
Federal National Mortgage Assn.	5	5/1/53	649,101	636,588	0.036%
Federal National Mortgage Assn.	6.5	5/1/54	1,065,375	1,100,776	0.062%
Federal National Mortgage Assn.	5.5	5/1/54	833,247	833,142	0.047%
Federal National Mortgage Assn.	6.5	5/1/54	2,625,692	2,725,238	0.155%
Federal National Mortgage Assn.	2.5	6/1/32	269,618	258,235	0.015%
Federal National Mortgage Assn.	3.5	6/1/33	443,390	434,924	0.025%
Federal National Mortgage Assn.	6	6/1/35	19,652	20,387	0.001%
Federal National Mortgage Assn.	3	6/1/35	134,352	128,607	0.007%
Federal National Mortgage Assn.	6	6/1/36	378	394	0.000%
Federal National Mortgage Assn.	6.5	6/1/36	17,402	18,088	0.001%

Federal National Mortgage Assn.	4	6/1/37	185,700	180,938	0.010%
Federal National Mortgage Assn.	4	6/1/37	387,586	378,106	0.021%
Federal National Mortgage Assn.	2	6/1/37	1,793,623	1,622,146	0.092%
Federal National Mortgage Assn.	2.5	6/1/37	974,535	901,858	0.051%
Federal National Mortgage Assn.	5	6/1/40	1,016	1,024	0.000%
Federal National Mortgage Assn.	5	6/1/40	106,745	107,681	0.006%
Federal National Mortgage Assn.	3	6/1/42	1,481,252	1,327,276	0.075%
Federal National Mortgage Assn.	3.5	6/1/43	53,456	49,826	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	5,362	4,985	0.000%
Federal National Mortgage Assn.	4	6/1/45	667,391	623,518	0.035%
Federal National Mortgage Assn.	3.5	6/1/46	291,941	269,852	0.015%
Federal National Mortgage Assn.	3.5	6/1/46	61,542	56,900	0.003%
Federal National Mortgage Assn.	4	6/1/48	737,540	694,784	0.039%
Federal National Mortgage Assn.	3.5	6/1/49	1,683,618	1,537,590	0.087%
Federal National Mortgage Assn.	2.5	6/1/51	794,374	672,585	0.038%
Federal National Mortgage Assn.	2.5	6/1/51	1,082,826	917,466	0.052%
Federal National Mortgage Assn.	6	6/1/54	1,309,029	1,334,184	0.076%
Federal National Mortgage Assn.	6.5	7/1/32	8,761	9,168	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	1,492	1,548	0.000%
Federal National Mortgage Assn.	7	7/1/32	4,394	4,588	0.000%
Federal National Mortgage Assn.	6.97	7/1/35	3,449	3,478	0.000%
Federal National Mortgage Assn.	7	7/1/36	6,874	7,058	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	1,927	1,967	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	18,012	17,792	0.001%
Federal National Mortgage Assn.	4.5	7/1/40	3,093	3,036	0.000%
Federal National Mortgage Assn.	5	7/1/41	36,858	37,181	0.002%
Federal National Mortgage Assn.	4.5	7/1/42	2,270	2,237	0.000%
Federal National Mortgage Assn.	3.5	7/1/43	429,960	400,770	0.023%
Federal National Mortgage Assn.	3	7/1/43	30,781	27,684	0.002%
Federal National Mortgage Assn.	3.5	7/1/45	112,055	103,576	0.006%
Federal National Mortgage Assn.	5	7/1/45	176,448	177,991	0.010%
Federal National Mortgage Assn.	3.5	7/1/47	178,479	163,526	0.009%
Federal National Mortgage Assn.	4	7/1/48	383,998	361,737	0.021%
Federal National Mortgage Assn.	3.5	7/1/50	303,371	277,206	0.016%
Federal National Mortgage Assn.	2.5	7/1/51	685,959	574,427	0.033%
Federal National Mortgage Assn.	5	7/1/53	671,355	658,999	0.037%
Federal National Mortgage Assn.	5	7/1/53	811,053	796,618	0.045%
Federal National Mortgage Assn.	4.5	7/1/53	5,403,852	5,173,247	0.294%
Federal National Mortgage Assn.	5	7/1/54	688,405	676,002	0.038%
Federal National Mortgage Assn.	5.5	7/1/54	1,868,237	1,866,270	0.106%
Federal National Mortgage Assn.	2	8/1/28	118,514	114,502	0.006%
Federal National Mortgage Assn.	7	8/1/31	666	695	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	301,356	296,276	0.017%
Federal National Mortgage Assn.	6	8/1/34	26,206	27,096	0.002%
Federal National Mortgage Assn.	2	8/1/36	503,849	456,683	0.026%
Federal National Mortgage Assn.	2	8/1/37	806,877	729,737	0.041%
Federal National Mortgage Assn.	5.5	8/1/37	35,239	36,066	0.002%
Federal National Mortgage Assn.	6.5	8/1/37	736	769	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	4,222	4,393	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	30,374	31,800	0.002%
Federal National Mortgage Assn.	4.5	8/1/39	26,188	25,867	0.001%
Federal National Mortgage Assn.	5	8/1/40	5,651	5,700	0.000%
Federal National Mortgage Assn.	5	8/1/40	7,194	7,212	0.000%
Federal National Mortgage Assn.	5	8/1/40	13,331	13,448	0.001%
Federal National Mortgage Assn.	4	8/1/42	45,389	43,855	0.002%
Federal National Mortgage Assn.	3	8/1/43	666,097	599,074	0.034%
Federal National Mortgage Assn.	3.5	8/1/45	554,179	512,593	0.029%
Federal National Mortgage Assn.	4	8/1/47	1,298,158	1,231,110	0.070%
Federal National Mortgage Assn.	3	8/1/47	870,710	774,049	0.044%
Federal National Mortgage Assn.	3.5	8/1/47	102,225	94,309	0.005%
Federal National Mortgage Assn.	4	8/1/47	842,519	798,638	0.045%
Federal National Mortgage Assn.	4	8/1/47	261,448	246,876	0.014%
Federal National Mortgage Assn.	5	8/1/48	789,087	788,544	0.045%
Federal National Mortgage Assn.	3	8/1/49	233,196	207,861	0.012%
Federal National Mortgage Assn.	3	8/1/50	1,048,053	918,834	0.052%
Federal National Mortgage Assn.	3	8/1/50	348,839	305,866	0.017%
Federal National Mortgage Assn.	2.5	8/1/51	3,876,121	3,247,387	0.184%
Federal National Mortgage Assn.	2.5	8/1/51	1,284,721	1,077,848	0.061%

Federal National Mortgage Assn.	2.5	8/1/51	571,613	480,475	0.027%
Federal National Mortgage Assn.	2	8/1/51	1,925,085	1,539,566	0.087%
Federal National Mortgage Assn.	2.5	8/1/51	1,628,820	1,370,088	0.078%
Federal National Mortgage Assn.	2.5	8/1/51	3,153,148	2,649,287	0.150%
Federal National Mortgage Assn.	2	8/1/51	4,506,978	3,598,090	0.204%
Federal National Mortgage Assn.	3	8/1/52	3,641,140	3,158,039	0.179%
Federal National Mortgage Assn.	5	8/1/52	325,789	321,198	0.018%
Federal National Mortgage Assn.	4	8/1/52	4,091,182	3,818,964	0.217%
Federal National Mortgage Assn.	4.5	8/1/52	436,062	417,820	0.024%
Federal National Mortgage Assn.	5.5	8/1/53	2,232,904	2,249,617	0.128%
Federal National Mortgage Assn.	6.5	8/1/54	1,089,541	1,125,688	0.064%
Federal National Mortgage Assn.	5.5	8/1/54	2,670,079	2,680,464	0.152%
Federal National Mortgage Assn.	6.5	8/1/54	1,481,100	1,534,239	0.087%
Federal National Mortgage Assn.	6	8/1/54	3,561,102	3,617,581	0.205%
Federal National Mortgage Assn.	6	8/1/54	1,888,307	1,934,684	0.110%
Federal National Mortgage Assn.	3	9/1/33	242,082	230,761	0.013%
Federal National Mortgage Assn.	3.5	9/1/35	466,071	455,452	0.026%
Federal National Mortgage Assn.	4.5	9/1/35	166,116	164,479	0.009%
Federal National Mortgage Assn.	2	9/1/36	741,463	671,137	0.038%
Federal National Mortgage Assn.	2	9/1/36	544,084	494,184	0.028%
Federal National Mortgage Assn.	2	9/1/36	3,886,320	3,516,791	0.200%
Federal National Mortgage Assn.	4.5	9/1/37	45,286	44,921	0.003%
Federal National Mortgage Assn.	7.53	9/1/37	1,692	1,729	0.000%
Federal National Mortgage Assn.	6.5	9/1/38	2,881	3,010	0.000%
Federal National Mortgage Assn.	6	9/1/38	88,505	92,290	0.005%
Federal National Mortgage Assn.	6	9/1/39	61,931	64,574	0.004%
Federal National Mortgage Assn.	5	9/1/40	210,684	212,531	0.012%
Federal National Mortgage Assn.	4.5	9/1/42	1,435	1,414	0.000%
Federal National Mortgage Assn.	3	9/1/43	152,418	137,019	0.008%
Federal National Mortgage Assn.	3.5	9/1/43	174,495	162,973	0.009%
Federal National Mortgage Assn.	4	9/1/45	18,514	17,430	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	967,929	902,169	0.051%
Federal National Mortgage Assn.	4	9/1/46	16,580	15,527	0.001%
Federal National Mortgage Assn.	4	9/1/46	365,291	343,782	0.020%
Federal National Mortgage Assn.	4.5	9/1/46	198,491	194,345	0.011%
Federal National Mortgage Assn.	3.5	9/1/46	8,395	7,749	0.000%
Federal National Mortgage Assn.	5	9/1/48	86,075	85,895	0.005%
Federal National Mortgage Assn.	3	9/1/48	4,339	3,839	0.000%
Federal National Mortgage Assn.	3	9/1/48	559,037	494,836	0.028%
Federal National Mortgage Assn.	3	9/1/49	260,792	232,322	0.013%
Federal National Mortgage Assn.	3	9/1/50	23,676	20,774	0.001%
Federal National Mortgage Assn.	2.5	9/1/50	2,702,825	2,288,890	0.130%
Federal National Mortgage Assn.	2	9/1/50	633,250	508,021	0.029%
Federal National Mortgage Assn.	2.5	9/1/51	461,534	388,219	0.022%
Federal National Mortgage Assn.	3	9/1/51	1,975,321	1,729,476	0.098%
Federal National Mortgage Assn.	3	9/1/52	987,317	856,221	0.049%
Federal National Mortgage Assn.	5	9/1/52	1,189,876	1,169,920	0.066%
Federal National Mortgage Assn.	3	9/1/52	1,007,799	874,283	0.050%
Federal National Mortgage Assn.	4	9/1/52	1,345,111	1,255,272	0.071%
Federal National Mortgage Assn.	6	9/1/53	656,013	670,815	0.038%
Federal National Mortgage Assn.	5.5	9/1/54	876,027	876,316	0.050%
Federal National Mortgage Assn.	6.5	9/1/54	482,143	498,660	0.028%
Federal National Mortgage Assn.	6	9/1/54	839,165	856,348	0.049%
Federal National Mortgage Assn.	6.5	9/1/54	600,015	621,561	0.035%
Federal National Mortgage Assn.	6.5	9/1/54	278,501	287,184	0.016%
Federal National Mortgage Assn.	6.5	9/1/54	48,177	49,901	0.003%
Federal National Mortgage Association	6.63	11/15/30	500,000	563,604	0.032%
Federal National Mortgage Association	6.25	5/15/29	342,000	371,479	0.021%
FedEx	4.4	1/15/47	6,500,000	5,103,280	0.290%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,597,791	0.091%
Fifth Third Bancorp	6.34	7/27/29	460,000	481,045	0.027%
Firstenergy Pennsylvania Electric	4.3	1/15/29	2,320,000	2,290,425	0.130%
FirstEnergy Transmission	5	1/15/35	610,000	604,783	0.034%
Fiserv	5.45	3/15/34	2,125,000	2,146,439	0.122%
Fiserv	3.2	7/1/26	10,000	9,843	0.001%
Florida development Finance	4.11	4/1/50	1,425,000	1,162,088	0.066%
Florida Power & Light	5.3	6/15/34	3,040,000	3,110,872	0.177%
FNMA 15 YR TBA APR	5	4/1/40	1,305,000	1,311,457	0.074%

FNMA 30 YR TBA APR	6	1/1/33	2,220,000	2,254,725	0.128%
FNMA 30 YR TBA APR	5	1/1/34	11,775,000	11,540,094	0.655%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	2,020,000	1,981,832	0.112%
Ford Credit Auto Owner Trust 2023-REV1	4.85	8/15/35	520,000	525,717	0.030%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,625,000	1,599,093	0.091%
Ford Motor Credit	5.13	11/5/26	1,435,000	1,424,580	0.081%
Ford Motor Credit	7.12	11/7/33	635,000	651,318	0.037%
Foundry JV Holdco	6.15	1/25/32	885,000	918,418	0.052%
Foundry JV Holdco	5.9	1/25/33	765,000	778,058	0.044%
Freddie Mac Multifamily Structured PTCs	4.4	10/25/30	6,065,000	6,063,266	0.344%
Freddie Mac Multifamily Structured PTCs	2.35	11/25/31	10,520,000	9,248,144	0.525%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	227,473	224,392	0.013%
Freddie Mac Multifamily Structured PTCs	4.43	2/25/33	3,725,000	3,696,758	0.210%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	4,090	4,077	0.000%
Freddie Mac Multifamily Structured PTCs	3.71	9/25/32	4,545,000	4,313,177	0.245%
Freddie Mac STACR REMIC Trust 2021-DNA7	5.19	11/25/41	701,563	700,639	0.040%
Freddie Mac STACR REMIC Trust 2024-DNA2	5.59	5/25/44	959,926	960,444	0.055%
Freddie Mac STACR REMIC Trust 2024-HQA1	5.59	3/25/44	2,322,843	2,322,843	0.132%
Freddie Mac STACR REMIC Trust 2024-HQA2	5.59	8/25/44	779,422	780,155	0.044%
Freddie Mac Stacr Remic Trust 2025-Hqa1	5.29	2/25/45	1,022,125	1,018,936	0.058%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	34,545	31,441	0.002%
GATX	6.05	3/15/34	1,785,000	1,867,688	0.106%
General Motors	4	4/1/25	1,090,000	1,089,845	0.062%
General Motors Financial	5.55	7/15/29	600,000	604,568	0.034%
Georgetown University	4.32	4/1/49	1,475,000	1,235,553	0.070%
Georgia Power	4.95	5/17/33	895,000	886,429	0.050%
GM Financial Consumer Automobile Receivables Trust 2025-1	4.62	12/17/29	630,000	633,841	0.036%
GM Financial Consumer Automobile Receivables Trust 2025-1	4.73	8/16/30	675,000	682,746	0.039%
GNMA II TBA APR	5.5	1/1/34	7,900,000	7,916,236	0.449%
GNMA II TBA APR	6	1/1/34	780,000	791,615	0.045%
Goldman Sachs	6.75	10/1/37	455,000	490,747	0.028%
Goldman Sachs	4.25	10/21/25	825,000	822,956	0.047%
Goldman Sachs	4.69	10/23/30	3,340,000	3,316,764	0.188%
Goldman Sachs	3.8	3/15/30	1,270,000	1,216,729	0.069%
Golub Capital Partners CLO 43B	5.63	10/20/37	2,550,000	2,554,289	0.145%
Government National Mortgage Assn.	7.5	10/15/25	14	14	0.000%
Government National Mortgage Assn.	7.5	10/15/30	185	185	0.000%
Government National Mortgage Assn.	5.5	10/20/32	428	442	0.000%
Government National Mortgage Assn.	5	10/20/40	27,715	28,090	0.002%
Government National Mortgage Assn.	4	10/20/41	1,622	1,557	0.000%
Government National Mortgage Assn.	3.5	10/20/44	30,832	28,357	0.002%
Government National Mortgage Assn.	3.5	10/20/45	32,088	29,769	0.002%
Government National Mortgage Assn.	3.5	10/20/45	51,030	47,341	0.003%
Government National Mortgage Assn.	3.5	10/20/46	1,399	1,295	0.000%
Government National Mortgage Assn.	5	10/20/47	113,860	114,282	0.006%
Government National Mortgage Assn.	5.5	10/20/48	18,374	18,692	0.001%
Government National Mortgage Assn.	3	10/20/49	243,513	212,382	0.012%
Government National Mortgage Assn.	4	10/20/50	857,759	809,703	0.046%
Government National Mortgage Assn.	2.5	10/20/51	11,216,383	9,571,579	0.543%
Government National Mortgage Assn.	3	10/20/51	2,605,415	2,308,933	0.131%
Government National Mortgage Assn.	6	10/20/52	419,993	429,510	0.024%
Government National Mortgage Assn.	4	10/20/52	2,618,896	2,460,076	0.140%
Government National Mortgage Assn.	4.5	10/20/52	3,041,632	2,920,854	0.166%
Government National Mortgage Assn.	7.5	11/15/29	262	264	0.000%
Government National Mortgage Assn.	4.5	11/20/39	15,618	15,386	0.001%
Government National Mortgage Assn.	4.5	11/20/40	243,261	239,206	0.014%
Government National Mortgage Assn.	5	11/20/40	14,758	14,958	0.001%
Government National Mortgage Assn.	3.5	11/20/42	2,945	2,709	0.000%
Government National Mortgage Assn.	3	11/20/46	172,843	155,162	0.009%
Government National Mortgage Assn.	3	11/20/46	1,245,069	1,117,703	0.063%
Government National Mortgage Assn.	3	11/20/46	816	732	0.000%
Government National Mortgage Assn.	4	11/20/47	510,920	483,563	0.027%
Government National Mortgage Assn.	5	11/20/47	49,123	49,109	0.003%
Government National Mortgage Assn.	5.5	11/20/48	89,199	90,956	0.005%
Government National Mortgage Assn.	2.5	11/20/51	2,147,381	1,832,483	0.104%
Government National Mortgage Assn.	6	11/20/52	768,163	784,867	0.045%
Government National Mortgage Assn.	5	1/1/34	5,485,000	5,394,728	0.306%
Government National Mortgage Assn.	6.5	1/1/34	2,125,000	2,175,252	0.123%

Government National Mortgage Assn.	2.5	1/1/43	2,890,000	2,464,714	0.140%
Government National Mortgage Assn.	6.5	1/15/29	220	224	0.000%
Government National Mortgage Assn.	7.5	1/15/32	23,500	23,637	0.001%
Government National Mortgage Assn.	5	1/20/33	677	689	0.000%
Government National Mortgage Assn.	5	1/20/36	970	980	0.000%
Government National Mortgage Assn.	1.5	1/20/37	208,097	184,194	0.010%
Government National Mortgage Assn.	4.5	1/20/41	203,806	200,408	0.011%
Government National Mortgage Assn.	4	1/20/46	245,421	234,174	0.013%
Government National Mortgage Assn.	4.5	1/20/46	3,589	3,509	0.000%
Government National Mortgage Assn.	5	1/20/48	375,440	375,272	0.021%
Government National Mortgage Assn.	5.5	1/20/49	57,543	58,421	0.003%
Government National Mortgage Assn.	3.5	1/20/49	104,241	96,423	0.005%
Government National Mortgage Assn.	3	1/20/50	222,313	193,546	0.011%
Government National Mortgage Assn.	2	1/20/51	5,081,165	4,157,625	0.236%
Government National Mortgage Assn.	2	1/20/52	3,726,493	3,049,175	0.173%
Government National Mortgage Assn.	2.5	1/20/52	904,997	772,285	0.044%
Government National Mortgage Assn.	7.5	12/15/25	3	3	0.000%
Government National Mortgage Assn.	7.5	12/15/27	155	155	0.000%
Government National Mortgage Assn.	5	12/20/35	3,230	3,262	0.000%
Government National Mortgage Assn.	1.5	12/20/36	154,459	136,717	0.008%
Government National Mortgage Assn.	3.5	12/20/42	428,856	399,998	0.023%
Government National Mortgage Assn.	3.5	12/20/45	134,752	124,978	0.007%
Government National Mortgage Assn.	4.5	12/20/45	2,125	2,082	0.000%
Government National Mortgage Assn.	3.5	12/20/47	604,866	559,133	0.032%
Government National Mortgage Assn.	5	12/20/47	236,129	236,060	0.013%
Government National Mortgage Assn.	5.5	12/20/48	238,796	243,641	0.014%
Government National Mortgage Assn.	2	12/20/51	1,089,351	891,353	0.051%
Government National Mortgage Assn.	2.5	12/20/51	1,836,984	1,567,603	0.089%
Government National Mortgage Assn.	4	2/15/41	66,675	63,963	0.004%
Government National Mortgage Assn.	3.5	2/15/45	36,840	34,553	0.002%
Government National Mortgage Assn.	5.5	2/20/34	76,257	78,169	0.004%
Government National Mortgage Assn.	5	2/20/35	3,118	3,140	0.000%
Government National Mortgage Assn.	5.5	2/20/35	537	551	0.000%
Government National Mortgage Assn.	5.5	2/20/36	5,455	5,603	0.000%
Government National Mortgage Assn.	3.5	2/20/43	54,195	50,740	0.003%
Government National Mortgage Assn.	4	2/20/44	55,523	53,168	0.003%
Government National Mortgage Assn.	3.5	2/20/45	31,707	29,161	0.002%
Government National Mortgage Assn.	3.5	2/20/46	119,143	110,148	0.006%
Government National Mortgage Assn.	3	2/20/48	82,608	72,664	0.004%
Government National Mortgage Assn.	3.5	2/20/48	809,534	748,276	0.042%
Government National Mortgage Assn.	5	2/20/48	231,953	232,243	0.013%
Government National Mortgage Assn.	3.5	2/20/48	4,492	4,162	0.000%
Government National Mortgage Assn.	6.5	3/15/29	267	277	0.000%
Government National Mortgage Assn.	6.5	3/15/29	179	186	0.000%
Government National Mortgage Assn.	6.5	3/15/29	105	106	0.000%
Government National Mortgage Assn.	7.5	3/15/32	524	555	0.000%
Government National Mortgage Assn.	4	3/15/41	78,336	74,378	0.004%
Government National Mortgage Assn.	5.5	3/20/34	366	376	0.000%
Government National Mortgage Assn.	5	3/20/35	2,626	2,648	0.000%
Government National Mortgage Assn.	5	3/20/36	4,386	4,429	0.000%
Government National Mortgage Assn.	4.5	3/20/41	17,312	17,023	0.001%
Government National Mortgage Assn.	5	3/20/41	189,233	191,450	0.011%
Government National Mortgage Assn.	3.5	3/20/43	97,649	89,813	0.005%
Government National Mortgage Assn.	3.5	3/20/46	1,832,515	1,704,573	0.097%
Government National Mortgage Assn.	4	3/20/47	97,397	92,301	0.005%
Government National Mortgage Assn.	4.5	3/20/47	98,676	96,258	0.005%
Government National Mortgage Assn.	3	3/20/48	170,265	149,136	0.008%
Government National Mortgage Assn.	5.5	3/20/48	197,115	201,980	0.011%
Government National Mortgage Assn.	5.5	3/20/49	191,094	194,752	0.011%
Government National Mortgage Assn.	2	3/20/51	1,129,985	924,898	0.052%
Government National Mortgage Assn.	2	3/20/52	4,671,655	3,822,547	0.217%
Government National Mortgage Assn.	3	3/20/52	1,817,547	1,610,719	0.091%
Government National Mortgage Assn.	6.5	4/15/26	17	17	0.000%
Government National Mortgage Assn.	6.5	4/15/29	60	63	0.000%
Government National Mortgage Assn.	6	4/15/36	7,828	8,157	0.000%
Government National Mortgage Assn.	5	4/20/39	3,739	3,790	0.000%
Government National Mortgage Assn.	3.5	4/20/43	651,845	599,606	0.034%
Government National Mortgage Assn.	3.5	4/20/46	358,449	332,057	0.019%

Government National Mortgage Assn.	3.5	4/20/47	732,910	678,182	0.038%
Government National Mortgage Assn.	5.5	4/20/48	67,985	69,664	0.004%
Government National Mortgage Assn.	3.5	4/20/48	432,576	404,652	0.023%
Government National Mortgage Assn.	4	4/20/49	1,692,574	1,597,756	0.091%
Government National Mortgage Assn.	3	4/20/50	158,475	137,625	0.008%
Government National Mortgage Assn.	2.5	4/20/51	986,104	841,853	0.048%
Government National Mortgage Assn.	4.5	4/20/53	704,538	678,165	0.038%
Government National Mortgage Assn.	6.5	5/15/29	70	71	0.000%
Government National Mortgage Assn.	6.5	5/15/29	50	51	0.000%
Government National Mortgage Assn.	6.5	5/15/29	107	109	0.000%
Government National Mortgage Assn.	6.5	5/15/29	56	58	0.000%
Government National Mortgage Assn.	1.5	5/20/37	368,232	325,915	0.018%
Government National Mortgage Assn.	3.5	5/20/43	19,228	17,934	0.001%
Government National Mortgage Assn.	3	5/20/46	198,669	178,653	0.010%
Government National Mortgage Assn.	3.5	5/20/46	153,645	142,332	0.008%
Government National Mortgage Assn.	4	5/20/46	85,905	81,953	0.005%
Government National Mortgage Assn.	4	5/20/47	730,179	688,384	0.039%
Government National Mortgage Assn.	5	5/20/48	150,877	150,693	0.009%
Government National Mortgage Assn.	5.5	5/20/48	30,043	30,711	0.002%
Government National Mortgage Assn.	5	5/20/48	21,815	21,492	0.001%
Government National Mortgage Assn.	2	5/20/52	802,180	656,378	0.037%
Government National Mortgage Assn.	7.5	6/15/26	19	19	0.000%
Government National Mortgage Assn.	4.5	6/15/39	39,254	38,673	0.002%
Government National Mortgage Assn.	4.5	6/15/40	3,963	3,888	0.000%
Government National Mortgage Assn.	5	6/20/35	432	436	0.000%
Government National Mortgage Assn.	5	6/20/40	562	570	0.000%
Government National Mortgage Assn.	5	6/20/41	9,447	9,555	0.001%
Government National Mortgage Assn.	3.5	6/20/43	343,970	320,821	0.018%
Government National Mortgage Assn.	3.5	6/20/43	61,697	58,228	0.003%
Government National Mortgage Assn.	3	6/20/46	675	607	0.000%
Government National Mortgage Assn.	3.5	6/20/46	77,926	72,144	0.004%
Government National Mortgage Assn.	5	6/20/47	427	427	0.000%
Government National Mortgage Assn.	5	6/20/48	266,854	266,324	0.015%
Government National Mortgage Assn.	5	6/20/48	73,672	72,776	0.004%
Government National Mortgage Assn.	5	6/20/49	336,428	335,085	0.019%
Government National Mortgage Assn.	4	6/20/51	466,184	439,950	0.025%
Government National Mortgage Assn.	3	6/20/52	4,928,053	4,367,267	0.248%
Government National Mortgage Assn.	3	7/15/43	4,469	4,057	0.000%
Government National Mortgage Assn.	8.5	7/20/26	35	35	0.000%
Government National Mortgage Assn.	4	7/20/42	137,767	132,266	0.008%
Government National Mortgage Assn.	3.5	7/20/43	221,767	206,842	0.012%
Government National Mortgage Assn.	4.5	7/20/45	148,391	145,367	0.008%
Government National Mortgage Assn.	3	7/20/46	111,476	100,187	0.006%
Government National Mortgage Assn.	3.5	7/20/46	30,560	28,388	0.002%
Government National Mortgage Assn.	4.5	7/20/46	2,175	2,131	0.000%
Government National Mortgage Assn.	3	7/20/46	2,700,082	2,425,963	0.138%
Government National Mortgage Assn.	5	7/20/47	283,780	283,696	0.016%
Government National Mortgage Assn.	4.5	7/20/47	200,505	195,428	0.011%
Government National Mortgage Assn.	3	7/20/50	336,992	292,655	0.017%
Government National Mortgage Assn.	2	7/20/51	1,743,028	1,426,220	0.081%
Government National Mortgage Assn.	3.5	7/20/52	4,061,114	3,723,691	0.211%
Government National Mortgage Assn.	7.5	8/15/25	12	12	0.000%
Government National Mortgage Assn.	6.5	8/15/29	299	302	0.000%
Government National Mortgage Assn.	6	8/15/33	2,695	2,807	0.000%
Government National Mortgage Assn.	4.5	8/15/35	862	837	0.000%
Government National Mortgage Assn.	5.5	8/20/34	9,757	10,021	0.001%
Government National Mortgage Assn.	5	8/20/35	2,363	2,380	0.000%
Government National Mortgage Assn.	5	8/20/40	409	414	0.000%
Government National Mortgage Assn.	3.5	8/20/42	42,897	40,182	0.002%
Government National Mortgage Assn.	5	8/20/42	1,586	1,607	0.000%
Government National Mortgage Assn.	4.5	8/20/46	3,106	3,043	0.000%
Government National Mortgage Assn.	3	8/20/46	864,957	776,921	0.044%
Government National Mortgage Assn.	4	8/20/47	466,097	439,960	0.025%
Government National Mortgage Assn.	4.5	8/20/47	1,391,818	1,356,571	0.077%
Government National Mortgage Assn.	5	8/20/47	35,919	35,909	0.002%
Government National Mortgage Assn.	5	8/20/48	124,140	123,759	0.007%
Government National Mortgage Assn.	2.5	8/20/50	979,810	837,464	0.048%
Government National Mortgage Assn.	2	8/20/51	2,389,840	1,955,469	0.111%

Government National Mortgage Assn.	2.5	8/20/51	782,017	667,340	0.038%
Government National Mortgage Assn.	4.5	9/15/34	536	530	0.000%
Government National Mortgage Assn.	5	9/15/39	60,249	61,025	0.003%
Government National Mortgage Assn.	3.5	9/15/41	290,162	272,527	0.015%
Government National Mortgage Assn.	3	9/15/42	130,903	118,855	0.007%
Government National Mortgage Assn.	4.5	9/20/40	66,011	64,870	0.004%
Government National Mortgage Assn.	3.5	9/20/43	110,491	103,055	0.006%
Government National Mortgage Assn.	3	9/20/44	3,604	3,249	0.000%
Government National Mortgage Assn.	3.5	9/20/46	151,049	139,818	0.008%
Government National Mortgage Assn.	4.5	9/20/46	3,229	3,110	0.000%
Government National Mortgage Assn.	5	9/20/47	218,274	218,210	0.012%
Government National Mortgage Assn.	5.5	9/20/48	828	846	0.000%
Government National Mortgage Assn.	3	9/20/49	518,564	452,270	0.026%
Government National Mortgage Assn.	2.5	9/20/51	1,086,095	926,826	0.053%
Government National Mortgage Assn.	4	9/20/52	2,099,506	1,968,367	0.112%
Government National Mortgage Assn.	6	9/20/52	695,557	711,329	0.040%
Government National Mortgage Assn.	5.5	9/20/54	812,243	814,468	0.046%
Government National Mortgage Association	3.5	10/20/50	1,015,000	844,968	0.048%
Government National Mortgage Association	3	11/20/47	32,587	30,223	0.002%
Government National Mortgage Association	3	12/20/47	38,468	34,999	0.002%
Grand Parkway Transportation	3.24	10/1/52	15,000	10,337	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	2.9	10/25/50	960,912	819,440	0.047%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	1,403,736	0.080%
Halseypoint Clo 6	5.65	1/20/38	1,710,000	1,705,794	0.097%
Hardees Funding	7.25	3/20/54	1,757,250	1,805,624	0.102%
HCA	4.13	6/15/29	1,695,000	1,640,285	0.093%
HCA	5.45	9/15/34	890,000	879,656	0.050%
Healthcare Realty Holdings	3.63	1/15/28	605,000	581,554	0.033%
Health Care Service Corp A Mutual Legal Reserve	5.45	6/15/34	1,095,000	1,105,946	0.063%
Healthpeak OP	2.88	1/15/31	420,000	374,395	0.021%
Healthpeak OP	2.13	12/1/28	710,000	651,647	0.037%
Highbridge Loan Management 5-2015	5.36	10/15/30	559,011	558,624	0.032%
Home depot	5.88	12/16/36	3,000,000	3,204,573	0.182%
HSBC Bank USA NA/New York NY	5.88	11/1/34	560,000	569,878	0.032%
HSBC Holdings	2.01	9/22/28	3,345,000	3,122,300	0.177%
Hudson Yards 2025-SPRL Mortgage Trust	5.47	1/13/40	1,720,000	1,749,885	0.099%
Humana	2.15	2/3/32	1,050,000	860,620	0.049%
Humana	5.95	3/15/34	835,000	853,060	0.048%
Humana	3.7	3/23/29	880,000	843,080	0.048%
Humana	5.38	4/15/31	785,000	795,739	0.045%
Huntington Bank Auto Credit-Linked Notes Series 2024-1	6.15	5/20/32	168,811	170,860	0.010%
Huntington Bank Auto Credit-Linked Notes Series 2025-1	4.96	3/21/33	1,430,000	1,427,360	0.081%
Hyundai Capital America	1.3	1/8/26	1,510,000	1,468,812	0.083%
Hyundai Capital America	5.35	3/19/29	500,000	505,226	0.029%
Hyundai Capital America	5.5	3/30/26	820,000	826,882	0.047%
Icon Investments Six DAC	5.85	5/8/29	300,000	309,086	0.018%
Illinois State Toll Highway Authority	6.18	1/1/34	315,000	333,462	0.019%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	821,075	0.047%
Ingersoll Rand	5.18	6/15/29	4,440,000	4,507,355	0.256%
Ing Groep	5.55	3/19/35	1,655,000	1,668,038	0.095%
Ing Groep	6.11	9/11/34	740,000	775,866	0.044%
Inland Valley development Agency	5.5	3/1/33	240,000	240,869	0.014%
Intercontinental Exchange	5.25	6/15/31	1,585,000	1,623,779	0.092%
Intercontinental Exchange	1.85	9/15/32	1,735,000	1,409,753	0.080%
Invesco US CLO 2023-1	5.86	4/22/37	730,000	730,817	0.041%
IQVIA	6.25	2/1/29	735,000	762,563	0.043%
Jackson National Life Global Funding	4.9	1/13/27	3,620,000	3,633,054	0.206%
Jamestown CLO XV	5.67	7/15/35	1,315,000	1,313,205	0.075%
Jde Peet S	1.38	1/15/27	1,245,000	1,169,663	0.066%
Jersey Mike s Funding	2.89	2/15/52	49,625	47,833	0.003%
John deere Capital	4.5	1/8/27	1,840,000	1,849,846	0.105%
John deere Capital	4.4	9/8/31	2,530,000	2,500,399	0.142%
JPMorgan Chase	2.95	10/1/26	980,000	960,579	0.055%
JPMorgan Chase	3.78	2/1/28	990,000	977,594	0.055%
JPMorgan Chase	2.96	5/13/31	1,230,000	1,117,919	0.063%
JPMorgan Chase	5.3	7/24/29	3,170,000	3,226,268	0.183%
JPMorgan Chase	3.88	7/24/38	4,905,000	4,275,487	0.243%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	6.05	10/15/33	1,625,000	1,601,092	0.091%

T. Rowe Price QM U.S. Bond Index Fund  
(Unaudited)

03/31/2025

J.P. Morgan Mortgage Trust 2023-DSC2	5.25	11/25/63	542,087	540,800	0.031%
Keurig Dr Pepper	2.55	9/15/26	450,000	438,036	0.025%
Kilroy Realty	4.38	10/1/25	335,000	333,693	0.019%
Kinder Morgan	5.2	6/1/33	1,800,000	1,778,881	0.101%
KKR CLO 43	6.05	1/15/36	1,080,000	1,082,726	0.061%
L3Harris Technologies	3.83	4/27/25	295,000	294,734	0.017%
L3Harris Technologies	5.05	6/1/29	1,300,000	1,315,859	0.075%
Liberty Mutual	4.5	6/15/49	1,670,000	1,274,202	0.072%
Liberty Mutual	4.85	8/1/44	1,370,000	1,185,750	0.067%
Lloyds Banking	5.46	1/5/28	1,015,000	1,027,691	0.058%
Lockheed Martin	4.07	12/15/42	184,000	154,452	0.009%
LPL Holdings	5.65	3/15/35	3,700,000	3,684,541	0.209%
LYB International Finance II BV	3.5	3/2/27	1,000,000	975,844	0.055%
Madison Park Funding XXXIII	5.59	10/15/32	1,255,000	1,255,014	0.071%
Marathon Petroleum	5.15	3/1/30	1,955,000	1,965,880	0.112%
Mars	4.6	3/1/28	2,120,000	2,127,696	0.121%
Maryland Economic development	4.75	6/1/42	2,045,000	1,800,357	0.102%
MassMutual Global Funding II	5.1	4/9/27	2,940,000	2,982,265	0.169%
McDonald s	3.3	7/1/25	15,000	14,955	0.001%
McDonald s	1.45	9/1/25	935,000	922,145	0.052%
MedStar Health	3.63	8/15/49	920,000	662,998	0.038%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	488,470	0.028%
Mercedes-Benz Finance North America	4.8	3/30/26	1,930,000	1,934,950	0.110%
Merck	5	5/17/53	810,000	747,911	0.042%
Meta Platforms	5.6	5/15/53	1,825,000	1,833,749	0.104%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	616,649	593,660	0.034%
Metropolitan Transportation Authority	6.55	11/15/31	1,315,000	1,391,020	0.079%
Metropolitan Transportation Authority dedicated Tax Fund	7.34	11/15/39	125,000	147,631	0.008%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	480,000	495,725	0.028%
Mexico Government International Bond	2.66	5/24/31	5,154,000	4,348,958	0.247%
MHC Commercial Mortgage Trust 2021-MHC	5.53	4/15/38	3,180,000	3,172,050	0.180%
Microchip Technology	5.05	3/15/29	850,000	855,578	0.049%
Micron Technology	4.19	2/15/27	805,000	799,062	0.045%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,741,540	0.099%
Mississippi Power	3.95	3/30/28	905,000	892,891	0.051%
Mohawk Industries	5.85	9/18/28	1,430,000	1,480,689	0.084%
Mondelez International	4.75	2/20/29	3,800,000	3,841,108	0.218%
Moody s	2	8/19/31	1,660,000	1,411,174	0.080%
Morgan Stanley	4.3	1/27/45	750,000	629,749	0.036%
Morgan Stanley	5.66	4/18/30	2,975,000	3,062,501	0.174%
Morgan Stanley	3.22	4/22/42	830,000	619,607	0.035%
Morgan Stanley	2.19	4/28/26	1,410,000	1,406,471	0.080%
Morgan Stanley	3.13	7/27/26	2,000,000	1,965,396	0.112%
Morgan Stanley	6.25	8/9/26	175,000	178,973	0.010%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	700,000	684,151	0.039%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,390,000	1,374,402	0.078%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,780,000	2,494,708	0.142%
Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/51	3,045,000	2,983,617	0.169%
Motorola Solutions	5	4/15/29	835,000	842,941	0.048%
Mplx	5.65	3/1/53	1,600,000	1,470,891	0.083%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,692,000	1,855,955	0.105%
MVW 2019-2	2.22	10/20/38	417,344	409,204	0.023%
MVW 2020-1	1.74	10/20/37	126,993	122,768	0.007%
NatWest Markets	5.41	5/17/29	2,850,000	2,914,769	0.165%
Navient Private Education Loan Trust 2020	2.46	11/15/68	566,269	544,428	0.031%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	309,480	303,648	0.017%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	175,101	161,960	0.009%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	147,623	138,708	0.008%
Navistar Financial dealer Note Master Owner Trust	5.59	4/25/29	640,000	646,658	0.037%
Nestle Holdings	4.85	3/14/33	2,700,000	2,708,348	0.154%
Neuberger Berman CLO XXI	5.79	1/20/39	495,000	493,681	0.028%
Nevada Power	6.65	4/1/36	400,000	437,902	0.025%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,201,820	0.068%
New York Life Insurance	3.75	5/15/50	1,415,000	1,045,161	0.059%
New York State dormitory Authority	3.88	7/1/46	950,000	759,972	0.043%
New York State dormitory Authority	4.85	7/1/48	800,000	744,152	0.042%
New York State Electric & Gas	5.3	8/15/34	1,195,000	1,191,189	0.068%
NextEra Energy Capital Holdings	5.75	9/1/25	1,355,000	1,360,004	0.077%



NiSource	1.7	2/15/31	1,280,000	1,073,294	0.061%
NiSource	3.95	3/30/48	1,000,000	763,614	0.043%
NiSource	5.35	4/1/34	1,850,000	1,853,811	0.105%
NiSource	3.49	5/15/27	710,000	695,616	0.039%
Nmef Funding 2025	4.72	7/15/32	1,245,000	1,244,189	0.071%
Northwell Healthcare	3.98	11/1/46	1,275,000	988,196	0.056%
Nucor	3.95	5/1/28	1,311,000	1,289,876	0.073%
Nucor	2.7	6/1/30	775,000	705,524	0.040%
Nutrien	4	12/15/26	525,000	520,526	0.030%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	395,000	383,428	0.022%
NYMT Loan Trust 2025-INV1	5.41	4/25/60	1,105,000	1,104,963	0.063%
OBX 2019-EXP3 Trust	3.5	10/25/59	103,454	93,690	0.005%
OBX 2019-EXP3 Trust	5.53	10/25/59	30,166	30,269	0.002%
Occidental Petroleum	5.38	1/1/32	1,430,000	1,409,951	0.080%
OCP CLO 2017-13	0	11/15/37	2,370,000	2,366,042	0.134%
Octane Receivables Trust 2023-1	5.87	5/21/29	39,202	39,339	0.002%
Octane Receivables Trust 2024-1	5.68	5/20/30	376,805	380,312	0.022%
Octane Receivables Trust 2024-RVM1	5.01	1/22/46	998,575	1,003,566	0.057%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	688,085	0.039%
ONEOK	4.75	10/15/31	1,340,000	1,315,095	0.075%
O Reilly Automotive	5.75	11/20/26	390,000	397,206	0.023%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,397,496	0.136%
O Reilly Automotive	3.6	9/1/27	20,000	19,575	0.001%
Owens Corning	5.7	6/15/34	1,235,000	1,265,076	0.072%
PACCAR Financial	5.2	11/9/26	2,895,000	2,940,437	0.167%
PACCAR Financial	5	5/13/27	3,070,000	3,113,514	0.177%
Pacific Gas & Electric	2.1	8/1/27	1,985,000	1,860,159	0.106%
Palmer Square CLO 2020-3	5.97	11/15/36	1,410,000	1,412,410	0.080%
PEAC Solutions Receivables 2025-1	4.94	10/20/28	2,435,000	2,441,521	0.139%
Peco Energy	5.95	10/1/36	150,000	160,977	0.009%
Perrigo Finance Unlimited	4.9	6/15/30	1,725,000	1,651,862	0.094%
Peruvian Government International Bond	5.38	2/8/35	740,000	727,383	0.041%
PFA	3.41	7/1/51	2,520,000	1,786,705	0.101%
Philadelphia Authority for Industrial development	3.96	4/15/26	175,000	174,421	0.010%
Pioneer Natural Resources	1.13	1/15/26	695,000	676,767	0.038%
Pioneer Natural Resources	5.1	3/29/26	635,000	639,100	0.036%
PNC Financial Services	4.76	1/26/27	1,920,000	1,920,879	0.109%
Port Authority of New York & New Jersey	5.31	8/1/46	40,000	38,516	0.002%
Post Road Equipment Finance 2024-1	5.59	11/15/29	224,172	225,295	0.013%
Post Road Equipment Finance 2025-1	4.9	5/15/31	1,665,000	1,669,136	0.095%
President & Fellows of Harvard College	3.62	10/1/37	385,000	339,144	0.019%
Principal Financial	4.11	2/15/28	1,100,000	1,086,473	0.062%
Principal Financial	3.4	5/15/25	1,215,000	1,211,944	0.069%
Principal Financial	3.7	5/15/29	10,000	9,636	0.001%
Principal Financial	2.13	6/15/30	1,900,000	1,669,500	0.095%
Progress Residential 2021-SFR5 Trust	1.43	7/17/38	344,068	334,515	0.019%
Progress Residential 2024-SFR4 Trust	3.1	7/17/41	995,000	925,422	0.053%
Progress Residential 2024-SFR5 Trust	3	8/9/29	745,000	687,654	0.039%
Progress Residential 2025-SFR2 Trust	3.31	4/17/42	1,305,000	1,196,019	0.068%
Prologis	4	9/15/28	2,110,000	2,081,348	0.118%
Protective Life Global Funding	1.17	7/15/25	2,345,000	2,320,797	0.132%
Provident Funding Mortgage Trust 2019-1	3.18	12/25/49	2,079,722	1,797,572	0.102%
Province of Alberta Canada	4.5	1/24/34	1,405,000	1,394,621	0.079%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,568,698	0.089%
Province of British Columbia Canada	4.2	7/6/33	2,644,000	2,578,738	0.146%
Province of Manitoba Canada	4.3	7/27/33	2,045,000	2,004,108	0.114%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,510,844	0.143%
Province of Ontario Canada	3.7	9/17/29	4,360,000	4,273,384	0.243%
Province of Quebec Canada	7.5	9/15/29	104,000	117,664	0.007%
Public Service Electric & Gas	5.7	12/1/36	180,000	187,129	0.011%
Public Storage Operating	1.95	11/9/28	1,285,000	1,182,675	0.067%
Qatar Government International Bond	3.75	4/16/30	730,000	707,949	0.040%
RCKT Mortgage Trust 2024-CES9	5.58	12/25/44	343,736	344,803	0.020%
Realty Income	4.63	11/1/25	1,775,000	1,775,705	0.101%
Realty Income	2.2	6/15/28	685,000	638,467	0.036%
Realty Income	3.95	8/15/27	835,000	825,639	0.047%
Regal Rexnord	6.4	4/15/33	1,640,000	1,700,250	0.096%
Regency Centers	5.25	1/15/34	1,340,000	1,339,499	0.076%

Regency Centers	3.6	2/1/27	350,000	344,416	0.020%
Regency Centers	4.4	2/1/47	2,000,000	1,669,332	0.095%
Regency Centers	4.13	3/15/28	520,000	514,083	0.029%
Regents of the University of California Medical Center Pooled Revenue	3.26	5/15/60	700,000	447,958	0.025%
RELX Capital	3	5/22/30	1,120,000	1,034,836	0.059%
Republic of Poland Government International Bond	3.25	4/6/26	890,000	880,460	0.050%
Republic Services	3.38	11/15/27	585,000	569,943	0.032%
Rewity	1.9	9/15/28	1,575,000	1,433,590	0.081%
RGA Global Funding	5.45	5/24/29	1,730,000	1,771,484	0.101%
Rocket Mortgage	5.55	3/25/55	875,000	874,983	0.050%
Rogers Communications	3.63	12/15/25	335,000	332,921	0.019%
Rogers Communications	5.3	2/15/34	1,885,000	1,851,588	0.105%
Roper Technologies	3.8	12/15/26	660,000	652,127	0.037%
Roper Technologies	2	6/30/30	575,000	502,124	0.028%
Roper Technologies	2.95	9/15/29	685,000	637,341	0.036%
Ross Stores	4.6	4/15/25	3,575,000	3,574,535	0.203%
Ross Stores	1.88	4/15/31	300,000	252,947	0.014%
Sabine Pass Liquefaction	4.2	3/15/28	815,000	805,403	0.046%
Sabine Pass Liquefaction	4.5	5/15/30	655,000	642,960	0.036%
San Diego County Water Authority	6.14	5/1/49	275,000	288,104	0.016%
San Diego Gas & Electric	4.1	6/15/49	1,790,000	1,407,192	0.080%
San Diego Gas & Electric	6.13	9/15/37	170,000	178,964	0.010%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	558,144	0.032%
Santander Drive Auto Receivables Trust 2021-1	2.51	12/15/28	4,073,863	4,023,628	0.228%
Santander Drive Auto Receivables Trust 2021-3	2.7	10/16/28	4,300,000	4,247,842	0.241%
Santander Drive Auto Receivables Trust 2024-5	4.62	11/15/28	945,000	946,165	0.054%
Santander Drive Auto Receivables Trust 2024-5	4.63	8/15/29	1,065,000	1,066,555	0.061%
Santander Holdings USA	6.5	3/9/29	885,000	914,670	0.052%
Santander Holdings USA	6.34	5/31/35	1,925,000	1,968,534	0.112%
Saudi Government International Bond	5.38	1/13/31	2,010,000	2,060,853	0.117%
SCF Equipment Leasing 2024-1	5.82	9/20/32	840,000	858,094	0.049%
SCF Equipment Trust 2016-1	5.11	11/21/33	1,250,000	1,263,765	0.072%
SCF Equipment Trust 2016-1	4.82	7/22/30	1,285,000	1,286,290	0.073%
SDR Commercial Mortgage Trust 2024-DSNY	5.71	5/15/39	1,260,000	1,253,700	0.071%
SEB Funding	7.39	4/30/54	840,000	861,611	0.049%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	83,197	77,851	0.004%
ServiceNow	1.4	9/1/30	3,710,000	3,125,946	0.177%
SFS Auto Receivables Securitization Trust 2024-2	5.33	11/20/29	850,000	860,455	0.049%
SFS Auto Receivables Securitization Trust 2024-2	5.41	8/20/30	165,000	168,820	0.010%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	3,086	3,068	0.000%
Sherwin-Williams	4.8	9/1/31	2,400,000	2,391,835	0.136%
Signal Peak CLO 5	5.85	4/25/37	2,310,000	2,314,620	0.131%
Simon Property	3.8	7/15/50	2,830,000	2,086,335	0.118%
Skandinaviska Enskilda Banken	5.13	3/5/27	2,930,000	2,973,575	0.169%
SMB Private Education Loan Trust	1.29	7/15/53	791,146	742,440	0.042%
Smb Private Education Loan Trust 2018	3.6	1/15/37	201,264	198,520	0.011%
Smb Private Education Loan Trust 2020	2.23	9/15/37	281,214	270,769	0.015%
Smb Private Education Loan Trust 2021	1.07	1/15/53	1,621,778	1,449,427	0.082%
Societe Generale	6.07	1/19/35	1,305,000	1,322,577	0.075%
Societe Generale	5.25	2/19/27	1,230,000	1,238,619	0.070%
Solventum	5.4	3/1/29	1,735,000	1,769,608	0.100%
Southern	5.7	3/15/34	725,000	748,805	0.042%
Southern	4.4	7/1/46	1,935,000	1,599,038	0.091%
Southern California Edison	5.15	6/1/29	2,105,000	2,115,550	0.120%
Southern California Gas	5.75	11/15/35	140,000	143,906	0.008%
Southern Co Gas Capital	4.95	9/15/34	1,735,000	1,683,771	0.096%
Southwestern Public Service	6	6/1/54	365,000	368,236	0.021%
Spectra Energy Partners	3.38	10/15/26	460,000	453,492	0.026%
Standard Chartered	5.69	5/14/28	2,030,000	2,065,827	0.117%
Stanford Health Care	3.8	11/15/48	440,000	342,793	0.019%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	255,378	252,388	0.014%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	262,786	246,108	0.014%
State of California	7.63	3/1/40	1,350,000	1,623,875	0.092%
State of Oregon doT	1.76	11/15/32	2,400,000	1,975,248	0.112%
State of Wisconsin	3.95	5/1/36	1,700,000	1,579,436	0.090%
Sumitomo Mitsui Financial	5.46	1/13/26	1,755,000	1,768,136	0.100%
Synchrony Card Funding	5.54	7/15/29	250,000	253,365	0.014%
Synchrony Card Issuance Trust	4.78	2/15/31	1,665,000	1,684,223	0.096%

Takeda Pharmaceutical	2.05	3/31/30	2,310,000	2,031,432	0.115%
Tampa Electric	6.15	5/15/37	700,000	735,956	0.042%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,148,862	0.065%
Texas Natural Gas Securitization Finance	5.17	4/1/41	705,000	712,776	0.040%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	2,400,000	1,918,896	0.109%
Time Warner Cable	6.55	5/1/37	235,000	232,718	0.013%
Time Warner Cable	6.75	6/15/39	2,580,000	2,569,768	0.146%
TJX	1.6	5/15/31	1,425,000	1,199,615	0.068%
T-Mobile USA	3.75	4/15/27	3,565,000	3,507,636	0.199%
Toronto-Dominion Bank	4.99	4/5/29	2,200,000	2,224,433	0.126%
Toronto-Dominion Bank	1.15	6/12/25	1,725,000	1,712,059	0.097%
Towd Point Mortgage Trust 2018-1	3	1/25/58	36,359	35,784	0.002%
Towd Point Mortgage Trust 2019-HY3	5.93	10/25/59	510,000	518,755	0.029%
Towd Point Mortgage Trust 2024-1	4.78	3/25/64	2,141,024	2,161,393	0.123%
Toyota Lease Owner Trust 2025	4.81	6/20/29	1,225,000	1,234,122	0.070%
Toyota Motor Credit	4.8	1/5/26	2,945,000	2,951,176	0.167%
TPIC SPV I	7.13	11/28/44	2,026,020	2,026,020	0.115%
Transcontinental Gas Pipe Line	4.6	3/15/48	790,000	667,660	0.038%
Transurban Finance Co Pty	4.13	2/2/26	185,000	184,263	0.010%
Transurban Finance Co Pty	2.45	3/16/31	1,820,000	1,596,195	0.091%
Transurban Finance Co Pty	3.38	3/22/27	235,000	229,876	0.013%
Travelers	6.25	6/15/37	225,000	244,152	0.014%
TR Finance	3.35	5/15/26	225,000	221,744	0.013%
Tricon Residential 2024-SFR3 Trust	4.5	8/17/41	1,063,449	1,045,649	0.059%
TRP Government Reserve	4.39		64,397,625	64,397,625	3.655%
Truist Financial	1.95	6/5/30	1,470,000	1,277,886	0.073%
TX Trust 2024-HOU	5.91	6/15/39	660,000	658,771	0.037%
Uber Technologies	4.3	1/15/30	2,710,000	2,655,423	0.151%
Ubs	1.36	1/30/27	1,700,000	1,653,808	0.094%
Ubs	2.19	6/5/26	1,405,000	1,398,175	0.079%
UBS AG/Stamford CT	2.95	4/9/25	1,080,000	1,079,999	0.061%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	590,204	547,134	0.031%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	840,158	780,434	0.044%
Unitedhealth	2	5/15/30	10,000	8,813	0.001%
Unitedhealth	3.75	7/15/25	400,000	398,984	0.023%
Unitedhealth	4.75	7/15/45	900,000	802,362	0.046%
Unitedhealth	3.5	8/15/39	1,960,000	1,589,729	0.090%
US Bancorp	5.38	1/23/30	665,000	679,403	0.039%
US Bank NA	6.79	8/25/32	328,008	332,196	0.019%
USD Variation Margin JPM			(2,158,032)	(2,158,032)	(0.122%)
U.S. Treasury Bonds	4.5	11/15/33	7,900,000	8,090,094	0.459%
U.S. Treasury Bonds	4.25	11/15/34	29,205,000	29,296,266	1.663%
U.S. Treasury Bonds	3.13	11/15/41	8,085,000	6,753,502	0.383%
U.S. Treasury Bonds	4.75	11/15/43	1,250,000	1,277,148	0.072%
U.S. Treasury Bonds	3	11/15/44	1,500,000	1,181,250	0.067%
U.S. Treasury Bonds	4.63	11/15/44	13,965,000	13,986,820	0.794%
U.S. Treasury Bonds	3	11/15/45	2,845,000	2,219,989	0.126%
U.S. Treasury Bonds	4	11/15/52	2,540,000	2,290,763	0.130%
U.S. Treasury Bonds	4.75	11/15/53	10,870,000	11,111,178	0.631%
U.S. Treasury Bonds	4.5	11/15/54	9,845,000	9,701,940	0.551%
U.S. Treasury Bonds	4.75	2/15/41	35,000	36,061	0.002%
U.S. Treasury Bonds	2.5	2/15/45	3,570,000	2,572,631	0.146%
U.S. Treasury Bonds	3	2/15/47	3,450,000	2,656,500	0.151%
U.S. Treasury Bonds	3	2/15/48	15,835,000	12,069,239	0.685%
U.S. Treasury Bonds	2	2/15/50	34,340,000	20,775,700	1.179%
U.S. Treasury Bonds	1.88	2/15/51	2,740,000	1,588,344	0.090%
U.S. Treasury Bonds	2.25	2/15/52	7,275,000	4,587,797	0.260%
U.S. Treasury Bonds	4.25	2/15/54	7,145,000	6,733,046	0.382%
U.S. Treasury Bonds	3.38	5/15/33	885,000	838,261	0.048%
U.S. Treasury Bonds	4.38	5/15/34	18,400,000	18,653,000	1.059%
U.S. Treasury Bonds	4.38	5/15/41	20,000	19,706	0.001%
U.S. Treasury Bonds	3.88	5/15/43	8,430,000	7,695,009	0.437%
U.S. Treasury Bonds	4.63	5/15/44	14,350,000	14,394,844	0.817%
U.S. Treasury Bonds	2.5	5/15/46	4,840,000	3,428,838	0.195%
U.S. Treasury Bonds	3	5/15/47	3,150,000	2,419,102	0.137%
U.S. Treasury Bonds	2.38	5/15/51	1,420,000	928,325	0.053%
U.S. Treasury Bonds	3.63	5/15/53	13,045,000	10,990,413	0.624%
U.S. Treasury Bonds	4.63	5/15/54	6,515,000	6,537,395	0.371%

U.S. Treasury Bonds	2.25	8/15/27	9,805,000	9,441,909	0.536%
U.S. Treasury Bonds	2.75	8/15/32	14,000,000	12,801,250	0.727%
U.S. Treasury Bonds	3.88	8/15/40	2,005,000	1,874,048	0.106%
U.S. Treasury Bonds	1.75	8/15/41	6,900,000	4,674,750	0.265%
U.S. Treasury Bonds	3.38	8/15/42	2,550,000	2,185,828	0.124%
U.S. Treasury Bonds	4.13	8/15/44	13,885,000	13,010,679	0.738%
U.S. Treasury Bonds	2.75	8/15/47	1,710,000	1,250,170	0.071%
U.S. Treasury Bonds	3	8/15/48	60,000	45,544	0.003%
U.S. Treasury Bonds	2.25	8/15/49	50,000	32,242	0.002%
U.S. Treasury Bonds	2	8/15/51	5,550,000	3,304,852	0.188%
U.S. Treasury Bonds	3	8/15/52	4,200,000	3,127,031	0.177%
U.S. Treasury Bonds	4.25	8/15/54	13,535,000	12,777,886	0.725%
U.S. Treasury Notes	4.13	10/31/26	17,500,000	17,543,750	0.996%
U.S. Treasury Notes	4.13	10/31/27	29,975,000	30,138,926	1.711%
U.S. Treasury Notes	4.13	10/31/29	11,500,000	11,584,453	0.657%
U.S. Treasury Notes	4.38	11/30/28	835,000	848,047	0.048%
U.S. Treasury Notes	4.13	11/30/29	12,530,000	12,627,891	0.717%
U.S. Treasury Notes	3.75	12/31/28	14,550,000	14,465,883	0.821%
U.S. Treasury Notes	4.38	12/31/29	27,220,000	27,713,363	1.573%
U.S. Treasury Notes	4.25	1/31/30	7,980,000	8,083,491	0.459%
U.S. Treasury Notes	4.63	2/28/26	19,210,000	19,297,045	1.095%
U.S. Treasury Notes	1.88	2/28/27	17,260,000	16,615,447	0.943%
U.S. Treasury Notes	4.25	2/28/29	6,895,000	6,976,878	0.396%
U.S. Treasury Notes	4	2/29/28	10,285,000	10,315,534	0.585%
U.S. Treasury Notes	3.63	5/31/28	14,000,000	13,884,063	0.788%
U.S. Treasury Notes	4.5	5/31/29	63,095,000	64,465,345	3.659%
U.S. Treasury Notes	4.63	6/30/26	16,000,000	16,117,500	0.915%
U.S. Treasury Notes	4.25	6/30/29	9,980,000	10,101,631	0.573%
U.S. Treasury Notes	2.75	7/31/27	17,245,000	16,805,791	0.954%
U.S. Treasury Notes	3.75	8/31/26	5,605,000	5,587,484	0.317%
U.S. Treasury Notes	0.5	8/31/27	50,000	46,117	0.003%
U.S. Treasury Notes	4.13	9/30/27	6,210,000	6,245,902	0.354%
Verdant Receivables 2024-1	5.68	12/1/231	165,907	168,487	0.010%
Verizon Communications	1.68	10/30/30	625,000	531,195	0.030%
Verizon Communications	4	3/22/50	1,500,000	1,147,338	0.065%
Verizon Master Trust	4.71	1/21/31	4,060,000	4,093,015	0.232%
Verus Securitization Trust 2019-INV3	3.69	11/25/59	221,363	218,567	0.012%
Verus Securitization Trust 2020-1	3.72	1/25/60	866,875	849,981	0.048%
Verus Securitization Trust 2021-1	0.82	1/25/66	426,543	375,285	0.021%
Verus Securitization Trust 2023-INV1	6	2/25/68	1,306,067	1,308,523	0.074%
Verus Securitization Trust 2024-INV1	6.32	3/25/69	1,406,988	1,416,012	0.080%
Virginia Public Building Authority	5.9	8/1/30	540,000	555,660	0.032%
VMware	1.4	8/15/26	3,475,000	3,327,073	0.189%
Vodafone	4.88	6/19/49	20,000	17,017	0.001%
Vodafone	4.25	9/17/50	700,000	537,893	0.031%
Volkswagen Group of America Finance	4.95	8/15/29	495,000	490,310	0.028%
Walt Disney	3.7	10/15/25	285,000	283,721	0.016%
WB Commercial Mortgage Trust 2024-HQ	5.54	3/15/40	490,000	491,149	0.028%
Wells Fargo	6.3	10/23/29	1,380,000	1,451,196	0.082%
Wells Fargo	5.71	4/22/28	1,895,000	1,935,453	0.110%
Wells Fargo	2.19	4/30/26	1,655,000	1,651,028	0.094%
Wells Fargo	2.39	6/2/28	2,415,000	2,304,746	0.131%
Wells Fargo	5.57	7/25/29	1,250,000	1,284,598	0.073%
Western Minnesota Municipal Power Agency	3.16	1/1/39	2,350,000	1,951,675	0.111%
Western Union	6.2	11/17/36	2,684,000	2,729,282	0.155%
Westpac New Zealand	5.2	2/28/29	1,935,000	1,972,187	0.112%
West Virginia United Health System Obligated	4.92	6/1/48	1,620,000	1,427,351	0.081%
Williams	4.85	3/1/48	190,000	165,324	0.009%
Williams	4.9	3/15/29	1,415,000	1,426,347	0.081%
Willis North America	4.5	9/15/28	1,110,000	1,100,269	0.062%
Woodside Finance	3.7	3/15/28	435,000	422,168	0.024%
Woodside Finance	4.5	3/4/29	1,435,000	1,414,982	0.080%
Woodside Finance	3.7	9/15/26	330,000	325,720	0.018%

Total Investments in Securities

1,801,204,651

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S43 5Y 12/20/2029	43,000,000	813,184	0.046%
CDX IG CDSI S44 5Y 06/20/2030	68,200,000	1,231,500	0.070%

Total Swap Contracts **2,044,684**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM5 US 5YR NOTE (CBT) JUN25	794	6/30/2025	85,876,063	556,233	4.874%
TUM5 US 2YR NOTE (CBT) JUN25	286	6/30/2025	59,251,157	243,143	3.363%
UXYM5 US 10YR ULTRA FUT JUN25	20	6/18/2025	2,282,500	(6,044)	0.130%

Total Futures Contracts **793,332**

NET ASSETS **1,761,952,414**

NET ASSET VALUE PER SHARE

QM U.S. Bond Index Fund Shares (\$575,292,056 / 59,681,099 Shares Outstanding)	9.64
QM U.S. Bond Index Fund - I Class Shares (\$852,471,763 / 88,379,782 Shares Outstanding)	9.65
QM U.S. Bond Index Fund - Z Class Shares (\$335,524,426 / 34,813,499 Shares Outstanding)	9.64

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

Important Information

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