

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	837,981	0.052%
Abbott Laboratories	4.75	11/30/36	1,535,000	1,891,926	0.118%
Abbott Laboratories	1.15	1/30/28	1,155,000	1,103,318	0.069%
AbbVie	3.6	5/14/25	880,000	955,597	0.060%
AbbVie	3.2	5/14/26	225,000	241,901	0.015%
AbbVie	4.5	5/14/35	1,235,000	1,436,662	0.090%
AbbVie	4.7	5/14/45	1,385,000	1,641,231	0.102%
AbbVie	4.45	5/14/46	1,280,000	1,486,975	0.093%
Abn Amro Bank	4.75	7/28/25	390,000	436,798	0.027%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	897,066	0.056%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	502,567	0.031%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	343,799	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	655,000	762,598	0.048%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	2,029,701	0.127%
Agilent Technologies	3.88	7/15/23	920,000	980,281	0.061%
Aia	3.2	3/11/25	510,000	542,099	0.034%
Aia	3.6	4/9/29	1,825,000	1,963,850	0.122%
Aia	0.71	9/20/21	1,490,000	1,491,299	0.093%
AIG Global Funding	2.3	7/1/22	15,000	15,365	0.001%
Air Lease	3.5	1/15/22	580,000	593,608	0.037%
Air Lease	3.63	4/1/27	830,000	874,520	0.055%
Air Products & Chemicals	1.5	10/15/25	150,000	151,571	0.009%
Alexandria Real Estate Equities	3.95	1/15/27	10,000	11,189	0.001%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	2,106,752	0.131%
Alfa SAB de CV	5.25	3/25/24	200,000	219,137	0.014%
Alibaba Group Holding	4	12/6/37	4,000,000	4,314,584	0.269%
Allstate	6.13	12/15/32	150,000	193,740	0.012%
Altria	4.75	5/5/21	1,000,000	1,003,743	0.063%
Altria	2.35	5/6/25	250,000	259,117	0.016%
Amazon.com	5.2	12/3/25	1,053,000	1,236,687	0.077%
Amazon.com	2.8	8/22/24	585,000	626,061	0.039%
Amazon.com	3.88	8/22/37	930,000	1,059,550	0.066%
America Movil SAB de CV	6.38	3/1/35	300,000	414,803	0.026%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,579,639	0.099%
America Movil SAB de CV	2.88	5/7/30	1,500,000	1,533,352	0.096%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	592,420	587,976	0.037%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	729,309	689,197	0.043%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	33,105	32,726	0.002%
American Campus Communities Operating Partnership	3.63	11/15/27	1,811,000	1,976,708	0.123%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	589,253	0.037%
American Electric Power	3.65	12/1/21	210,000	214,514	0.013%
American Express	3.7	11/5/21	1,755,000	1,784,935	0.111%
American International	3.88	1/15/35	425,000	462,958	0.029%
American International	3.4	6/30/30	3,890,000	4,126,419	0.257%
American Municipal Power	6.45	2/15/44	2,005,000	2,785,712	0.174%
American Tower	2.4	3/15/25	1,010,000	1,052,355	0.066%
Amgen	2.77	9/1/53	1,239,000	1,108,873	0.069%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	2,649,354	2,675,358	0.167%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	1,039,675	1,045,993	0.065%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	3,843,153	3,835,440	0.239%
Anheuser-Busch InBev Worldwide	5.45	1/23/39	30,000	37,448	0.002%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	3,390,000	4,346,200	0.271%
Anthem	4.65	1/15/43	485,000	568,534	0.035%
Anthem	4.55	3/1/48	1,135,000	1,328,831	0.083%
Aon	2.2	11/15/22	25,000	25,676	0.002%
Aon	3.88	12/15/25	405,000	447,463	0.028%
Apple	3.2	5/11/27	4,005,000	4,364,797	0.272%
Apple	3.2	5/13/25	45,000	48,827	0.003%
Apple	1.25	8/20/30	2,920,000	2,698,649	0.168%
Aptiv	4.15	3/15/24	385,000	419,541	0.026%
APT Pipelines	4.25	7/15/27	385,000	425,441	0.027%
Arcelormittal	4.55	3/11/26	1,055,000	1,168,413	0.073%
Atrium Hotel Portfolio Trust 2017-ATRM	1.04	12/15/36	1,435,000	1,434,538	0.089%
AT&T	2.25	2/1/32	3,500,000	3,313,968	0.207%
AT&T	4.35	3/1/29	1,020,000	1,150,755	0.072%

AT&T	3.5	6/1/41	3,985,000	3,925,273	0.245%
AT&T	3	6/30/22	2,000,000	2,055,846	0.128%
Ausgrid Finance Pty	3.85	5/1/23	1,120,000	1,175,929	0.073%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	364,486	0.023%
AutoZone	1.65	1/15/31	2,000,000	1,832,288	0.114%
AutoZone	3.13	4/18/24	2,320,000	2,473,234	0.154%
AutoZone	3.13	4/21/26	445,000	477,428	0.030%
AutoZone	3.75	6/1/27	20,000	22,050	0.001%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	2,170,000	2,191,124	0.137%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,114,289	0.069%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	655,000	677,173	0.042%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	100,000	102,876	0.006%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,251,273	0.078%
Avnet	4.63	4/15/26	1,440,000	1,592,410	0.099%
Avolon Holdings Funding	3.95	7/1/24	495,000	518,513	0.032%
Baidu	3.88	9/29/23	1,555,000	1,664,619	0.104%
Banco Santander	3.13	2/23/23	600,000	627,395	0.039%
Banco Santander	3.85	4/12/23	1,400,000	1,486,572	0.093%
Banco Santander	3.49	5/28/30	600,000	628,490	0.039%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,260,000	1,417,034	0.088%
BANK 2017-BNK8	3.93	11/15/50	1,795,000	1,949,830	0.122%
Bank of America	3.82	1/20/28	2,280,000	2,499,318	0.156%
Bank of America	4	1/22/25	650,000	711,677	0.044%
Bank of America	3.55	3/5/24	2,530,000	2,668,388	0.166%
Bank of America	3.5	4/19/26	600,000	658,021	0.041%
Bank of America	4.24	4/24/38	45,000	51,264	0.003%
Bank of America	2.59	4/29/31	1,875,000	1,851,538	0.115%
Bank of America	7.75	5/14/38	150,000	227,751	0.014%
Bank of America	2.68	6/19/41	1,575,000	1,473,228	0.092%
Bank of America	4.2	8/26/24	290,000	318,861	0.020%
Bank of America NA	6	10/15/36	300,000	411,115	0.026%
Bank of Nova Scotia	1.63	5/1/23	2,800,000	2,858,402	0.178%
Banner Health	1.9	1/1/31	850,000	806,719	0.050%
Banner Health	2.91	1/1/51	35,000	32,070	0.002%
Barclays	2.85	5/7/26	1,640,000	1,708,373	0.107%
Barclays Bank	1.7	5/12/22	820,000	831,421	0.052%
Bay Area Toll Authority	6.92	4/1/40	710,000	1,022,401	0.064%
Bayer US Finance II	3.5	6/25/21	850,000	852,277	0.053%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	545,000	537,040	0.033%
BBCMS 2020-BID Mortgage Trust	2.25	10/15/37	3,285,000	3,301,461	0.206%
Becton Dickinson And	2.82	5/20/30	2,135,000	2,176,319	0.136%
Becton Dickinson And	3.7	6/6/27	1,114,000	1,226,097	0.076%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	227,678	0.014%
Bestfoods	6.63	4/15/28	5,000	6,372	0.000%
BFLD 2019-DPLO	1.65	10/15/34	1,890,000	1,882,815	0.117%
Biogen	2.25	5/1/30	2,885,000	2,786,708	0.174%
Biogen	3.63	9/15/22	570,000	595,211	0.037%
BMW US Capital	3.8	4/6/23	3,805,000	4,037,900	0.252%
Boardwalk Pipelines	4.95	12/15/24	380,000	425,511	0.027%
Boardwalk Pipelines	3.4	2/15/31	2,130,000	2,139,696	0.133%
Boardwalk Pipelines	4.45	7/15/27	230,000	253,097	0.016%
Booking Holdings	3.65	3/15/25	810,000	879,577	0.055%
Booking Holdings	3.6	6/1/26	665,000	726,339	0.045%
Boral Finance Pty	3	11/1/22	125,000	128,086	0.008%
Boston Properties	3.13	9/1/23	900,000	946,883	0.059%
Boston Scientific	3.75	3/1/26	2,350,000	2,590,363	0.162%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,388,485	0.087%
BP Capital Markets America	3.19	4/6/25	2,900,000	3,117,358	0.194%
BP Capital Markets America	1.75	8/10/30	1,710,000	1,612,665	0.101%
Bpce	5.7	10/22/23	850,000	946,206	0.059%
Bpce	4.5	3/15/25	1,015,000	1,114,836	0.070%
Bpce	4	9/12/23	1,550,000	1,671,342	0.104%
Bristol-Myers Squibb	4.25	10/26/49	1,055,000	1,255,820	0.078%
Bristol-Myers Squibb	3.55	8/15/22	905,000	943,701	0.059%
Brixmor Operating Partnership	3.9	3/15/27	495,000	538,330	0.034%
Brixmor Operating Partnership	4.05	7/1/30	760,000	816,489	0.051%
Broadcom	4.7	4/15/25	920,000	1,036,256	0.065%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	138,004	0.009%
Cameron LNG	3.7	1/15/39	430,000	454,920	0.028%
Cameron LNG	2.9	7/15/31	520,000	528,065	0.033%
Canadian National Railway	6.25	8/1/34	95,000	132,847	0.008%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,530,313	0.095%

Canadian Natural Resources	2.95	7/15/30	1,520,000	1,516,887	0.095%
Cantor Commercial Real Estate Lending 2019-CF1	4.35	5/15/52	565,000	609,519	0.038%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	760,000	788,787	0.049%
Capital One Financial	3.9	1/29/24	810,000	875,917	0.055%
Capital One Financial	3.65	5/11/27	1,430,000	1,562,103	0.097%
Cardinal Health	3.41	6/15/27	1,405,000	1,515,569	0.095%
Cardinal Health	3.75	9/15/25	905,000	989,932	0.062%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	27,531	27,578	0.002%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	274,190	276,302	0.017%
Carmax Auto Owner Trust 2020-1	2.21	9/15/25	3,025,000	3,133,366	0.195%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	2,070,000	2,087,557	0.130%
Caterpillar Financial Services	3.15	9/7/21	3,215,000	3,253,596	0.203%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	425,000	452,216	0.028%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	993,680	0.062%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	615,104	0.038%
CenterPoint Energy	3.6	11/1/21	850,000	866,274	0.054%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	137,400	0.009%
Centra Health	4.7	1/1/48	25,000	26,272	0.002%
Central Texas Turnpike System	3.03	8/15/41	40,000	37,633	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	2,365,000	2,322,000	0.145%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,795,000	1,681,140	0.105%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,230,000	1,394,092	0.087%
Chevron	2	5/11/27	1,350,000	1,378,867	0.086%
Chicago O Hare International Airport	2.35	1/1/30	625,000	624,870	0.039%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	1,941,149	0.121%
Chubb INA Holdings	3.35	5/15/24	550,000	591,742	0.037%
CIFC Funding 2015-V	1.08	10/25/27	1,419,289	1,414,908	0.088%
CIFC Funding 2020-III	1.56	10/20/31	1,615,000	1,619,484	0.101%
Cigna	3.75	7/15/23	1,005,000	1,074,577	0.067%
Cigna	3	7/15/23	340,000	356,836	0.022%
Citibank NA	3.4	7/23/21	1,250,000	1,259,378	0.079%
Citigroup	3.89	1/10/28	2,050,000	2,251,249	0.140%
Citigroup	5.88	1/30/42	450,000	610,507	0.038%
Citigroup	4.08	4/23/29	1,920,000	2,126,652	0.133%
Citigroup	2.57	6/3/31	3,060,000	3,050,502	0.190%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	960,000	980,025	0.061%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	962,514	0.060%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	483,310	0.030%
Citigroup Mortgage Loan Trust	2.5	8/25/50	2,871,444	2,917,544	0.182%
Citizens Bank NA/Providence RI	2.55	5/13/21	440,000	440,000	0.027%
Citizens Financial	4.3	2/11/31	575,000	621,992	0.039%
Citizens Financial	2.38	7/28/21	160,000	160,581	0.010%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,046,794	0.065%
CMS Energy	4.88	3/1/44	635,000	757,781	0.047%
Cnh Equipment Trust 2017	2.08	2/15/23	91,001	91,469	0.006%
Cnh Equipment Trust 2019	2.35	4/15/27	2,345,000	2,438,798	0.152%
Cold Storage Trust 2020-ICE5	1.41	11/15/37	1,297,547	1,298,362	0.081%
Colombia Government International Bond	4	2/26/24	260,000	276,777	0.017%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	2,143,590	2,152,069	0.134%
Comcast	3.95	10/15/25	845,000	943,298	0.059%
Comcast	1.95	1/15/31	4,970,000	4,773,536	0.298%
Comcast	2.65	2/1/30	10,000	10,219	0.001%
Comcast	3.9	3/1/38	2,910,000	3,206,450	0.200%
Comcast	3.2	7/15/36	80,000	82,588	0.005%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	2,720,000	2,962,837	0.185%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,970,683	0.123%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,242,137	0.077%
CommonSpirit Health	2.76	10/1/24	865,000	916,100	0.057%
CommonSpirit Health	2.78	10/1/30	980,000	986,035	0.061%
CommonSpirit Health	3.91	10/1/50	40,000	40,752	0.003%
Connecticut Avenue Securities Trust 2020-R02	0.86	1/25/40	2,675	2,674	0.000%
Conocophillips	4.95	3/15/26	1,900,000	2,197,968	0.137%
ConocoPhillips	3.75	10/1/27	360,000	397,357	0.025%
ConocoPhillips	2.4	2/15/31	380,000	373,356	0.023%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,415,000	1,417,411	0.088%
Corp Nacional del Cobre de Chile	3.75	1/15/31	570,000	616,763	0.038%
Credit Suisse	3	12/14/23	745,000	768,646	0.048%
Credit Suisse	2.19	6/5/26	1,765,000	1,796,008	0.112%
Credit Suisse	2.59	9/11/25	1,400,000	1,450,918	0.090%
Credit Suisse AG/New York NY	2.95	4/9/25	1,080,000	1,139,028	0.071%
CRH America Finance	3.95	4/4/28	1,700,000	1,886,691	0.118%
Crown Castle International	2.25	1/15/31	1,665,000	1,594,717	0.099%

Crown Castle International	3.7	6/15/26	700,000	763,207	0.048%
Crown Castle Towers	3.66	5/15/25	195,000	207,148	0.013%
Crown Castle Towers	3.22	5/15/42	25,000	25,147	0.002%
Crown Castle Towers	3.72	7/15/23	450,000	467,200	0.029%
CVS Health	1.88	2/28/31	1,135,000	1,064,795	0.066%
CVS Health	5.13	7/20/45	925,000	1,138,728	0.071%
CVS Health	3.25	8/15/29	1,330,000	1,396,904	0.087%
CVS Health	2.7	8/21/40	425,000	392,351	0.024%
Dallas Fort Worth International Airport	2.99	11/1/38	15,000	15,195	0.001%
Dallas Fort Worth International Airport	3.09	11/1/40	3,945,000	3,900,703	0.243%
Danone	2.95	11/2/26	1,065,000	1,134,642	0.071%
Danske Bank	3.24	12/20/25	2,290,000	2,429,326	0.151%
Dcp Midstream Operating	3.88	3/15/23	15,000	15,581	0.001%
Dcp Midstream Operating	4.75	9/30/21	710,000	714,402	0.045%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	435,072	436,607	0.027%
Delta Air Lines	3.8	4/19/23	550,000	564,438	0.035%
Detroit City School District	6.65	5/1/29	1,255,000	1,674,727	0.104%
Diageo Capital	1.38	9/29/25	1,080,000	1,087,300	0.068%
Diamondback Energy	2.88	12/1/24	2,265,000	2,386,744	0.149%
Discover Bank	2.7	2/6/30	2,000,000	2,016,392	0.126%
Discover Financial Services	3.75	3/4/25	1,440,000	1,559,598	0.097%
Dow Chemical	3.15	5/15/24	870,000	921,873	0.057%
DRIVEN BRANDS FUNDING	3.79	7/20/50	796,000	830,992	0.052%
Duke Energy	2.65	9/1/26	355,000	371,095	0.023%
Duke Energy	3.75	9/1/46	280,000	281,742	0.018%
Duke Energy Florida	6.35	9/15/37	170,000	236,949	0.015%
Duke Energy Progress	6.3	4/1/38	100,000	139,015	0.009%
Duke Realty	4	9/15/28	2,110,000	2,339,429	0.146%
Eaton Vance	3.63	6/15/23	25,000	26,644	0.002%
Elanco Animal Health	4.91	8/27/21	295,000	298,474	0.019%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	175,511	180,574	0.011%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	563,513	573,792	0.036%
Enbridge	4	10/1/23	420,000	450,342	0.028%
Enbridge	4.25	12/1/26	355,000	395,389	0.025%
Enbridge	5.5	12/1/46	555,000	673,066	0.042%
Enbridge Energy Partners	5.5	9/15/40	170,000	199,819	0.012%
Enel Finance International	4.25	9/14/23	1,930,000	2,086,942	0.130%
Energy Transfer Operating	5.25	4/15/29	1,105,000	1,256,938	0.078%
Energy Transfer Operating	3.75	5/15/30	680,000	700,400	0.044%
Eni	4	9/12/23	620,000	666,350	0.042%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,717,522	0.169%
EOG Resources	2.63	3/15/23	2,175,000	2,259,092	0.141%
EOG Resources	4.38	4/15/30	1,710,000	1,962,446	0.122%
Equitable Holdings	3.9	4/20/23	312,000	331,646	0.021%
ERAC USA Finance	3.85	11/15/24	15,000	16,444	0.001%
ERAC USA Finance	4.5	2/15/45	260,000	299,666	0.019%
ERAC USA Finance	4.5	8/16/21	330,000	335,001	0.021%
Erp Operating	3	4/15/23	35,000	36,536	0.002%
Essex Portfolio	2.65	3/15/32	660,000	647,907	0.040%
Essex Portfolio	4.5	3/15/48	1,455,000	1,661,868	0.104%
Evernorth Health	3	7/15/23	20,000	20,990	0.001%
Exelon	3.4	4/15/26	1,815,000	1,963,365	0.122%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	10,000	10,091	0.001%
Expedia	5	2/15/26	1,070,000	1,206,485	0.075%
Exxon Mobil	1.57	4/15/23	4,155,000	4,252,622	0.265%
Fannie Mae Connecticut Avenue Securities	1.31	1/25/30	1,537,214	1,499,064	0.093%
Fannie Mae Connecticut Avenue Securities	1.11	2/25/30	14,777	14,601	0.001%
Fannie Mae REMICS	4	6/25/44	244,290	249,179	0.016%
Federal Home Loan Mortgage	6	10/1/21	821	826	0.000%
Federal Home Loan Mortgage	6	10/1/21	145	146	0.000%
Federal Home Loan Mortgage	6.5	10/1/31	3,196	3,631	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,914	3,281	0.000%
Federal Home Loan Mortgage	6	10/1/37	13,312	15,518	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	3,147	3,699	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	168,728	187,966	0.012%
Federal Home Loan Mortgage	4	10/1/40	4,215	4,669	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,095	2,306	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	149,817	168,112	0.010%
Federal Home Loan Mortgage	4.5	10/1/41	12,579	14,096	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	53,770	58,097	0.004%
Federal Home Loan Mortgage	6	11/1/21	140	140	0.000%
Federal Home Loan Mortgage	7	11/1/30	526	607	0.000%

Federal Home Loan Mortgage	6.5	11/1/31	6,323	7,340	0.000%
Federal Home Loan Mortgage	5	11/1/33	8,375	9,418	0.001%
Federal Home Loan Mortgage	2.45	11/1/36	12,665	12,744	0.001%
Federal Home Loan Mortgage	6	11/1/37	12,454	14,853	0.001%
Federal Home Loan Mortgage	4.5	11/1/39	3,890	4,365	0.000%
Federal Home Loan Mortgage	4	11/1/40	16,347	17,993	0.001%
Federal Home Loan Mortgage	5.5	1/1/35	37,322	43,689	0.003%
Federal Home Loan Mortgage	6.5	1/1/36	12,113	13,602	0.001%
Federal Home Loan Mortgage	4	1/1/41	5,084	5,594	0.000%
Federal Home Loan Mortgage	4	1/1/41	497,014	546,872	0.034%
Federal Home Loan Mortgage	3.5	1/1/44	1,499,915	1,626,233	0.101%
Federal Home Loan Mortgage	6.5	12/1/28	9,466	10,759	0.001%
Federal Home Loan Mortgage	2.32	12/1/36	17,985	19,127	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	33,644	39,530	0.002%
Federal Home Loan Mortgage	5.5	12/1/39	71,846	84,405	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	62,647	69,804	0.004%
Federal Home Loan Mortgage	4.5	12/1/39	68,949	76,827	0.005%
Federal Home Loan Mortgage	4	12/1/40	863	950	0.000%
Federal Home Loan Mortgage	4	12/1/40	22,630	25,065	0.002%
Federal Home Loan Mortgage	4	12/1/41	10,283	11,332	0.001%
Federal Home Loan Mortgage	3	12/1/42	72,555	77,182	0.005%
Federal Home Loan Mortgage	6.5	2/1/31	6,939	7,791	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	30,447	31,743	0.002%
Federal Home Loan Mortgage	2.11	2/1/37	15,185	15,877	0.001%
Federal Home Loan Mortgage	4	2/1/41	519,760	575,459	0.036%
Federal Home Loan Mortgage	5	3/1/40	89,795	104,528	0.007%
Federal Home Loan Mortgage	4.5	3/1/41	1,104	1,239	0.000%
Federal Home Loan Mortgage	3.5	3/1/42	155,430	168,101	0.010%
Federal Home Loan Mortgage	3.5	3/1/46	1,338,865	1,450,346	0.090%
Federal Home Loan Mortgage	6.5	4/1/24	933	1,048	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	155,174	162,661	0.010%
Federal Home Loan Mortgage	7	4/1/32	2,248	2,604	0.000%
Federal Home Loan Mortgage	6.5	4/1/33	3,223	3,655	0.000%
Federal Home Loan Mortgage	3.48	4/1/37	33,689	35,559	0.002%
Federal Home Loan Mortgage	5	4/1/40	5,347	6,224	0.000%
Federal Home Loan Mortgage	3	4/1/47	3,382,454	3,547,981	0.221%
Federal Home Loan Mortgage	2.5	5/1/30	333,543	349,251	0.022%
Federal Home Loan Mortgage	5	5/1/40	215,627	248,237	0.015%
Federal Home Loan Mortgage	2.5	6/1/30	574,062	601,132	0.037%
Federal Home Loan Mortgage	7	6/1/32	1,270	1,320	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,049	1,098	0.000%
Federal Home Loan Mortgage	6	6/1/37	14,425	16,241	0.001%
Federal Home Loan Mortgage	3	6/1/43	527,410	561,005	0.035%
Federal Home Loan Mortgage	3.5	6/1/43	749,055	809,942	0.051%
Federal Home Loan Mortgage	5	7/1/25	20	21	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	14,873	15,704	0.001%
Federal Home Loan Mortgage	5	7/1/40	31,980	36,960	0.002%
Federal Home Loan Mortgage	3	7/1/43	1,004,946	1,064,647	0.066%
Federal Home Loan Mortgage	6.5	8/1/32	15,490	17,770	0.001%
Federal Home Loan Mortgage	6.5	8/1/32	6,850	7,886	0.000%
Federal Home Loan Mortgage	6	8/1/34	23,638	28,090	0.002%
Federal Home Loan Mortgage	6	8/1/37	35,660	42,383	0.003%
Federal Home Loan Mortgage	6	8/1/38	9,428	11,158	0.001%
Federal Home Loan Mortgage	6	8/1/38	13,504	16,037	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	10,706	12,033	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	58,150	65,216	0.004%
Federal Home Loan Mortgage	5	8/1/40	52,883	61,019	0.004%
Federal Home Loan Mortgage	5	8/1/40	200,484	233,050	0.015%
Federal Home Loan Mortgage	4.5	8/1/40	73,794	82,726	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	115,846	129,991	0.008%
Federal Home Loan Mortgage	4	8/1/45	518,779	568,805	0.035%
Federal Home Loan Mortgage	8	9/1/24	105	112	0.000%
Federal Home Loan Mortgage	5	9/1/33	347	385	0.000%
Federal Home Loan Mortgage	6	9/1/37	1,140	1,360	0.000%
Federal Home Loan Mortgage	6	9/1/37	768	913	0.000%
Federal Home Loan Mortgage	4	9/1/40	9,798	10,785	0.001%
Federal National Mortgage Assn.	5	10/1/21	18	19	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	50,377	52,961	0.003%
Federal National Mortgage Assn.	3	10/1/32	1,086,133	1,159,625	0.072%
Federal National Mortgage Assn.	6	10/1/34	111,642	126,491	0.008%
Federal National Mortgage Assn.	5	10/1/34	3,804	4,378	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	114	132	0.000%

Federal National Mortgage Assn.	6.5	10/1/36	10,513	12,949	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	52,525	61,143	0.004%
Federal National Mortgage Assn.	6	10/1/37	3,248	3,877	0.000%
Federal National Mortgage Assn.	3	10/1/37	885,472	922,195	0.058%
Federal National Mortgage Assn.	4.5	10/1/40	71,070	80,132	0.005%
Federal National Mortgage Assn.	3	10/1/42	234,757	249,920	0.016%
Federal National Mortgage Assn.	3	10/1/42	192,381	206,561	0.013%
Federal National Mortgage Assn.	3	10/1/42	540,693	574,914	0.036%
Federal National Mortgage Assn.	3	10/1/42	678,534	721,478	0.045%
Federal National Mortgage Assn.	3.5	10/1/45	6,959	7,469	0.000%
Federal National Mortgage Assn.	4	10/1/45	110,282	120,963	0.008%
Federal National Mortgage Assn.	3	10/1/46	1,842,014	1,948,592	0.122%
Federal National Mortgage Assn.	3	10/1/46	1,910,403	2,020,248	0.126%
Federal National Mortgage Assn.	3	10/1/46	1,046,644	1,103,584	0.069%
Federal National Mortgage Assn.	3	10/1/46	519,069	548,470	0.034%
Federal National Mortgage Assn.	3	10/1/46	44,305	46,755	0.003%
Federal National Mortgage Assn.	4	10/1/47	24,281	26,182	0.002%
Federal National Mortgage Assn.	4	10/1/48	66,308	73,034	0.005%
Federal National Mortgage Assn.	4	10/1/48	1,369,541	1,486,306	0.093%
Federal National Mortgage Assn.	4.5	10/1/48	314,984	345,746	0.022%
Federal National Mortgage Assn.	3.5	10/1/49	877,323	926,343	0.058%
Federal National Mortgage Assn.	3.5	10/1/49	387,679	409,366	0.026%
Federal National Mortgage Assn.	3.5	10/1/49	2,146,009	2,265,948	0.141%
Federal National Mortgage Assn.	3	10/1/50	2,478,573	2,617,160	0.163%
Federal National Mortgage Assn.	3.5	11/1/25	22,555	24,055	0.002%
Federal National Mortgage Assn.	3.5	11/1/26	188,078	200,633	0.013%
Federal National Mortgage Assn.	3.5	11/1/32	473,256	508,110	0.032%
Federal National Mortgage Assn.	5	11/1/33	5,300	6,128	0.000%
Federal National Mortgage Assn.	3	11/1/33	631,725	669,264	0.042%
Federal National Mortgage Assn.	6	11/1/34	56,155	67,102	0.004%
Federal National Mortgage Assn.	7	11/1/36	4,151	4,953	0.000%
Federal National Mortgage Assn.	3	11/1/36	583,806	620,435	0.039%
Federal National Mortgage Assn.	3	11/1/36	144,321	152,980	0.010%
Federal National Mortgage Assn.	6.5	11/1/36	8,547	9,880	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	569	665	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	37,988	44,437	0.003%
Federal National Mortgage Assn.	6.5	11/1/37	6,832	7,722	0.000%
Federal National Mortgage Assn.	6	11/1/38	19,156	22,837	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	48,013	53,833	0.003%
Federal National Mortgage Assn.	4	11/1/40	730,030	799,843	0.050%
Federal National Mortgage Assn.	4	11/1/40	266,759	292,556	0.018%
Federal National Mortgage Assn.	4	11/1/40	132,725	145,587	0.009%
Federal National Mortgage Assn.	4.5	11/1/40	1,007,037	1,129,309	0.070%
Federal National Mortgage Assn.	3.5	11/1/45	1,260,113	1,352,971	0.084%
Federal National Mortgage Assn.	3.5	11/1/45	293,182	314,797	0.020%
Federal National Mortgage Assn.	3.5	11/1/45	724,619	775,161	0.048%
Federal National Mortgage Assn.	4	11/1/45	19,526	21,371	0.001%
Federal National Mortgage Assn.	3	11/1/46	822,078	868,609	0.054%
Federal National Mortgage Assn.	3	11/1/46	641,409	674,641	0.042%
Federal National Mortgage Assn.	3	11/1/46	1,357,141	1,439,850	0.090%
Federal National Mortgage Assn.	3	11/1/46	625,865	660,832	0.041%
Federal National Mortgage Assn.	3	11/1/46	193,359	204,019	0.013%
Federal National Mortgage Assn.	3	11/1/46	152,805	161,487	0.010%
Federal National Mortgage Assn.	3	11/1/46	2,130,485	2,251,576	0.140%
Federal National Mortgage Assn.	3	11/1/46	260,153	275,042	0.017%
Federal National Mortgage Assn.	3	11/1/46	97,150	102,863	0.006%
Federal National Mortgage Assn.	3.5	11/1/47	103,873	111,028	0.007%
Federal National Mortgage Assn.	4.5	11/1/47	840,372	935,679	0.058%
Federal National Mortgage Assn.	3	11/1/47	1,507,549	1,591,839	0.099%
Federal National Mortgage Assn.	3	11/1/48	409,236	426,429	0.027%
Federal National Mortgage Assn.	4.5	11/1/48	826,838	902,289	0.056%
Federal National Mortgage Assn.	4	11/1/49	647,915	695,784	0.043%
Federal National Mortgage Assn.	4.5	11/1/49	31,746	34,550	0.002%
Federal National Mortgage Assn.	2.5	11/1/50	9,874,146	10,148,246	0.633%
Federal National Mortgage Assn.	8	1/1/27	496	503	0.000%
Federal National Mortgage Assn.	4.5	1/1/27	69,157	73,269	0.005%
Federal National Mortgage Assn.	3.5	1/1/30	405,777	437,766	0.027%
Federal National Mortgage Assn.	7	1/1/31	65	65	0.000%
Federal National Mortgage Assn.	6.5	1/1/32	4,837	5,648	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	722,347	755,389	0.047%
Federal National Mortgage Assn.	4.5	1/1/35	9,859,000	10,732,446	0.669%
Federal National Mortgage Assn.	5.5	1/1/35	54,735	64,047	0.004%

Federal National Mortgage Assn.	3	1/1/35	4,236	4,492	0.000%
Federal National Mortgage Assn.	3	1/1/35	7,495	7,977	0.000%
Federal National Mortgage Assn.	2	1/1/36	6,250,000	6,414,203	0.400%
Federal National Mortgage Assn.	5.5	1/1/36	140,843	164,797	0.010%
Federal National Mortgage Assn.	6	1/1/36	2,769	3,260	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	327,491	351,719	0.022%
Federal National Mortgage Assn.	5.5	1/1/36	129,202	151,132	0.009%
Federal National Mortgage Assn.	6	1/1/37	68,356	81,582	0.005%
Federal National Mortgage Assn.	2.23	1/1/37	2,249	2,236	0.000%
Federal National Mortgage Assn.	4	1/1/39	10,535,000	11,302,903	0.705%
Federal National Mortgage Assn.	4	1/1/41	545,134	600,559	0.037%
Federal National Mortgage Assn.	4	1/1/41	20,660	22,659	0.001%
Federal National Mortgage Assn.	4	1/1/41	26,699	29,375	0.002%
Federal National Mortgage Assn.	4	1/1/42	454,423	499,871	0.031%
Federal National Mortgage Assn.	3	1/1/43	34,845,000	36,294,606	2.263%
Federal National Mortgage Assn.	4	1/1/43	124,142	136,593	0.009%
Federal National Mortgage Assn.	3	1/1/43	493,960	522,770	0.033%
Federal National Mortgage Assn.	2.5	1/1/44	26,395,000	27,085,807	1.689%
Federal National Mortgage Assn.	4.5	1/1/44	841	943	0.000%
Federal National Mortgage Assn.	3.5	1/1/44	168,032	182,563	0.011%
Federal National Mortgage Assn.	3.5	1/1/46	570,603	613,890	0.038%
Federal National Mortgage Assn.	3.5	1/1/46	236,239	253,386	0.016%
Federal National Mortgage Assn.	3.5	1/1/46	1,027,691	1,100,221	0.069%
Federal National Mortgage Assn.	4	1/1/46	525,720	573,678	0.036%
Federal National Mortgage Assn.	3.5	1/1/47	1,046,064	1,127,630	0.070%
Federal National Mortgage Assn.	3.5	1/1/47	1,533,915	1,632,624	0.102%
Federal National Mortgage Assn.	3	1/1/47	358,581	378,969	0.024%
Federal National Mortgage Assn.	3	1/1/47	4,693,009	4,915,593	0.307%
Federal National Mortgage Assn.	2	1/1/50	29,770,000	29,659,526	1.850%
Federal National Mortgage Assn.	4	1/1/50	4,528,196	4,851,507	0.303%
Federal National Mortgage Assn.	3	1/1/50	3,791,148	3,967,649	0.247%
Federal National Mortgage Assn.	4.5	1/1/50	137,220	149,714	0.009%
Federal National Mortgage Assn.	4	1/1/50	12,780	13,717	0.001%
Federal National Mortgage Assn.	6	12/1/21	572	575	0.000%
Federal National Mortgage Assn.	7.5	12/1/30	637	716	0.000%
Federal National Mortgage Assn.	3.5	12/1/30	1,077,801	1,162,605	0.072%
Federal National Mortgage Assn.	6.5	12/1/32	42,969	50,732	0.003%
Federal National Mortgage Assn.	3	12/1/32	5,751,545	6,077,469	0.379%
Federal National Mortgage Assn.	3.5	12/1/33	2,896,592	3,119,380	0.195%
Federal National Mortgage Assn.	5.5	12/1/34	38,430	44,958	0.003%
Federal National Mortgage Assn.	6	12/1/35	118,331	141,409	0.009%
Federal National Mortgage Assn.	5.5	12/1/35	756,250	884,592	0.055%
Federal National Mortgage Assn.	6.5	12/1/37	175	196	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	63,755	74,393	0.005%
Federal National Mortgage Assn.	5.5	12/1/38	457	534	0.000%
Federal National Mortgage Assn.	5	12/1/39	16,401	18,947	0.001%
Federal National Mortgage Assn.	4	12/1/40	7,955	8,719	0.001%
Federal National Mortgage Assn.	4	12/1/40	3,142	3,463	0.000%
Federal National Mortgage Assn.	5	12/1/41	783,047	883,659	0.055%
Federal National Mortgage Assn.	3.5	12/1/41	11,075	12,052	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	1,045,695	1,121,868	0.070%
Federal National Mortgage Assn.	3.5	12/1/45	644,147	693,129	0.043%
Federal National Mortgage Assn.	3.5	12/1/45	1,693,019	1,816,370	0.113%
Federal National Mortgage Assn.	4	12/1/45	39,280	42,720	0.003%
Federal National Mortgage Assn.	4	12/1/45	951,300	1,053,192	0.066%
Federal National Mortgage Assn.	3	12/1/46	574,308	607,176	0.038%
Federal National Mortgage Assn.	3	12/1/46	813,971	860,557	0.054%
Federal National Mortgage Assn.	3	12/1/46	496,265	524,190	0.033%
Federal National Mortgage Assn.	3	12/1/46	787,064	833,779	0.052%
Federal National Mortgage Assn.	3	12/1/46	6,031,440	6,376,632	0.398%
Federal National Mortgage Assn.	3.5	12/1/46	1,005,952	1,073,999	0.067%
Federal National Mortgage Assn.	3	12/1/46	548,959	580,069	0.036%
Federal National Mortgage Assn.	3	12/1/46	155,584	164,488	0.010%
Federal National Mortgage Assn.	3	12/1/46	11,167	11,805	0.001%
Federal National Mortgage Assn.	3.5	12/1/47	9,867	10,471	0.001%
Federal National Mortgage Assn.	5	12/1/47	270,179	310,692	0.019%
Federal National Mortgage Assn.	3.5	12/1/47	3,076,303	3,263,779	0.204%
Federal National Mortgage Assn.	6	12/1/48	1,579,272	1,886,779	0.118%
Federal National Mortgage Assn.	4	12/1/49	944,095	1,028,406	0.064%
Federal National Mortgage Assn.	3	12/1/49	3,345,410	3,497,483	0.218%
Federal National Mortgage Assn.	2.5	12/1/50	6,337,603	6,509,510	0.406%
Federal National Mortgage Assn.	7	2/1/24	382	406	0.000%

Federal National Mortgage Assn.	7	2/1/30	1,716	1,973	0.000%
Federal National Mortgage Assn.	6	2/1/33	32,510	36,571	0.002%
Federal National Mortgage Assn.	6	2/1/34	31,062	35,834	0.002%
Federal National Mortgage Assn.	5	2/1/34	139,731	158,417	0.010%
Federal National Mortgage Assn.	3	2/1/34	1,133,305	1,198,188	0.075%
Federal National Mortgage Assn.	3.5	2/1/35	34,959	37,763	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	83,440	97,630	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	64,929	76,298	0.005%
Federal National Mortgage Assn.	6	2/1/36	35,916	42,905	0.003%
Federal National Mortgage Assn.	5	2/1/36	4,464	5,193	0.000%
Federal National Mortgage Assn.	5.5	2/1/36	50,801	59,416	0.004%
Federal National Mortgage Assn.	6	2/1/37	11,455	13,546	0.001%
Federal National Mortgage Assn.	3	2/1/40	4,408,442	4,689,627	0.292%
Federal National Mortgage Assn.	5.5	2/1/40	1,889	2,125	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	146,112	164,683	0.010%
Federal National Mortgage Assn.	4	2/1/41	568,587	629,430	0.039%
Federal National Mortgage Assn.	4	2/1/41	72,241	79,586	0.005%
Federal National Mortgage Assn.	4	2/1/41	46,105	50,687	0.003%
Federal National Mortgage Assn.	3	2/1/43	768,315	816,376	0.051%
Federal National Mortgage Assn.	4.5	2/1/46	803,468	904,153	0.056%
Federal National Mortgage Assn.	4	2/1/47	610,491	665,777	0.042%
Federal National Mortgage Assn.	3	2/1/47	696,729	740,268	0.046%
Federal National Mortgage Assn.	3.5	2/1/47	535,514	570,006	0.036%
Federal National Mortgage Assn.	3.5	2/1/48	791,255	838,672	0.052%
Federal National Mortgage Assn.	3.5	2/1/48	2,894,148	3,099,222	0.193%
Federal National Mortgage Assn.	4	2/1/49	120,685	129,421	0.008%
Federal National Mortgage Assn.	4	2/1/50	1,337,911	1,439,236	0.090%
Federal National Mortgage Assn.	3.5	2/1/50	1,851,696	1,955,960	0.122%
Federal National Mortgage Assn.	7.5	3/1/31	393	404	0.000%
Federal National Mortgage Assn.	3	3/1/35	4,774,012	5,138,659	0.320%
Federal National Mortgage Assn.	5	3/1/36	109	127	0.000%
Federal National Mortgage Assn.	6	3/1/36	38,023	45,402	0.003%
Federal National Mortgage Assn.	6	3/1/37	1,279	1,529	0.000%
Federal National Mortgage Assn.	4	3/1/41	1,106,443	1,218,943	0.076%
Federal National Mortgage Assn.	4.5	3/1/41	44,498	49,547	0.003%
Federal National Mortgage Assn.	4	3/1/42	3,847	4,258	0.000%
Federal National Mortgage Assn.	4	3/1/42	1,820,848	2,015,719	0.126%
Federal National Mortgage Assn.	3	3/1/43	1,171,269	1,246,936	0.078%
Federal National Mortgage Assn.	3.5	3/1/44	153,312	166,790	0.010%
Federal National Mortgage Assn.	3	3/1/44	1,485,479	1,584,597	0.099%
Federal National Mortgage Assn.	4.5	3/1/45	12,806	14,337	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	1,614	1,806	0.000%
Federal National Mortgage Assn.	4	3/1/46	54,443	59,541	0.004%
Federal National Mortgage Assn.	4.5	3/1/46	2,374,034	2,657,221	0.166%
Federal National Mortgage Assn.	3.5	3/1/47	1,837,282	1,978,492	0.123%
Federal National Mortgage Assn.	4	3/1/47	1,399,236	1,515,416	0.095%
Federal National Mortgage Assn.	3.5	3/1/47	1,428,680	1,522,465	0.095%
Federal National Mortgage Assn.	4	3/1/49	3,286	3,532	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	4,964	5,273	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	29,494	31,326	0.002%
Federal National Mortgage Assn.	3.5	4/1/31	1,665,567	1,793,365	0.112%
Federal National Mortgage Assn.	7	4/1/32	708	818	0.000%
Federal National Mortgage Assn.	5	4/1/35	4,571	5,305	0.000%
Federal National Mortgage Assn.	6	4/1/35	3,728	4,454	0.000%
Federal National Mortgage Assn.	6	4/1/36	21,256	25,402	0.002%
Federal National Mortgage Assn.	6.5	4/1/37	264	302	0.000%
Federal National Mortgage Assn.	3	4/1/40	4,655	4,974	0.000%
Federal National Mortgage Assn.	3	4/1/40	4,358	4,646	0.000%
Federal National Mortgage Assn.	5	4/1/40	12,931	14,938	0.001%
Federal National Mortgage Assn.	5	4/1/41	90,946	105,803	0.007%
Federal National Mortgage Assn.	3.5	4/1/45	227,066	243,856	0.015%
Federal National Mortgage Assn.	3.5	4/1/45	3,385	3,623	0.000%
Federal National Mortgage Assn.	3.5	4/1/46	4,483	4,794	0.000%
Federal National Mortgage Assn.	3.5	4/1/47	550,711	587,934	0.037%
Federal National Mortgage Assn.	4.5	4/1/48	667,964	726,177	0.045%
Federal National Mortgage Assn.	4.5	4/1/50	1,774,112	1,989,443	0.124%
Federal National Mortgage Assn.	6	5/1/21	58	58	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	41,917	44,005	0.003%
Federal National Mortgage Assn.	3	5/1/31	1,218,416	1,288,766	0.080%
Federal National Mortgage Assn.	3.5	5/1/31	33,789	36,730	0.002%
Federal National Mortgage Assn.	6.5	5/1/31	1,114	1,251	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	433,931	455,864	0.028%



Federal National Mortgage Assn.	5.5	5/1/36	12,557	14,688	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	37	42	0.000%
Federal National Mortgage Assn.	5	5/1/40	222,777	257,987	0.016%
Federal National Mortgage Assn.	3	5/1/43	107,844	114,670	0.007%
Federal National Mortgage Assn.	3	5/1/43	227,833	241,019	0.015%
Federal National Mortgage Assn.	3	5/1/43	22,429	23,728	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	1,521,365	1,766,442	0.110%
Federal National Mortgage Assn.	5.5	5/1/44	3,049,434	3,567,225	0.222%
Federal National Mortgage Assn.	3	5/1/46	9,396	9,987	0.001%
Federal National Mortgage Assn.	3	5/1/46	389,150	412,722	0.026%
Federal National Mortgage Assn.	3.5	5/1/47	233,487	248,753	0.016%
Federal National Mortgage Assn.	3.5	5/1/47	6,999	7,468	0.000%
Federal National Mortgage Assn.	4.5	5/1/47	835,522	936,362	0.058%
Federal National Mortgage Assn.	4.5	5/1/48	2,202,038	2,451,448	0.153%
Federal National Mortgage Assn.	4.5	5/1/49	1,178,408	1,285,043	0.080%
Federal National Mortgage Assn.	3.5	5/1/49	3,198,509	3,442,675	0.215%
Federal National Mortgage Assn.	4.5	5/1/50	436,050	476,284	0.030%
Federal National Mortgage Assn.	4.5	5/1/50	641,581	703,865	0.044%
Federal National Mortgage Assn.	2.5	6/1/32	704,971	733,321	0.046%
Federal National Mortgage Assn.	3.5	6/1/33	1,331,865	1,432,468	0.089%
Federal National Mortgage Assn.	6	6/1/35	60,780	72,461	0.005%
Federal National Mortgage Assn.	3	6/1/35	282,324	304,225	0.019%
Federal National Mortgage Assn.	6	6/1/36	829	990	0.000%
Federal National Mortgage Assn.	6.5	6/1/36	62,547	73,586	0.005%
Federal National Mortgage Assn.	5	6/1/40	2,814	3,227	0.000%
Federal National Mortgage Assn.	5	6/1/40	237,016	273,275	0.017%
Federal National Mortgage Assn.	3.5	6/1/43	98,202	106,745	0.007%
Federal National Mortgage Assn.	3.5	6/1/43	11,610	12,671	0.001%
Federal National Mortgage Assn.	4	6/1/45	1,581,236	1,729,238	0.108%
Federal National Mortgage Assn.	3.5	6/1/46	594,023	640,805	0.040%
Federal National Mortgage Assn.	3.5	6/1/46	128,915	138,628	0.009%
Federal National Mortgage Assn.	3	6/1/47	694,161	736,419	0.046%
Federal National Mortgage Assn.	4	6/1/48	2,107,035	2,264,912	0.141%
Federal National Mortgage Assn.	5.5	7/1/21	293	293	0.000%
Federal National Mortgage Assn.	4.5	7/1/26	2,505	2,645	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	20,705	23,995	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	3,799	4,371	0.000%
Federal National Mortgage Assn.	7	7/1/32	8,018	8,262	0.001%
Federal National Mortgage Assn.	2.38	7/1/35	10,603	10,619	0.001%
Federal National Mortgage Assn.	2.39	7/1/36	16,820	17,744	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	4,178	4,889	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	42,986	47,859	0.003%
Federal National Mortgage Assn.	4.5	7/1/40	7,401	8,231	0.001%
Federal National Mortgage Assn.	5	7/1/41	97,254	113,140	0.007%
Federal National Mortgage Assn.	4.5	7/1/42	4,739	5,339	0.000%
Federal National Mortgage Assn.	3.5	7/1/43	790,702	859,483	0.054%
Federal National Mortgage Assn.	3	7/1/43	60,426	64,433	0.004%
Federal National Mortgage Assn.	3.5	7/1/45	245,356	264,036	0.016%
Federal National Mortgage Assn.	5	7/1/45	437,622	506,648	0.032%
Federal National Mortgage Assn.	3.5	7/1/47	357,878	384,861	0.024%
Federal National Mortgage Assn.	4	7/1/48	1,122,680	1,204,996	0.075%
Federal National Mortgage Assn.	3	7/1/50	1,248,219	1,308,609	0.082%
Federal National Mortgage Assn.	3.5	7/1/50	723,870	769,269	0.048%
Federal National Mortgage Assn.	5.5	8/1/21	294	294	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	29	29	0.000%
Federal National Mortgage Assn.	2	8/1/28	392,619	403,992	0.025%
Federal National Mortgage Assn.	7	8/1/31	1,665	1,968	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	1,865,541	2,006,717	0.125%
Federal National Mortgage Assn.	3.5	8/1/32	454,637	489,498	0.031%
Federal National Mortgage Assn.	6	8/1/34	59,843	69,115	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	76,696	89,752	0.006%
Federal National Mortgage Assn.	6.5	8/1/37	5,719	6,511	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	4,943	5,573	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	70,195	82,097	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	14,260	16,006	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	59,393	66,582	0.004%
Federal National Mortgage Assn.	5	8/1/40	13,634	15,866	0.001%
Federal National Mortgage Assn.	5	8/1/40	14,168	16,488	0.001%
Federal National Mortgage Assn.	5	8/1/40	35,269	40,405	0.003%
Federal National Mortgage Assn.	4	8/1/42	90,179	99,300	0.006%
Federal National Mortgage Assn.	3	8/1/43	1,292,561	1,368,264	0.085%
Federal National Mortgage Assn.	3.5	8/1/45	1,139,297	1,223,981	0.076%

Federal National Mortgage Assn.	4	8/1/47	2,819,018	3,077,691	0.192%
Federal National Mortgage Assn.	3	8/1/47	1,580,213	1,671,118	0.104%
Federal National Mortgage Assn.	3.5	8/1/47	212,423	228,394	0.014%
Federal National Mortgage Assn.	4	8/1/47	2,181,615	2,365,846	0.148%
Federal National Mortgage Assn.	4	8/1/47	706,691	764,688	0.048%
Federal National Mortgage Assn.	4.5	8/1/48	393,416	428,477	0.027%
Federal National Mortgage Assn.	5	8/1/48	2,478,013	2,742,246	0.171%
Federal National Mortgage Assn.	3.5	8/1/49	85,830	90,626	0.006%
Federal National Mortgage Assn.	3	8/1/49	412,187	437,291	0.027%
Federal National Mortgage Assn.	3	8/1/50	715,300	753,279	0.047%
Federal National Mortgage Assn.	3	8/1/50	1,379,724	1,452,810	0.091%
Federal National Mortgage Assn.	5.5	9/1/21	18	18	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	27	27	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	77	78	0.000%
Federal National Mortgage Assn.	5	9/1/22	24	25	0.000%
Federal National Mortgage Assn.	4.5	9/1/25	572	609	0.000%
Federal National Mortgage Assn.	3	9/1/33	552,906	583,742	0.036%
Federal National Mortgage Assn.	4.5	9/1/35	421,506	468,447	0.029%
Federal National Mortgage Assn.	2.62	9/1/37	4,350	4,404	0.000%
Federal National Mortgage Assn.	6.5	9/1/38	6,659	7,838	0.000%
Federal National Mortgage Assn.	6	9/1/38	203,945	243,638	0.015%
Federal National Mortgage Assn.	6	9/1/39	114,934	136,620	0.009%
Federal National Mortgage Assn.	5	9/1/40	442,954	515,461	0.032%
Federal National Mortgage Assn.	4.5	9/1/42	3,494	3,921	0.000%
Federal National Mortgage Assn.	3	9/1/43	267,872	285,180	0.018%
Federal National Mortgage Assn.	3.5	9/1/43	320,526	348,928	0.022%
Federal National Mortgage Assn.	4	9/1/45	50,024	54,650	0.003%
Federal National Mortgage Assn.	3.5	9/1/45	2,133,818	2,304,615	0.144%
Federal National Mortgage Assn.	4	9/1/46	39,993	43,722	0.003%
Federal National Mortgage Assn.	4	9/1/46	1,007,842	1,093,648	0.068%
Federal National Mortgage Assn.	4.5	9/1/46	381,675	428,869	0.027%
Federal National Mortgage Assn.	3.5	9/1/46	20,252	21,638	0.001%
Federal National Mortgage Assn.	5	9/1/48	264,963	293,560	0.018%
Federal National Mortgage Assn.	3	9/1/48	9,709	10,191	0.001%
Federal National Mortgage Assn.	3	9/1/48	1,109,474	1,166,332	0.073%
Federal National Mortgage Assn.	3	9/1/49	466,548	494,962	0.031%
Federal National Mortgage Assn.	3.5	9/1/49	950,975	1,004,110	0.063%
Federal National Mortgage Assn.	3	9/1/50	128,734	135,696	0.008%
Federal National Mortgage Association	6.63	11/15/30	500,000	713,401	0.044%
Federal National Mortgage Association	6.25	5/15/29	342,000	462,502	0.029%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	1,038,735	0.065%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,810,838	0.113%
Fifth Third Bancorp	1.63	5/5/23	920,000	939,437	0.059%
Fifth Third Bank NA	3.35	7/26/21	2,065,000	2,077,908	0.130%
First American Financial	4.6	11/15/24	410,000	456,191	0.028%
Fiserv	3.2	7/1/26	10,000	10,790	0.001%
Florida development Finance	4.11	4/1/50	1,425,000	1,446,773	0.090%
Florida Gas Transmission	3.88	7/15/22	455,000	469,077	0.029%
FNMA 15YR	5	4/1/21	2	2	0.000%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,315,000	2,387,587	0.149%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,955,983	0.184%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	2,020,000	2,030,388	0.127%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,625,000	1,619,634	0.101%
Ford Motor Credit	3.47	4/5/21	340,000	340,000	0.021%
Fox	4.03	1/25/24	600,000	651,176	0.041%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	323,434	324,630	0.020%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	637,673	681,170	0.042%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	346,673	347,958	0.022%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	152,868	156,924	0.010%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	701,165	726,518	0.045%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	15,434	15,574	0.001%
Freddie Mac REMICS	4	11/15/36	119	119	0.000%
Freddie Mac REMICS	4.5	5/25/50	1,229,874	205,800	0.013%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.61	8/25/50	284,731	284,731	0.018%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	810,717	811,190	0.051%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	3,235,000	3,230,971	0.201%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	1,027,525	1,028,696	0.064%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	2,020,000	2,018,789	0.126%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	1,041,718	1,046,867	0.065%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	240,092	247,073	0.015%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	207,137	208,030	0.013%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	591,131	602,085	0.038%

Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,124,457	1,136,790	0.071%
GATX	4.35	2/15/24	2,355,000	2,575,367	0.161%
GATX	4.85	6/1/21	665,000	670,013	0.042%
General Dynamics	3.25	4/1/25	35,000	37,851	0.002%
General Electric	6.75	3/15/32	378,000	500,623	0.031%
General Motors	4	4/1/25	1,090,000	1,180,636	0.074%
General Motors Financial	4.2	11/6/21	2,260,000	2,308,054	0.144%
General Motors Financial	3.55	7/8/22	15,000	15,517	0.001%
Georgetown University	4.32	4/1/49	1,475,000	1,745,655	0.109%
Gilead Sciences	3.25	9/1/22	600,000	620,452	0.039%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	102,194	0.006%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	393,983	397,153	0.025%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,310,000	1,330,666	0.083%
Goldman Sachs	6.75	10/1/37	455,000	641,621	0.040%
Goldman Sachs	4.25	10/21/25	825,000	919,722	0.057%
Goldman Sachs	3.5	1/23/25	750,000	809,106	0.050%
Goldman Sachs	3.8	3/15/30	1,270,000	1,399,681	0.087%
Goldman Sachs	3	4/26/22	3,350,000	3,354,181	0.209%
Goldman Sachs	3.27	9/29/25	1,915,000	2,051,651	0.128%
Government National Mortgage Assn.	7.5	10/15/23	546	548	0.000%
Government National Mortgage Assn.	7.5	10/15/25	399	413	0.000%
Government National Mortgage Assn.	6.5	10/15/25	108	121	0.000%
Government National Mortgage Assn.	7.5	10/15/25	520	560	0.000%
Government National Mortgage Assn.	7.5	10/15/30	278	287	0.000%
Government National Mortgage Assn.	5.5	10/20/32	969	1,144	0.000%
Government National Mortgage Assn.	5	10/20/40	56,592	65,034	0.004%
Government National Mortgage Assn.	4	10/20/41	3,351	3,719	0.000%
Government National Mortgage Assn.	3.5	10/20/44	64,022	69,485	0.004%
Government National Mortgage Assn.	3.5	10/20/45	76,307	82,809	0.005%
Government National Mortgage Assn.	3.5	10/20/45	109,399	118,718	0.007%
Government National Mortgage Assn.	3	10/20/46	1,190,670	1,254,074	0.078%
Government National Mortgage Assn.	3.5	10/20/46	3,484	3,728	0.000%
Government National Mortgage Assn.	5	10/20/47	326,906	363,899	0.023%
Government National Mortgage Assn.	3	10/20/49	921,833	951,291	0.059%
Government National Mortgage Assn.	8.5	11/15/21	13	13	0.000%
Government National Mortgage Assn.	9	11/15/24	28	28	0.000%
Government National Mortgage Assn.	7.5	11/15/25	4,097	4,113	0.000%
Government National Mortgage Assn.	7.5	11/15/29	506	539	0.000%
Government National Mortgage Assn.	4.5	11/20/39	31,917	35,727	0.002%
Government National Mortgage Assn.	4.5	11/20/40	498,795	559,324	0.035%
Government National Mortgage Assn.	5	11/20/40	27,913	32,086	0.002%
Government National Mortgage Assn.	3.5	11/20/42	6,810	7,289	0.000%
Government National Mortgage Assn.	3	11/20/46	420,848	443,776	0.028%
Government National Mortgage Assn.	3	11/20/46	2,959,475	3,124,802	0.195%
Government National Mortgage Assn.	3	11/20/46	1,960	2,061	0.000%
Government National Mortgage Assn.	4	11/20/47	1,488,861	1,609,592	0.100%
Government National Mortgage Assn.	5	11/20/47	133,044	148,096	0.009%
Government National Mortgage Assn.	4	1/1/41	6,655,000	7,113,571	0.444%
Government National Mortgage Assn.	2.5	1/1/43	24,278,000	25,001,598	1.559%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	8	1/15/26	4,652	5,059	0.000%
Government National Mortgage Assn.	6.5	1/15/29	473	528	0.000%
Government National Mortgage Assn.	7.5	1/15/32	34,625	36,366	0.002%
Government National Mortgage Assn.	5	1/20/33	1,617	1,834	0.000%
Government National Mortgage Assn.	5	1/20/36	1,933	2,193	0.000%
Government National Mortgage Assn.	4.5	1/20/41	415,810	472,376	0.029%
Government National Mortgage Assn.	4	1/20/46	592,399	649,527	0.041%
Government National Mortgage Assn.	4.5	1/20/46	7,945	8,890	0.001%
Government National Mortgage Assn.	3.5	1/20/46	21,389	23,153	0.001%
Government National Mortgage Assn.	5	1/20/48	1,080,052	1,193,030	0.074%
Government National Mortgage Assn.	5.5	1/20/49	72,013	79,539	0.005%
Government National Mortgage Assn.	3.5	1/20/49	287,791	306,152	0.019%
Government National Mortgage Assn.	7.5	12/15/23	223	224	0.000%
Government National Mortgage Assn.	7.5	12/15/25	195	211	0.000%
Government National Mortgage Assn.	7.5	12/15/27	330	331	0.000%
Government National Mortgage Assn.	6.5	12/20/33	2,431	2,902	0.000%
Government National Mortgage Assn.	5	12/20/35	6,883	7,869	0.000%
Government National Mortgage Assn.	3.5	12/20/42	852,912	926,293	0.058%
Government National Mortgage Assn.	3.5	12/20/45	320,644	343,570	0.021%
Government National Mortgage Assn.	4.5	12/20/45	4,567	5,110	0.000%
Government National Mortgage Assn.	3.5	12/20/47	1,681,248	1,789,271	0.112%
Government National Mortgage Assn.	5	12/20/47	620,056	687,635	0.043%

Government National Mortgage Assn.	5.5	12/20/48	109,049	120,182	0.007%
Government National Mortgage Assn.	4	2/15/41	121,704	134,754	0.008%
Government National Mortgage Assn.	3.5	2/15/45	77,468	83,958	0.005%
Government National Mortgage Assn.	5.5	2/20/34	168,939	197,196	0.012%
Government National Mortgage Assn.	5	2/20/35	6,648	7,602	0.000%
Government National Mortgage Assn.	5.5	2/20/35	1,172	1,341	0.000%
Government National Mortgage Assn.	5.5	2/20/36	11,615	13,607	0.001%
Government National Mortgage Assn.	3.5	2/20/43	107,087	116,559	0.007%
Government National Mortgage Assn.	4	2/20/44	121,096	132,931	0.008%
Government National Mortgage Assn.	3.5	2/20/45	56,860	61,712	0.004%
Government National Mortgage Assn.	3.5	2/20/46	226,405	245,683	0.015%
Government National Mortgage Assn.	3.5	2/20/46	253,068	273,605	0.017%
Government National Mortgage Assn.	3	2/20/48	293,828	301,531	0.019%
Government National Mortgage Assn.	3.5	2/20/48	2,281,069	2,434,983	0.152%
Government National Mortgage Assn.	5	2/20/48	722,246	802,828	0.050%
Government National Mortgage Assn.	3.5	2/20/48	3,321,499	3,571,101	0.223%
Government National Mortgage Assn.	3.5	2/20/48	9,882	10,786	0.001%
Government National Mortgage Assn.	3.5	2/20/48	1,447,541	1,572,199	0.098%
Government National Mortgage Assn.	7.5	3/15/23	170	171	0.000%
Government National Mortgage Assn.	7.5	3/15/26	50	50	0.000%
Government National Mortgage Assn.	6.5	3/15/26	164	184	0.000%
Government National Mortgage Assn.	10	3/15/26	27	27	0.000%
Government National Mortgage Assn.	6.5	3/15/29	544	608	0.000%
Government National Mortgage Assn.	6.5	3/15/29	396	442	0.000%
Government National Mortgage Assn.	6.5	3/15/29	631	705	0.000%
Government National Mortgage Assn.	7.5	3/15/32	1,252	1,506	0.000%
Government National Mortgage Assn.	4	3/15/41	152,108	168,508	0.011%
Government National Mortgage Assn.	5.5	3/20/34	792	925	0.000%
Government National Mortgage Assn.	5	3/20/35	5,355	6,124	0.000%
Government National Mortgage Assn.	5	3/20/36	10,263	11,738	0.001%
Government National Mortgage Assn.	4.5	3/20/41	35,473	39,778	0.002%
Government National Mortgage Assn.	5	3/20/41	367,378	422,191	0.026%
Government National Mortgage Assn.	3.5	3/20/43	200,990	218,284	0.014%
Government National Mortgage Assn.	3.5	3/20/46	602,170	643,891	0.040%
Government National Mortgage Assn.	4	3/20/47	274,948	296,973	0.019%
Government National Mortgage Assn.	4.5	3/20/47	270,045	296,680	0.019%
Government National Mortgage Assn.	3	3/20/48	412,710	423,535	0.026%
Government National Mortgage Assn.	5.5	3/20/48	286,720	319,353	0.020%
Government National Mortgage Assn.	5.5	3/20/49	689,610	760,160	0.047%
Government National Mortgage Assn.	2	3/20/51	6,240,000	6,306,449	0.393%
Government National Mortgage Assn.	7.5	4/15/23	556	558	0.000%
Government National Mortgage Assn.	6.5	4/15/26	429	479	0.000%
Government National Mortgage Assn.	6.5	4/15/29	37	41	0.000%
Government National Mortgage Assn.	6.5	4/15/29	185	206	0.000%
Government National Mortgage Assn.	6.5	4/15/29	113	127	0.000%
Government National Mortgage Assn.	6	4/15/36	17,840	21,373	0.001%
Government National Mortgage Assn.	5	4/20/39	7,743	8,782	0.001%
Government National Mortgage Assn.	3.5	4/20/43	1,193,477	1,296,163	0.081%
Government National Mortgage Assn.	3.5	4/20/45	13,188	14,313	0.001%
Government National Mortgage Assn.	3.5	4/20/46	879,940	941,592	0.059%
Government National Mortgage Assn.	3.5	4/20/47	1,916,737	2,040,766	0.127%
Government National Mortgage Assn.	3.5	4/20/48	872,033	952,726	0.059%
Government National Mortgage Assn.	9.5	5/15/22	32	32	0.000%
Government National Mortgage Assn.	6.5	5/15/29	99	111	0.000%
Government National Mortgage Assn.	6.5	5/15/29	122	136	0.000%
Government National Mortgage Assn.	6.5	5/15/29	90	101	0.000%
Government National Mortgage Assn.	6.5	5/15/29	185	207	0.000%
Government National Mortgage Assn.	6.5	5/15/29	198	229	0.000%
Government National Mortgage Assn.	3.5	5/20/43	38,061	41,324	0.003%
Government National Mortgage Assn.	3.5	5/20/45	21,555	23,076	0.001%
Government National Mortgage Assn.	3.5	5/20/45	62,816	68,171	0.004%
Government National Mortgage Assn.	3	5/20/46	489,193	518,111	0.032%
Government National Mortgage Assn.	3.5	5/20/46	388,726	417,606	0.026%
Government National Mortgage Assn.	4	5/20/46	206,253	224,710	0.014%
Government National Mortgage Assn.	3.5	5/20/46	18,954	20,576	0.001%
Government National Mortgage Assn.	3.5	5/20/46	11,247	12,205	0.001%
Government National Mortgage Assn.	3.5	5/20/46	2,894	3,106	0.000%
Government National Mortgage Assn.	4	5/20/47	2,068,608	2,238,430	0.140%
Government National Mortgage Assn.	5	5/20/48	507,463	556,251	0.035%
Government National Mortgage Assn.	5	5/20/48	44,711	49,913	0.003%
Government National Mortgage Assn.	7.5	6/15/26	177	194	0.000%
Government National Mortgage Assn.	4.5	6/15/39	86,946	98,732	0.006%

Government National Mortgage Assn.	4.5	6/15/40	8,851	10,012	0.001%
Government National Mortgage Assn.	5	6/20/35	926	1,059	0.000%
Government National Mortgage Assn.	5	6/20/40	1,137	1,306	0.000%
Government National Mortgage Assn.	5	6/20/41	19,625	22,553	0.001%
Government National Mortgage Assn.	3.5	6/20/43	684,597	743,583	0.046%
Government National Mortgage Assn.	3.5	6/20/43	112,360	121,294	0.008%
Government National Mortgage Assn.	3	6/20/46	1,667	1,767	0.000%
Government National Mortgage Assn.	3.5	6/20/46	198,478	211,948	0.013%
Government National Mortgage Assn.	5	6/20/47	1,189	1,324	0.000%
Government National Mortgage Assn.	5	6/20/48	922,303	1,010,881	0.063%
Government National Mortgage Assn.	5	6/20/48	204,053	228,927	0.014%
Government National Mortgage Assn.	5	6/20/49	1,425,354	1,561,619	0.097%
Government National Mortgage Assn.	7.5	7/15/30	330	343	0.000%
Government National Mortgage Assn.	3	7/15/43	8,583	9,039	0.001%
Government National Mortgage Assn.	2.25	7/20/23	50	50	0.000%
Government National Mortgage Assn.	8.5	7/20/26	495	543	0.000%
Government National Mortgage Assn.	4	7/20/42	279,743	310,355	0.019%
Government National Mortgage Assn.	3.5	7/20/43	442,986	481,194	0.030%
Government National Mortgage Assn.	4.5	7/20/45	327,545	366,528	0.023%
Government National Mortgage Assn.	3	7/20/46	276,311	291,761	0.018%
Government National Mortgage Assn.	3.5	7/20/46	78,470	83,556	0.005%
Government National Mortgage Assn.	4.5	7/20/46	5,460	6,108	0.000%
Government National Mortgage Assn.	3	7/20/46	6,652,356	7,045,664	0.439%
Government National Mortgage Assn.	5	7/20/47	779,538	867,860	0.054%
Government National Mortgage Assn.	4	7/20/47	493,067	534,556	0.033%
Government National Mortgage Assn.	4.5	7/20/47	587,962	642,188	0.040%
Government National Mortgage Assn.	5	7/20/48	3,462	3,854	0.000%
Government National Mortgage Assn.	3	7/20/50	1,599,781	1,641,907	0.102%
Government National Mortgage Assn.	3	7/20/50	8,119,388	8,463,159	0.528%
Government National Mortgage Assn.	7.5	8/15/25	641	651	0.000%
Government National Mortgage Assn.	6.5	8/15/29	1,209	1,350	0.000%
Government National Mortgage Assn.	6	8/15/33	6,017	7,216	0.000%
Government National Mortgage Assn.	4.5	8/15/35	1,660	1,856	0.000%
Government National Mortgage Assn.	2.25	8/20/23	197	201	0.000%
Government National Mortgage Assn.	5.5	8/20/34	20,425	23,907	0.001%
Government National Mortgage Assn.	5	8/20/35	5,426	6,206	0.000%
Government National Mortgage Assn.	5	8/20/40	795	913	0.000%
Government National Mortgage Assn.	3.5	8/20/42	86,764	94,266	0.006%
Government National Mortgage Assn.	5	8/20/42	3,243	3,704	0.000%
Government National Mortgage Assn.	4.5	8/20/46	6,998	7,830	0.000%
Government National Mortgage Assn.	3	8/20/46	2,163,415	2,281,244	0.142%
Government National Mortgage Assn.	4	8/20/47	1,300,668	1,404,617	0.088%
Government National Mortgage Assn.	4.5	8/20/47	3,898,669	4,269,938	0.266%
Government National Mortgage Assn.	5	8/20/47	102,173	114,239	0.007%
Government National Mortgage Assn.	5	8/20/48	448,896	491,193	0.031%
Government National Mortgage Assn.	9	9/15/21	0	0	0.000%
Government National Mortgage Assn.	8.5	9/15/22	10	10	0.000%
Government National Mortgage Assn.	9	9/15/22	71	71	0.000%
Government National Mortgage Assn.	4.5	9/15/34	1,208	1,354	0.000%
Government National Mortgage Assn.	5	9/15/39	122,423	142,069	0.009%
Government National Mortgage Assn.	3.5	9/15/41	614,707	659,454	0.041%
Government National Mortgage Assn.	3	9/15/42	259,059	274,922	0.017%
Government National Mortgage Assn.	4.5	9/20/40	135,488	151,959	0.009%
Government National Mortgage Assn.	3.5	9/20/43	224,367	243,886	0.015%
Government National Mortgage Assn.	3	9/20/44	7,751	8,218	0.001%
Government National Mortgage Assn.	3.5	9/20/46	381,247	407,705	0.025%
Government National Mortgage Assn.	4.5	9/20/46	7,050	7,891	0.000%
Government National Mortgage Assn.	5	9/20/47	659,887	734,522	0.046%
Government National Mortgage Assn.	3	9/20/49	2,098,636	2,153,652	0.134%
Government National Mortgage Association	3	11/20/47	148,459	157,543	0.010%
Government National Mortgage Association	3	12/20/47	158,468	163,052	0.010%
Grand Parkway Transportation	3.24	10/1/52	15,000	15,081	0.001%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	450,000	458,134	0.029%
Great Lakes Water Authority Water Supply System Revenue	3.47	7/1/41	1,520,000	1,611,456	0.100%
Great Wolf Trust 2019-WOLF	1.14	12/15/36	3,110,000	3,106,247	0.194%
Great Wolf Trust 2019-WOLF	1.74	12/15/36	10,000	9,901	0.001%
Great Wolf Trust 2019-WOLF	2.04	12/15/36	850,000	834,559	0.052%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	2,418,118	2,453,411	0.153%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	828,239	0.052%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	1,973,798	0.123%
Hardee s Funding	4.96	6/20/48	1,306,500	1,373,262	0.086%
Hasbro	3	11/19/24	1,395,000	1,483,828	0.093%

HCA	4.13	6/15/29	1,695,000	1,872,975	0.117%
Healthcare Realty Trust	3.63	1/15/28	605,000	648,150	0.040%
Healthpeak Properties	2.88	1/15/31	420,000	423,423	0.026%
Heathrow Funding	4.88	7/15/21	1,120,000	1,132,098	0.071%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,215,239	0.076%
Highwoods Realty	3.63	1/15/23	880,000	913,043	0.057%
Home depot	5.88	12/16/36	3,000,000	4,150,956	0.259%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	1,553,616	1,572,659	0.098%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	786,498	793,064	0.049%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	707,859	0.044%
HSBC Holdings	3.26	3/13/23	1,000,000	1,025,156	0.064%
HSBC Holdings	2.85	6/4/31	1,515,000	1,506,321	0.094%
HSBC Holdings	2.01	9/22/28	3,345,000	3,294,551	0.205%
Hyatt Hotels	3.38	7/15/23	185,000	193,261	0.012%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	107,587	107,954	0.007%
Hyundai Capital America	1.3	1/8/26	1,510,000	1,468,907	0.092%
Hyundai Capital America	5.75	4/6/23	2,775,000	3,038,545	0.189%
Illinois State Toll Highway Authority	6.18	1/1/34	315,000	424,386	0.026%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,177,615	0.073%
Indonesia Government International Bond	4.88	5/5/21	700,000	701,977	0.044%
Ing Groep	3.15	3/29/22	330,000	339,088	0.021%
Ing Groep	3.55	4/9/24	2,640,000	2,839,278	0.177%
Inland Valley development Agency	5.5	3/1/33	250,000	276,069	0.017%
Intercontinental Exchange	1.85	9/15/32	1,735,000	1,588,269	0.099%
Intercontinental Exchange	3.45	9/21/23	1,155,000	1,233,371	0.077%
Interpublic Group of	4.2	4/15/24	410,000	449,408	0.028%
Intesa Sanpaolo	3.38	1/12/23	375,000	390,807	0.024%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,084,020	0.068%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	2,720,000	2,958,969	0.185%
JPMorgan Chase	2.95	10/1/26	980,000	1,042,532	0.065%
JPMorgan Chase	3.78	2/1/28	990,000	1,090,765	0.068%
JPMorgan Chase	2.52	4/22/31	2,320,000	2,307,507	0.144%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,318,888	0.082%
JPMorgan Chase	3.38	5/1/23	2,085,000	2,207,492	0.138%
JPMorgan Chase	2.96	5/13/31	1,230,000	1,249,852	0.078%
JPMorgan Chase	3.88	7/24/38	1,405,000	1,557,423	0.097%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.48	10/15/33	1,625,000	1,629,046	0.102%
Kaiser Foundation Hospitals	3.5	4/1/22	460,000	474,190	0.030%
Kansas City Southern	2.88	11/15/29	1,140,000	1,165,300	0.073%
Kansas City Southern	4.7	5/1/48	720,000	834,068	0.052%
Kansas City Southern	3.5	5/1/50	1,155,000	1,153,456	0.072%
Kansas City Southern	3	5/15/23	355,000	369,730	0.023%
Keurig Dr Pepper	3.55	5/25/21	935,000	939,243	0.059%
Keurig Dr Pepper	2.55	9/15/26	450,000	473,672	0.030%
KeyBank NA/Cleveland OH	3.35	6/15/21	1,775,000	1,786,072	0.111%
KeyCorp	2.25	4/6/27	1,950,000	2,000,979	0.125%
Keysight Technologies	4.55	10/30/24	1,427,000	1,591,576	0.099%
Kilroy Realty	4.38	10/1/25	335,000	367,741	0.023%
Kilroy Realty	3.45	12/15/24	750,000	802,650	0.050%
L3Harris Technologies	3.83	4/27/25	295,000	323,268	0.020%
Liberty Mutual	4.5	6/15/49	1,670,000	1,790,061	0.112%
Liberty Mutual	4.85	8/1/44	1,370,000	1,586,128	0.099%
Life Storage	4	6/15/29	15,000	16,216	0.001%
Lincoln National	3.8	3/1/28	1,205,000	1,327,209	0.083%
Lloyds Banking	1.33	6/15/23	720,000	727,235	0.045%
Lockheed Martin	4.07	12/15/42	184,000	211,940	0.013%
Lockheed Martin	3.6	3/1/35	240,000	264,525	0.016%
LYB International Finance II BV	3.5	3/2/27	1,000,000	1,082,628	0.068%
Magnetite XXIII	1.52	10/25/32	2,040,000	2,045,227	0.128%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	273,715	0.017%
Marsh & McLennan	2.25	11/15/30	620,000	606,775	0.038%
Marsh & McLennan	3.3	3/14/23	210,000	220,627	0.014%
Marsh & McLennan	3.5	6/3/24	1,915,000	2,062,269	0.129%
Maryland Economic development	4.75	6/1/42	2,045,000	2,077,329	0.130%
Mass General Brigham	3.19	7/1/49	1,905,000	1,902,409	0.119%
McDonald s	3.3	7/1/25	15,000	16,238	0.001%
McDonald s	1.45	9/1/25	935,000	942,555	0.059%
MedStar Health	3.63	8/15/49	920,000	949,992	0.059%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	720,144	0.045%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	1,377,316	1,442,579	0.090%
Metropolitan Edison	4.3	1/15/29	2,320,000	2,548,845	0.159%
Metropolitan Transportation Authority	6.55	11/15/31	1,320,000	1,664,998	0.104%

Metropolitan Transportation Authority	7.34	11/15/39	145,000	227,167	0.014%
Metropolitan Transportation Authority	5.87	11/15/39	525,000	663,269	0.041%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	480,000	638,504	0.040%
Mexico Government International Bond	2.66	5/24/31	1,894,000	1,790,929	0.112%
Mexico Government International Bond	8	9/24/22	300,000	331,878	0.021%
Microchip Technology	3.92	6/1/21	465,000	467,685	0.029%
Micron Technology	4.19	2/15/27	2,695,000	2,994,819	0.187%
Micron Technology	2.5	4/24/23	960,000	995,916	0.062%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,907,826	0.119%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	32,663	32,929	0.002%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	641,360	661,406	0.041%
Mississippi Power	3.95	3/30/28	905,000	997,477	0.062%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,265,622	0.141%
Mitsubishi Ufj Financial	3.54	7/26/21	2,640,000	2,666,888	0.166%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	81,115	81,271	0.005%
mo Fisher Scientific	4.13	3/25/25	5,000	5,545	0.000%
Morgan Stanley	4.3	1/27/45	750,000	881,705	0.055%
Morgan Stanley	3.62	4/1/31	1,125,000	1,225,395	0.076%
Morgan Stanley	2.19	4/28/26	1,410,000	1,456,437	0.091%
Morgan Stanley	4.1	5/22/23	1,290,000	1,378,549	0.086%
Morgan Stanley	3.97	7/22/38	830,000	928,693	0.058%
Morgan Stanley	3.13	7/27/26	2,000,000	2,152,112	0.134%
Morgan Stanley	6.25	8/9/26	175,000	214,478	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	40,000	43,112	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	700,000	766,272	0.048%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,390,000	1,530,723	0.095%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	317,021	0.020%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,780,000	2,992,651	0.187%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	768,035	0.048%
Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/51	3,045,000	3,466,396	0.216%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	1,835,000	1,794,929	0.112%
Mplx	1.29	9/9/22	1,510,000	1,506,225	0.094%
M&T Bank	3.55	7/26/23	2,140,000	2,288,773	0.143%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,778,000	2,562,778	0.160%
MVW 2019-2	2.22	10/20/38	2,040,308	2,080,950	0.130%
MVW 2020-1	1.74	10/20/37	621,880	632,300	0.039%
MVW Owner Trust 2014-1	2.25	9/22/31	27,601	27,644	0.002%
MVW Owner Trust 2017-1	2.75	12/20/34	54,175	55,277	0.003%
National Securities Clearing	1.5	4/23/25	3,605,000	3,640,978	0.227%
Natwest	4.52	6/25/24	2,050,000	2,213,709	0.138%
NatWest Markets	2.38	5/21/23	2,505,000	2,598,835	0.162%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,761,558	1,807,996	0.113%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	1,596,810	1,644,419	0.103%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	1,913,771	1,964,934	0.123%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	1,355,000	1,391,834	0.087%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	672,989	675,570	0.042%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	684,963	689,271	0.043%
Nevada Power	6.65	4/1/36	400,000	565,346	0.035%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,571,143	0.098%
Newmont	3.63	6/9/21	595,000	595,205	0.037%
New Orleans Hotel Trust 2019-HNLA	1.69	4/15/32	790,000	774,180	0.048%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,402,013	1,436,756	0.090%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	2,146,640	2,173,402	0.136%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	833,132	842,254	0.053%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	35,000	45,721	0.003%
New York Life Insurance	3.75	5/15/50	1,415,000	1,492,106	0.093%
New York State dormitory Authority	3.88	7/1/46	950,000	1,004,640	0.063%
New York State dormitory Authority	4.85	7/1/48	800,000	904,351	0.056%
NiSource	1.7	2/15/31	1,280,000	1,184,225	0.074%
NiSource	3.95	3/30/48	1,000,000	1,049,977	0.065%
NiSource	3.49	5/15/27	710,000	770,312	0.048%
Norfolk Southern	5.59	5/17/25	48,000	56,267	0.004%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,365,873	0.085%
Northwestern University	2.64	12/1/50	1,280,000	1,215,259	0.076%
Nucor	3.95	5/1/28	1,405,000	1,564,053	0.098%
Nucor	2.7	6/1/30	775,000	786,424	0.049%
Nutrien	4	12/15/26	525,000	587,374	0.037%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	395,000	419,462	0.026%
OBX 2019-EXP3 Trust	3.5	10/25/59	541,427	550,735	0.034%
OBX 2019-EXP3 Trust	1.21	10/25/59	340,997	346,949	0.022%
OBX 2019-INV1 Trust	4	11/25/48	1,258,860	1,267,709	0.079%
Occidental Petroleum	3	2/15/27	1,475,000	1,386,500	0.086%



Occidental Petroleum	2.9	8/15/24	2,385,000	2,352,206	0.147%
Octagon Investment Partners XXIII	1.09	7/15/27	597,662	597,137	0.037%
Ohio Power	5.38	10/1/21	450,000	460,934	0.029%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	499,917	0.031%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	761,648	0.047%
Omnicom Group Inc / Omnicom Capital	3.63	5/1/22	760,000	786,030	0.049%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,704,615	0.169%
O Reilly Automotive	3.8	9/1/22	10,000	10,404	0.001%
O Reilly Automotive	3.6	9/1/27	20,000	21,832	0.001%
OZLM VIII	1.39	10/17/29	1,632,154	1,632,174	0.102%
OZLM VIII	2.02	10/17/29	1,095,000	1,094,998	0.068%
PACCAR Financial	2.65	4/6/23	1,030,000	1,077,611	0.067%
PACCAR Financial	2.65	5/10/22	25,000	25,617	0.002%
Pacific Gas & Electric	2.1	8/1/27	1,985,000	1,943,551	0.121%
PacifiCorp	6.25	10/15/37	90,000	121,731	0.008%
PacifiCorp	4.13	1/15/49	1,400,000	1,550,597	0.097%
Packaging Corp of America	4.5	11/1/23	185,000	201,460	0.013%
Packaging Corp of America	3.65	9/15/24	395,000	429,081	0.027%
PayPal Holdings	1.65	6/1/25	3,405,000	3,460,978	0.216%
Peco Energy	5.95	10/1/36	150,000	203,489	0.013%
Perrigo Finance Unlimited	3.15	6/15/30	1,725,000	1,687,788	0.105%
Pertamina Persero PT	4.3	5/20/23	650,000	690,271	0.043%
Perusahaan Gas Negara	5.13	5/16/24	405,000	444,655	0.028%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	730,737	0.046%
Pioneer Natural Resources	1.13	1/15/26	695,000	681,378	0.042%
Planet Fitness Master Issuer	4.26	9/5/48	2,452,125	2,453,940	0.153%
PNC Bank NA	3.5	6/8/23	2,025,000	2,152,670	0.134%
Port Authority of New York & New Jersey	5.31	8/1/46	40,000	45,220	0.003%
President & Fellows of Harvard College	3.62	10/1/37	385,000	443,203	0.028%
Principal Financial	3.4	5/15/25	1,215,000	1,313,048	0.082%
Principal Financial	3.7	5/15/29	10,000	10,935	0.001%
Principal Financial	2.13	6/15/30	2,215,000	2,131,716	0.133%
Principal Financial	3.3	9/15/22	5,000	5,204	0.000%
Prologis	2.13	4/15/27	335,000	341,680	0.021%
Protective Life Global Funding	1.17	7/15/25	2,345,000	2,315,812	0.144%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,767,853	0.110%
Province of Manitoba Canada	2.6	4/16/24	1,507,000	1,598,335	0.100%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,843,618	0.177%
Province of Ontario Canada	2.4	2/8/22	2,000,000	2,037,158	0.127%
Province of Quebec Canada	2.88	10/16/24	35,000	37,695	0.002%
Province of Quebec Canada	2.75	8/25/21	1,350,000	1,363,528	0.085%
Province of Quebec Canada	7.5	9/15/29	104,000	147,296	0.009%
Public Service Electric & Gas	5.7	12/1/36	180,000	231,069	0.014%
Qatar Government International Bond	3.75	4/16/30	730,000	817,600	0.051%
QUALCOMM	3.25	5/20/27	1,004,000	1,096,115	0.068%
QUALCOMM	2.15	5/20/30	3,090,000	3,055,760	0.191%
QVC	4.45	2/15/25	75,000	79,219	0.005%
QVC	4.38	3/15/23	2,020,000	2,126,050	0.133%
QVC	4.85	4/1/24	840,000	905,100	0.056%
Raymond James Financial	3.63	9/15/26	105,000	116,356	0.007%
Raytheon Technologies	7.2	8/15/27	200,000	261,327	0.016%
Regency Centers	3.6	2/1/27	350,000	379,321	0.024%
Regency Centers	4.13	3/15/28	520,000	570,251	0.036%
Regents of the University of California Medical Center Pooled Revenue	3.26	5/15/60	700,000	698,401	0.044%
Reinsurance Group of America	5	6/1/21	915,000	921,506	0.057%
REI - SECURITY LENDING COLLATERAL			6,697,817	66,978,174	4.177%
RELX Capital	3.5	3/16/23	535,000	563,497	0.035%
RELX Capital	3	5/22/30	1,120,000	1,160,061	0.072%
Republic of Poland Government International Bond	3.25	4/6/26	890,000	985,577	0.061%
Republic Services	3.38	11/15/27	585,000	638,956	0.040%
Republic Services	2.5	8/15/24	20,000	21,021	0.001%
Rogers Communications	3.63	12/15/25	335,000	364,770	0.023%
Roper Technologies	3.8	12/15/26	660,000	730,695	0.046%
Roper Technologies	2	6/30/30	575,000	549,004	0.034%
Roper Technologies	1.4	9/15/27	3,630,000	3,506,028	0.219%
Roper Technologies	2.95	9/15/29	685,000	709,057	0.044%
Ross Stores	4.6	4/15/25	3,575,000	4,017,299	0.251%
Ross Stores	1.88	4/15/31	300,000	279,483	0.017%
Royal Bank of Canada	1.6	4/17/23	2,345,000	2,400,694	0.150%
Sabine Pass Liquefaction	4.2	3/15/28	815,000	894,463	0.056%
Sabine Pass Liquefaction	4.5	5/15/30	655,000	734,648	0.046%
San Diego County Water Authority	6.14	5/1/49	275,000	398,385	0.025%



San Diego Gas & Electric	4.1	6/15/49	1,790,000	2,016,449	0.126%
San Diego Gas & Electric	6.13	9/15/37	170,000	214,370	0.013%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	651,432	0.041%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,162,025	1,171,860	0.073%
Santander UK	3.75	11/15/21	2,310,000	2,358,466	0.147%
SBA Tower Trust	2.84	1/15/25	1,005,000	1,054,567	0.066%
Schlumberger Holdings	3.75	5/1/24	1,075,000	1,157,955	0.072%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	144,640	145,155	0.009%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	90,870	91,149	0.006%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	527,050	534,356	0.033%
ServiceNow	1.4	9/1/30	3,710,000	3,351,080	0.209%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	536,415	544,108	0.034%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,745,053	0.109%
Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	28,797	29,911	0.002%
Simon Property	3.8	7/15/50	2,830,000	2,880,099	0.180%
SLM Student Loan Trust 2010-1	0.51	3/25/25	849,351	834,998	0.052%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	557,757	0.035%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	349,318	0.022%
SMB Private Education Loan Trust	1.29	7/15/53	2,399,685	2,404,526	0.150%
Smb Private Education Loan Trust 2018	3.6	1/15/37	900,547	955,601	0.060%
Smb Private Education Loan Trust 2020	2.23	9/15/37	755,000	775,506	0.048%
Smb Private Education Loan Trust 2021	1.07	1/15/53	4,254,305	4,196,680	0.262%
Sonic Capital	4.03	2/20/48	141,617	144,940	0.009%
South Carolina Public Service Authority	2.39	12/1/23	645,000	676,628	0.042%
Southeast Supply Header	4.25	6/15/24	405,000	405,441	0.025%
Southern	4.4	7/1/46	1,935,000	2,157,556	0.135%
Southern California Gas	5.75	11/15/35	140,000	184,778	0.012%
Spectra Energy Partners	3.38	10/15/26	460,000	494,175	0.031%
Spectra Energy Partners	4.75	3/15/24	25,000	27,464	0.002%
Stanford Health Care	3.8	11/15/48	440,000	489,203	0.031%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	160,479	162,846	0.010%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	607,354	615,655	0.038%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	1,642,218	1,645,766	0.103%
State Grid Overseas Investment 2016	3.75	5/2/23	1,155,000	1,222,942	0.076%
State of California	7.63	3/1/40	1,350,000	2,164,954	0.135%
State of Oregon doT	1.76	11/15/32	2,400,000	2,292,568	0.143%
State of Wisconsin	3.95	5/1/36	1,700,000	1,883,348	0.117%
State Street	2.83	3/30/23	595,000	609,895	0.038%
State Street	3.1	5/15/23	265,000	279,460	0.017%
Sumitomo Mitsui Financial	3.75	7/19/23	2,620,000	2,806,547	0.175%
Suncor Energy	3.6	12/1/24	355,000	385,863	0.024%
Suncor Energy	3.1	5/15/25	760,000	810,818	0.051%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	631,395	0.039%
Takeda Pharmaceutical	2.05	3/31/30	2,310,000	2,220,917	0.138%
Tampa Electric	6.15	5/15/37	700,000	916,241	0.057%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,560,520	0.097%
Tencent Holdings	2.99	1/19/23	550,000	570,900	0.036%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	380,000	382,375	0.024%
Texas Instruments	1.38	3/12/25	655,000	665,610	0.042%
Texas Instruments	1.75	5/4/30	1,240,000	1,182,329	0.074%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	2,400,000	2,530,347	0.158%
Thomson Reuters	3.35	5/15/26	225,000	243,205	0.015%
Time Warner Cable	6.55	5/1/37	235,000	304,552	0.019%
Time Warner Cable	6.75	6/15/39	275,000	368,817	0.023%
Time Warner Cable	4	9/1/21	105,000	105,598	0.007%
TJX	1.6	5/15/31	1,425,000	1,328,309	0.083%
T-Mobile USA	3.75	4/15/27	3,565,000	3,896,481	0.243%
Toronto-Dominion Bank	1.15	6/12/25	1,725,000	1,723,617	0.107%
Toronto-Dominion Bank	3.63	9/15/31	245,000	268,888	0.017%
Total Capital International	2.43	1/10/25	40,000	41,821	0.003%
Total Capital International	2.99	6/29/41	2,410,000	2,316,063	0.144%
Towd Point Mortgage Trust 2015-3	3	3/25/54	8,682	8,680	0.001%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	26,791	26,791	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	90,622	90,985	0.006%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	152,885	154,877	0.010%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	149,081	150,183	0.009%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	212,109	215,730	0.013%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	430,566	442,767	0.028%
Towd Point Mortgage Trust 2018-1	3	1/25/58	232,206	239,142	0.015%
Toyota Motor	3.18	7/20/21	1,530,000	1,542,858	0.096%
Transcontinental Gas Pipe Line	4.6	3/15/48	790,000	897,912	0.056%
Transurban Finance Co Pty	4.13	2/2/26	185,000	205,630	0.013%

Transurban Finance Co Pty	2.45	3/16/31	1,820,000	1,771,961	0.1110%
Transurban Finance Co Pty	3.38	3/22/27	235,000	253,010	0.016%
Travelers	6.25	6/15/37	225,000	315,787	0.020%
Trinity Acquisition	3.5	9/15/21	175,000	176,750	0.011%
TRP Government Reserve	0.04		148,861,356	148,861,356	9.283%
Truist Bank	3.5	8/2/22	2,180,000	2,201,399	0.137%
Truist Financial	1.95	6/5/30	1,470,000	1,421,375	0.089%
Ubs	1.36	1/30/27	1,700,000	1,675,610	0.104%
UniCredit	6.57	1/14/22	1,270,000	1,323,007	0.083%
Unilever Capital	3	3/7/22	1,255,000	1,287,255	0.080%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	536,432	544,479	0.034%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	769,894	781,267	0.049%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	1,091,075	1,100,270	0.069%
Unitedhealth	2	5/15/30	10,000	9,797	0.001%
Unitedhealth	3.75	7/15/25	400,000	442,206	0.028%
Unitedhealth	4.75	7/15/45	900,000	1,129,130	0.070%
Unitedhealth	3.5	8/15/39	1,960,000	2,112,421	0.132%
University of California	4.6	5/15/31	20,000	23,288	0.001%
University of California	5.77	5/15/43	470,000	635,505	0.040%
U.S. Treasury Bonds	3.13	11/15/41	21,685,000	24,707,347	1.541%
U.S. Treasury Bonds	2.75	11/15/42	3,045,000	3,265,287	0.204%
U.S. Treasury Bonds	3	11/15/44	615,000	686,109	0.043%
U.S. Treasury Bonds	3	11/15/45	6,845,000	7,647,148	0.477%
U.S. Treasury Bonds	1.13	2/15/31	3,500,000	3,306,953	0.206%
U.S. Treasury Bonds	3.5	2/15/39	4,270,000	5,115,327	0.319%
U.S. Treasury Bonds	4.75	2/15/41	35,000	49,284	0.003%
U.S. Treasury Bonds	1.88	2/15/41	7,000,000	6,518,750	0.407%
U.S. Treasury Bonds	2.5	2/15/45	3,570,000	3,647,536	0.227%
U.S. Treasury Bonds	3	2/15/47	3,450,000	3,864,539	0.241%
U.S. Treasury Bonds	3	2/15/48	15,835,000	17,769,839	1.108%
U.S. Treasury Bonds	2	2/15/50	35,120,000	32,162,238	2.006%
U.S. Treasury Bonds	1.88	2/15/51	9,475,000	8,409,063	0.524%
U.S. Treasury Bonds	4.38	5/15/41	20,000	26,947	0.002%
U.S. Treasury Bonds	3	5/15/45	4,175,000	4,657,734	0.290%
U.S. Treasury Bonds	2.5	5/15/46	4,840,000	4,936,044	0.308%
U.S. Treasury Bonds	3	5/15/47	3,150,000	3,529,477	0.220%
U.S. Treasury Bonds	2.25	8/15/27	1,770,000	1,875,923	0.117%
U.S. Treasury Bonds	0.63	8/15/30	15,645,000	14,178,281	0.884%
U.S. Treasury Bonds	3.88	8/15/40	3,855,000	4,861,516	0.303%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	6,004,003	0.374%
U.S. Treasury Bonds	2.75	8/15/47	1,710,000	1,829,433	0.114%
U.S. Treasury Bonds	3	8/15/48	60,000	67,416	0.004%
U.S. Treasury Bonds	2.25	8/15/49	50,000	48,414	0.003%
U.S. Treasury Bonds	1.38	8/15/50	5,600,000	4,373,250	0.273%
U.S. Treasury Notes	0.13	11/30/22	38,985,000	38,978,909	2.431%
U.S. Treasury Notes	1.5	11/30/24	14,600,000	15,095,031	0.941%
U.S. Treasury Notes	2.75	4/30/23	29,420,000	30,982,938	1.932%
U.S. Treasury Notes	0.38	4/30/25	6,395,000	6,315,063	0.394%
U.S. Treasury Notes	0.25	5/31/25	15,305,000	15,010,857	0.936%
U.S. Treasury Notes	0.25	6/15/23	14,670,000	14,686,045	0.916%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	20,863,531	1.301%
U.S. Treasury Notes	2.75	8/31/23	11,015,000	11,684,505	0.729%
U.S. Treasury Notes	0.25	8/31/25	8,100,000	7,910,156	0.493%
U.S. Treasury Notes	0.5	8/31/27	50,000	47,531	0.003%
Utah Transit Authority	3.44	12/15/42	1,755,000	1,858,576	0.116%
Utah Transit Authority	5.94	6/15/39	15,000	20,812	0.001%
Valero Energy	2.85	4/15/25	3,800,000	3,963,438	0.247%
Vereit Operating Partnership	4.63	11/1/25	1,775,000	1,985,948	0.124%
Vereit Operating Partnership	2.2	6/15/28	685,000	672,071	0.042%
Vereit Operating Partnership	3.95	8/15/27	835,000	914,287	0.057%
Verizon Communications	1.68	10/30/30	625,000	579,836	0.036%
Verizon Communications	2.65	11/20/40	6,700,000	6,117,080	0.381%
Verizon Communications	4.27	1/15/36	745,000	837,949	0.052%
Verizon Communications	4	3/22/50	1,500,000	1,608,753	0.100%
Verus Securitization Trust 2019-4	2.64	11/25/59	1,636,343	1,665,522	0.104%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	2,009,285	2,045,971	0.128%
Verus Securitization Trust 2020-1	2.72	1/25/60	2,763,920	2,788,655	0.174%
Verus Securitization Trust 2021-1	0.82	1/25/66	1,601,391	1,595,496	0.099%
Virginia Commonwealth Transportation Board	5.35	5/15/35	505,000	609,669	0.038%
Virginia Electric & Power	2.88	7/15/29	1,100,000	1,142,191	0.071%
Virginia Public Building Authority	5.9	8/1/30	585,000	746,442	0.047%
Visa	1.9	4/15/27	2,700,000	2,759,397	0.172%

Visa	2.15	9/15/22	1,025,000	1,050,290	0.065%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	2,458,454	2,486,051	0.155%
Vistra Operations	3.55	7/15/24	1,285,000	1,346,038	0.084%
Vodafone	4.88	6/19/49	20,000	23,860	0.001%
Vodafone	4.25	9/17/50	700,000	775,270	0.048%
Volkswagen Group of America Finance	4	11/12/21	2,215,000	2,264,027	0.141%
Volkswagen Group of America Finance	2.7	9/26/22	305,000	314,906	0.020%
Voya Financial	3.13	7/15/24	1,440,000	1,538,232	0.096%
Vulcan Materials	4.5	6/15/47	5,000	5,675	0.000%
Walmart	3.4	6/26/23	1,900,000	2,023,278	0.126%
Walt Disney	3.7	10/15/25	285,000	314,066	0.020%
Weibo	3.5	7/5/24	1,275,000	1,345,439	0.084%
Wells Fargo	2.57	2/11/31	2,120,000	2,139,485	0.133%
Wells Fargo	2.19	4/30/26	1,655,000	1,705,504	0.106%
Wells Fargo	2.39	6/2/28	2,415,000	2,468,297	0.154%
Wells Fargo Commercial Mortgage Trust 2020-C55	2.73	2/15/53	2,455,000	2,530,273	0.158%
Wendy s Funding	3.57	3/15/48	304,763	313,268	0.020%
Western Minnesota Municipal Power Agency	3.16	1/1/39	2,350,000	2,431,563	0.152%
Western Union	2.85	1/10/25	5,000	5,245	0.000%
Western Union	6.2	11/17/36	2,684,000	3,316,834	0.207%
West Virginia United Health System Obligated	4.92	6/1/48	1,620,000	1,953,511	0.122%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	25,000	26,984	0.002%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	1,360,000	1,484,337	0.093%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	2,045,000	2,211,409	0.138%
Williams	4.85	3/1/48	190,000	211,923	0.013%
Willis North America	3.6	5/15/24	435,000	467,644	0.029%
Willis North America	4.5	9/15/28	1,110,000	1,262,167	0.079%
Woodside Finance	3.7	3/15/28	435,000	451,856	0.028%
Woodside Finance	4.5	3/4/29	1,435,000	1,561,098	0.097%
Woodside Finance	3.7	9/15/26	330,000	351,603	0.022%
World Omni Select Auto Trust 2019	2.17	12/15/25	15,000	15,356	0.001%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,470,510	0.092%
Zoetis	2	5/15/30	3,365,000	3,222,304	0.201%

Total Investments in Securities **1,805,632,372**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S36 5Y 06/20/2026	81,400,000	1,907,446	0.119%

Total Swap Contracts **1,907,446**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	1,008	6/30/2021	124,385,628	(1,600,049)	7.757%
TUM1 2YR US NOTE FUT JUN 21	110	6/30/2021	24,279,922	(2,732)	1.514%
UXYM1 UST 10YR ULTRA FUT JUN 21	(83)	6/21/2021	(11,926,063)	427,203	(0.744%)

Total Futures Contracts **(1,175,578)**

**NET ASSETS** **1,603,601,308**

**NET ASSET VALUE PER SHARE**

**QM U.S. Bond Index Fund Shares** **11.31**  
(\$1,405,870,143 / 124,264,936 Shares Outstanding)

**QM U.S. Bond Index Fund - I Class Shares** **11.32**  
(\$197,635,282 / 17,457,985 Shares Outstanding)

**QM U.S. Bond Index Fund - Z Class Shares** **11.31**  
(\$95,884 / 8,475 Shares Outstanding)

ADR American Depositary Receipts  
ADS American Depositary 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.