

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	835,425	0.052%
Abbott Laboratories	4.75	11/30/36	1,535,000	1,975,539	0.123%
Abbott Laboratories	1.15	1/30/28	1,155,000	1,132,608	0.070%
AbbVie	3.6	5/14/25	880,000	956,993	0.060%
AbbVie	3.2	5/14/26	225,000	243,896	0.015%
AbbVie	4.5	5/14/35	1,235,000	1,487,356	0.093%
AbbVie	4.7	5/14/45	1,385,000	1,729,920	0.108%
AbbVie	4.45	5/14/46	1,280,000	1,550,772	0.096%
Abn Amro Bank	4.75	7/28/25	390,000	437,132	0.027%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	898,270	0.056%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	502,551	0.031%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	342,943	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	655,000	765,325	0.048%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	2,027,880	0.126%
Agilent Technologies	3.88	7/15/23	920,000	976,555	0.061%
Aia	3.2	3/11/25	510,000	541,898	0.034%
Aia	3.6	4/9/29	1,825,000	2,011,000	0.125%
Aia	0.65	9/20/21	1,490,000	1,490,322	0.093%
AIG Global Funding	2.3	7/1/22	15,000	15,287	0.001%
Air Lease	3.5	1/15/22	580,000	589,561	0.037%
Air Lease	3.63	4/1/27	830,000	889,800	0.055%
Air Products & Chemicals	1.5	10/15/25	150,000	153,523	0.010%
Alexandria Real Estate Equities	3.95	1/15/27	10,000	11,169	0.001%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	2,268,939	0.141%
Alfa SAB de CV	5.25	3/25/24	200,000	218,384	0.014%
Alibaba Group Holding	4	12/6/37	4,000,000	4,500,762	0.280%
Allstate	6.13	12/15/32	150,000	202,437	0.013%
Altria	2.35	5/6/25	250,000	261,539	0.016%
Amazon.com	5.2	12/3/25	1,053,000	1,235,176	0.077%
Amazon.com	2.8	8/22/24	585,000	622,246	0.039%
Amazon.com	3.88	8/22/37	930,000	1,102,756	0.069%
America Movil SAB de CV	6.38	3/1/35	300,000	431,189	0.027%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,630,380	0.101%
America Movil SAB de CV	2.88	5/7/30	1,500,000	1,587,035	0.099%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	569,583	576,703	0.036%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	729,309	718,370	0.045%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	33,105	33,922	0.002%
American Campus Communities Operating Partnership	3.63	11/15/27	1,811,000	1,970,390	0.123%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	587,276	0.037%
American Electric Power	3.65	12/1/21	210,000	212,905	0.013%
American International	3.88	1/15/35	425,000	479,040	0.030%
American International	3.4	6/30/30	3,890,000	4,263,623	0.265%
American Municipal Power	6.45	2/15/44	2,005,000	2,985,365	0.186%
American Tower	2.4	3/15/25	1,010,000	1,054,382	0.066%
Amgen	2.77	9/1/53	1,239,000	1,178,505	0.073%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	2,217,354	2,239,074	0.139%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	874,276	879,611	0.055%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	3,373,416	3,367,019	0.209%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	2,275,867	2,273,536	0.141%
Anheuser-Busch InBev Worldwide	5.45	1/23/39	30,000	39,504	0.002%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	3,390,000	4,644,100	0.289%
Anthem	4.65	1/15/43	485,000	603,462	0.038%
Anthem	4.55	3/1/48	1,135,000	1,421,593	0.088%
Aon	2.2	11/15/22	25,000	25,609	0.002%
Aon	3.88	12/15/25	405,000	449,466	0.028%
Apple	3.2	5/11/27	4,005,000	4,417,415	0.275%
Apple	3.2	5/13/25	45,000	49,079	0.003%
Apple	1.25	8/20/30	2,920,000	2,799,363	0.174%
Aptiv	4.15	3/15/24	385,000	417,867	0.026%
APT Pipelines	4.25	7/15/27	385,000	434,706	0.027%
Atrium Hotel Portfolio Trust 2017-ATRM	1	12/15/36	1,435,000	1,434,970	0.089%
AT&T	2.25	2/1/32	3,500,000	3,428,222	0.213%
AT&T	4.35	3/1/29	1,020,000	1,180,886	0.073%
AT&T	3.5	6/1/41	3,985,000	4,129,456	0.257%
AT&T	3	6/30/22	2,000,000	2,044,840	0.127%

Ausgrid Finance Pty	3.85	5/1/23	1,120,000	1,168,979	0.073%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	361,170	0.022%
AutoZone	1.65	1/15/31	2,000,000	1,898,298	0.118%
AutoZone	3.13	4/18/24	2,320,000	2,466,768	0.153%
AutoZone	3.13	4/21/26	445,000	483,732	0.030%
AutoZone	3.75	6/1/27	20,000	22,340	0.001%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	1,808,333	1,818,100	0.113%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,107,462	0.069%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	655,000	680,489	0.042%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	100,000	102,423	0.006%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,247,497	0.078%
Avnet	4.63	4/15/26	1,440,000	1,622,095	0.101%
Avolon Holdings Funding	3.95	7/1/24	495,000	527,794	0.033%
Baidu	3.88	9/29/23	1,555,000	1,653,925	0.103%
Banco Santander	3.13	2/23/23	600,000	624,337	0.039%
Banco Santander	3.85	4/12/23	1,400,000	1,479,803	0.092%
Banco Santander	3.49	5/28/30	600,000	648,340	0.040%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,260,000	1,431,221	0.089%
BANK 2017-BNK8	4.06	11/15/50	1,795,000	1,967,799	0.122%
Bank of America	3.82	1/20/28	2,280,000	2,525,554	0.157%
Bank of America	4	1/22/25	650,000	711,679	0.044%
Bank of America	3.55	3/5/24	2,530,000	2,669,459	0.166%
Bank of America	3.5	4/19/26	600,000	658,159	0.041%
Bank of America	4.24	4/24/38	45,000	53,516	0.003%
Bank of America	2.59	4/29/31	1,875,000	1,933,337	0.120%
Bank of America	7.75	5/14/38	150,000	237,174	0.015%
Bank of America	2.68	6/19/41	1,575,000	1,529,197	0.095%
Bank of America	4.2	8/26/24	290,000	317,214	0.020%
Bank of America NA	6	10/15/36	300,000	420,572	0.026%
Bank of Nova Scotia	1.63	5/1/23	2,800,000	2,857,436	0.178%
Banner Health	1.9	1/1/31	850,000	835,471	0.052%
Banner Health	2.91	1/1/51	35,000	35,088	0.002%
Barclays	2.85	5/7/26	1,640,000	1,729,652	0.108%
Barclays Bank	1.7	5/12/22	820,000	829,160	0.052%
Bay Area Toll Authority	6.92	4/1/40	710,000	1,067,291	0.066%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	545,000	528,666	0.033%
BBCMS 2020-BID Mortgage Trust	2.21	10/15/37	3,285,000	3,315,713	0.206%
Becton Dickinson And	2.82	5/20/30	2,135,000	2,233,643	0.139%
Becton Dickinson And	3.7	6/6/27	1,114,000	1,234,129	0.077%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	238,610	0.015%
Bestfoods	6.63	4/15/28	5,000	6,523	0.000%
BFLD 2019-DPLO	1.61	10/15/34	1,890,000	1,889,407	0.118%
Biogen	2.25	5/1/30	2,885,000	2,884,732	0.179%
Biogen	3.63	9/15/22	570,000	592,256	0.037%
BMW US Capital	3.8	4/6/23	3,805,000	4,023,445	0.250%
Boardwalk Pipelines	4.95	12/15/24	380,000	424,077	0.026%
Boardwalk Pipelines	3.4	2/15/31	2,130,000	2,252,537	0.140%
Boardwalk Pipelines	4.45	7/15/27	230,000	259,175	0.016%
Booking Holdings	3.65	3/15/25	810,000	885,032	0.055%
Booking Holdings	3.6	6/1/26	665,000	737,135	0.046%
Boral Finance Pty	3	11/1/22	125,000	127,734	0.008%
Boston Properties	3.13	9/1/23	900,000	941,496	0.059%
Boston Scientific	3.75	3/1/26	2,350,000	2,605,501	0.162%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,399,932	0.087%
BP Capital Markets America	3.19	4/6/25	2,900,000	3,120,328	0.194%
BP Capital Markets America	1.75	8/10/30	1,710,000	1,664,733	0.104%
Bpce	5.7	10/22/23	850,000	940,597	0.059%
Bpce	4.5	3/15/25	1,015,000	1,119,843	0.070%
Bpce	4	9/12/23	1,550,000	1,662,065	0.103%
Bristol-Myers Squibb	4.25	10/26/49	1,055,000	1,330,253	0.083%
Bristol-Myers Squibb	3.55	8/15/22	905,000	935,869	0.058%
Brixmor Operating Partnership	3.9	3/15/27	495,000	543,349	0.034%
Brixmor Operating Partnership	4.05	7/1/30	760,000	849,433	0.053%
Broadcom	4.7	4/15/25	920,000	1,035,630	0.064%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	144,218	0.009%
Cameron LNG	3.7	1/15/39	430,000	473,074	0.029%
Cameron LNG	2.9	7/15/31	520,000	552,465	0.034%
Canadian National Railway	6.25	8/1/34	95,000	134,013	0.008%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,524,781	0.095%
Canadian Natural Resources	2.95	7/15/30	1,520,000	1,568,020	0.098%
Cantor Commercial Real Estate Lending 2019-CF1	4.35	5/15/52	565,000	620,736	0.039%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	760,000	791,280	0.049%

Capital One Financial	3.9	1/29/24	810,000	873,766	0.054%
Capital One Financial	3.65	5/11/27	1,430,000	1,589,325	0.099%
Cardinal Health	3.41	6/15/27	1,405,000	1,531,974	0.095%
Cardinal Health	3.75	9/15/25	905,000	994,724	0.062%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	146,174	146,825	0.009%
Carmax Auto Owner Trust 2020-1	2.21	9/15/25	3,025,000	3,124,625	0.194%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	2,070,000	2,089,159	0.130%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	425,000	450,369	0.028%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	1,000,073	0.062%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	614,300	0.038%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	141,210	0.009%
Centra Health	4.7	1/1/48	25,000	28,062	0.002%
Central Texas Turnpike System	3.03	8/15/41	40,000	40,377	0.003%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	2,365,000	2,416,273	0.150%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,795,000	1,774,688	0.110%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,230,000	1,393,671	0.087%
Chevron	2	5/11/27	1,350,000	1,393,737	0.087%
Chicago O Hare International Airport	2.35	1/1/30	625,000	641,643	0.040%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	2,029,898	0.126%
Chubb INA Holdings	3.35	5/15/24	550,000	593,144	0.037%
CIFC Funding 2015-V	1.04	10/25/27	1,285,788	1,285,788	0.080%
CIFC Funding 2020-III	1.54	10/20/31	1,615,000	1,617,458	0.101%
CIFC Funding 2021-III	1.29	7/15/36	1,565,000	1,565,000	0.097%
Cigna	3.75	7/15/23	1,005,000	1,070,108	0.067%
Cigna	3	7/15/23	340,000	355,922	0.022%
Citigroup	3.89	1/10/28	2,050,000	2,280,883	0.142%
Citigroup	5.88	1/30/42	450,000	647,035	0.040%
Citigroup	4.08	4/23/29	1,920,000	2,174,490	0.135%
Citigroup	2.57	6/3/31	3,060,000	3,144,174	0.196%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	960,000	984,161	0.061%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	949,953	0.059%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	483,543	0.030%
Citigroup Mortgage Loan Trust	2.5	8/25/50	2,345,251	2,375,066	0.148%
Citizens Financial	4.3	2/11/31	575,000	623,306	0.039%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,095,326	0.068%
CMS Energy	4.88	3/1/44	635,000	810,995	0.050%
Cnh Equipment Trust 2017	2.08	2/15/23	52,920	53,026	0.003%
Cnh Equipment Trust 2019	2.35	4/15/27	2,345,000	2,429,982	0.151%
Cold Storage Trust 2020-ICE5	1.37	11/15/37	1,297,547	1,301,209	0.081%
Colombia Government International Bond	4	2/26/24	260,000	275,799	0.017%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	1,602,949	1,609,146	0.100%
Comcast	3.95	10/15/25	845,000	944,209	0.059%
Comcast	1.95	1/15/31	4,970,000	4,895,977	0.305%
Comcast	2.65	2/1/30	10,000	10,498	0.001%
Comcast	3.9	3/1/38	2,910,000	3,337,077	0.208%
Comcast	3.2	7/15/36	80,000	85,956	0.005%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	2,720,000	2,948,704	0.183%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,965,315	0.122%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,242,976	0.077%
CommonSpirit Health	2.76	10/1/24	865,000	908,558	0.057%
CommonSpirit Health	2.78	10/1/30	980,000	1,014,632	0.063%
CommonSpirit Health	3.91	10/1/50	40,000	44,450	0.003%
Conocophillips	4.95	3/15/26	1,900,000	2,202,771	0.137%
ConocoPhillips	3.75	10/1/27	360,000	403,953	0.025%
ConocoPhillips	2.4	2/15/31	380,000	388,834	0.024%
Corp Nacional del Cobre de Chile	3.75	1/15/31	570,000	622,338	0.039%
Credit Suisse	3	12/14/23	745,000	769,025	0.048%
Credit Suisse	2.19	6/5/26	1,765,000	1,804,843	0.112%
Credit Suisse	2.59	9/11/25	1,400,000	1,453,682	0.090%
Credit Suisse AG/New York NY	2.95	4/9/25	1,080,000	1,152,548	0.072%
CRH America Finance	3.95	4/4/28	1,700,000	1,917,597	0.119%
Crown Castle International	2.25	1/15/31	1,665,000	1,642,513	0.102%
Crown Castle International	3.7	6/15/26	700,000	769,469	0.048%
Crown Castle Towers	3.66	5/15/25	195,000	206,232	0.013%
Crown Castle Towers	3.22	5/15/42	25,000	24,982	0.002%
Crown Castle Towers	3.72	7/15/23	450,000	462,789	0.029%
CVS Health	1.88	2/28/31	1,135,000	1,097,367	0.068%
CVS Health	5.13	7/20/45	925,000	1,203,354	0.075%
CVS Health	3.25	8/15/29	1,330,000	1,441,725	0.090%
CVS Health	2.7	8/21/40	425,000	409,175	0.025%
Dallas Fort Worth International Airport	2.99	11/1/38	15,000	15,801	0.001%
Dallas Fort Worth International Airport	3.09	11/1/40	3,945,000	4,072,994	0.253%

Danone	2.95	11/2/26	1,065,000	1,136,172	0.071%
Danske Bank	3.24	12/20/25	2,290,000	2,436,326	0.152%
Dcp Midstream Operating	3.88	3/15/23	15,000	15,544	0.001%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	784,024	783,278	0.049%
Delta Air Lines	3.8	4/19/23	550,000	569,938	0.035%
Detroit City School District	6.65	5/1/29	1,255,000	1,689,706	0.105%
Diageo Capital	1.38	9/29/25	1,080,000	1,097,469	0.068%
Diamondback Energy	2.88	12/1/24	2,265,000	2,392,406	0.149%
Discover Bank	2.7	2/6/30	2,000,000	2,092,104	0.130%
Discover Financial Services	3.75	3/4/25	1,440,000	1,568,218	0.098%
DRIVEN BRANDS FUNDING	3.79	7/20/50	794,000	831,326	0.052%
Dryden 77 CLO	1.25	5/20/34	2,155,000	2,152,108	0.134%
Duke Energy	2.65	9/1/26	355,000	374,790	0.023%
Duke Energy	3.75	9/1/46	280,000	298,058	0.019%
Duke Energy Florida	6.35	9/15/37	170,000	249,258	0.016%
Duke Energy Progress	6.3	4/1/38	100,000	144,661	0.009%
Duke Realty	4	9/15/28	2,110,000	2,392,776	0.149%
Eaton Vance	3.63	6/15/23	25,000	26,470	0.002%
Elanco Animal Health	4.91	8/27/21	295,000	297,029	0.018%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	161,441	166,032	0.010%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	487,884	495,575	0.031%
Enbridge	4	10/1/23	420,000	447,781	0.028%
Enbridge	4.25	12/1/26	355,000	400,142	0.025%
Enbridge	5.5	12/1/46	555,000	735,168	0.046%
Enbridge Energy Partners	5.5	9/15/40	170,000	217,378	0.014%
Enel Finance International	4.25	9/14/23	1,930,000	2,079,718	0.129%
Energy Transfer	5.25	4/15/29	1,105,000	1,303,900	0.081%
Energy Transfer	3.75	5/15/30	680,000	738,650	0.046%
Eni	4	9/12/23	620,000	662,043	0.041%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,699,640	0.168%
EOG Resources	2.63	3/15/23	2,175,000	2,245,748	0.140%
EOG Resources	4.38	4/15/30	1,710,000	2,021,172	0.126%
Equitable Holdings	3.9	4/20/23	312,000	329,545	0.020%
ERAC USA Finance	3.85	11/15/24	15,000	16,351	0.001%
ERAC USA Finance	4.5	2/15/45	260,000	315,666	0.020%
ERAC USA Finance	4.5	8/16/21	330,000	331,717	0.021%
Erp Operating	3	4/15/23	35,000	36,353	0.002%
Essex Portfolio	2.65	3/15/32	660,000	669,146	0.042%
Essex Portfolio	4.5	3/15/48	1,455,000	1,769,070	0.110%
Evernorth Health	3	7/15/23	20,000	20,937	0.001%
Exelon	3.4	4/15/26	1,815,000	1,968,382	0.122%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	9,756	9,805	0.001%
Expedia	5	2/15/26	1,070,000	1,216,541	0.076%
Exxon Mobil	1.57	4/15/23	4,155,000	4,242,957	0.264%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	1,505,269	1,468,468	0.091%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	14,517	14,452	0.001%
Fannie Mae REMICS	4	6/25/44	139,160	140,973	0.009%
Federal Home Loan Mortgage	6	10/1/21	299	300	0.000%
Federal Home Loan Mortgage	6	10/1/21	59	59	0.000%
Federal Home Loan Mortgage	6.5	10/1/31	3,013	3,411	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,868	3,220	0.000%
Federal Home Loan Mortgage	6	10/1/37	13,195	15,351	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	2,965	3,451	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	151,966	167,777	0.010%
Federal Home Loan Mortgage	4	10/1/40	4,180	4,593	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,396	1,521	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	138,371	154,424	0.010%
Federal Home Loan Mortgage	4.5	10/1/41	11,202	12,443	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	47,404	51,063	0.003%
Federal Home Loan Mortgage	6	11/1/21	69	69	0.000%
Federal Home Loan Mortgage	7	11/1/30	499	574	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	6,069	7,034	0.000%
Federal Home Loan Mortgage	5	11/1/33	8,226	9,143	0.001%
Federal Home Loan Mortgage	2.45	11/1/36	12,467	12,557	0.001%
Federal Home Loan Mortgage	6	11/1/37	11,687	13,858	0.001%
Federal Home Loan Mortgage	4.5	11/1/39	3,254	3,592	0.000%
Federal Home Loan Mortgage	4	11/1/40	14,747	16,120	0.001%
Federal Home Loan Mortgage	5.5	1/1/35	35,132	40,718	0.003%
Federal Home Loan Mortgage	6.5	1/1/36	11,990	13,430	0.001%
Federal Home Loan Mortgage	4	1/1/41	4,472	4,888	0.000%
Federal Home Loan Mortgage	4	1/1/41	441,743	482,873	0.030%
Federal Home Loan Mortgage	3.5	1/1/44	1,335,951	1,443,937	0.090%

Federal Home Loan Mortgage	6.5	12/1/28	8,750	9,900	0.001%
Federal Home Loan Mortgage	2.32	12/1/36	17,745	18,882	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	30,843	35,875	0.002%
Federal Home Loan Mortgage	5.5	12/1/39	66,931	77,800	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	56,198	61,950	0.004%
Federal Home Loan Mortgage	4.5	12/1/39	58,635	64,750	0.004%
Federal Home Loan Mortgage	4	12/1/40	750	819	0.000%
Federal Home Loan Mortgage	4	12/1/40	19,215	20,940	0.001%
Federal Home Loan Mortgage	4	12/1/41	9,086	9,947	0.001%
Federal Home Loan Mortgage	3	12/1/42	67,844	72,520	0.005%
Federal Home Loan Mortgage	6.5	2/1/31	5,151	5,770	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	29,852	31,144	0.002%
Federal Home Loan Mortgage	2.11	2/1/37	14,938	15,631	0.001%
Federal Home Loan Mortgage	4	2/1/41	435,947	477,335	0.030%
Federal Home Loan Mortgage	5	3/1/40	78,623	90,117	0.006%
Federal Home Loan Mortgage	4.5	3/1/41	964	1,072	0.000%
Federal Home Loan Mortgage	3.5	3/1/42	132,886	143,257	0.009%
Federal Home Loan Mortgage	3.5	3/1/46	1,209,560	1,313,407	0.082%
Federal Home Loan Mortgage	6.5	4/1/24	863	967	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	141,755	148,998	0.009%
Federal Home Loan Mortgage	7	4/1/32	2,124	2,449	0.000%
Federal Home Loan Mortgage	6.5	4/1/33	3,080	3,484	0.000%
Federal Home Loan Mortgage	1.92	4/1/37	31,129	32,826	0.002%
Federal Home Loan Mortgage	5	4/1/40	4,791	5,492	0.000%
Federal Home Loan Mortgage	3	4/1/47	2,955,194	3,102,382	0.193%
Federal Home Loan Mortgage	2.5	5/1/30	307,437	322,889	0.020%
Federal Home Loan Mortgage	5	5/1/40	188,851	213,675	0.013%
Federal Home Loan Mortgage	2.5	6/1/30	507,075	531,707	0.033%
Federal Home Loan Mortgage	7	6/1/32	1,251	1,299	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,033	1,080	0.000%
Federal Home Loan Mortgage	6	6/1/37	14,296	16,059	0.001%
Federal Home Loan Mortgage	3	6/1/43	468,605	498,471	0.031%
Federal Home Loan Mortgage	3.5	6/1/43	661,380	712,973	0.044%
Federal Home Loan Mortgage	5	7/1/25	16	17	0.000%
Federal Home Loan Mortgage	2.69	7/1/35	13,593	14,368	0.001%
Federal Home Loan Mortgage	5	7/1/40	30,894	35,407	0.002%
Federal Home Loan Mortgage	3	7/1/43	902,457	956,242	0.059%
Federal Home Loan Mortgage	6.5	8/1/32	14,196	16,242	0.001%
Federal Home Loan Mortgage	6.5	8/1/32	6,442	7,472	0.000%
Federal Home Loan Mortgage	6	8/1/34	23,241	27,437	0.002%
Federal Home Loan Mortgage	6	8/1/37	34,029	40,070	0.002%
Federal Home Loan Mortgage	6	8/1/38	8,171	9,656	0.001%
Federal Home Loan Mortgage	6	8/1/38	12,812	15,166	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	9,483	10,547	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	52,528	58,384	0.004%
Federal Home Loan Mortgage	5	8/1/40	46,842	52,915	0.003%
Federal Home Loan Mortgage	5	8/1/40	180,497	205,675	0.013%
Federal Home Loan Mortgage	4.5	8/1/40	66,542	74,066	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	103,955	115,605	0.007%
Federal Home Loan Mortgage	4	8/1/45	452,284	491,177	0.031%
Federal Home Loan Mortgage	8	9/1/24	84	89	0.000%
Federal Home Loan Mortgage	5	9/1/33	339	372	0.000%
Federal Home Loan Mortgage	6	9/1/37	1,127	1,336	0.000%
Federal Home Loan Mortgage	6	9/1/37	762	902	0.000%
Federal Home Loan Mortgage	4	9/1/40	8,683	9,492	0.001%
Federal National Mortgage Assn.	5	10/1/21	3	3	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	43,585	45,721	0.003%
Federal National Mortgage Assn.	3	10/1/32	997,016	1,060,325	0.066%
Federal National Mortgage Assn.	6	10/1/34	110,000	124,222	0.008%
Federal National Mortgage Assn.	5	10/1/34	3,526	4,006	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	106	122	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	9,874	12,199	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	51,998	60,510	0.004%
Federal National Mortgage Assn.	6	10/1/37	3,204	3,798	0.000%
Federal National Mortgage Assn.	3	10/1/37	733,195	766,524	0.048%
Federal National Mortgage Assn.	4.5	10/1/40	62,010	68,933	0.004%
Federal National Mortgage Assn.	3	10/1/42	223,292	239,077	0.015%
Federal National Mortgage Assn.	3	10/1/42	180,183	193,939	0.012%
Federal National Mortgage Assn.	3	10/1/42	518,900	554,434	0.034%
Federal National Mortgage Assn.	3	10/1/42	615,654	656,144	0.041%
Federal National Mortgage Assn.	3.5	10/1/45	6,157	6,672	0.000%
Federal National Mortgage Assn.	4	10/1/45	96,244	104,913	0.007%

Federal National Mortgage Assn.	3	10/1/46	1,709,941	1,819,683	0.113%
Federal National Mortgage Assn.	3	10/1/46	1,769,648	1,880,725	0.117%
Federal National Mortgage Assn.	3	10/1/46	949,585	1,004,106	0.062%
Federal National Mortgage Assn.	3	10/1/46	463,242	491,353	0.031%
Federal National Mortgage Assn.	3	10/1/46	41,284	43,732	0.003%
Federal National Mortgage Assn.	4	10/1/47	20,307	21,745	0.001%
Federal National Mortgage Assn.	4	10/1/48	59,507	65,522	0.004%
Federal National Mortgage Assn.	4	10/1/48	1,106,169	1,191,671	0.074%
Federal National Mortgage Assn.	4.5	10/1/48	270,694	294,462	0.018%
Federal National Mortgage Assn.	3.5	10/1/49	736,872	775,581	0.048%
Federal National Mortgage Assn.	3.5	10/1/49	297,732	313,398	0.019%
Federal National Mortgage Assn.	3.5	10/1/49	1,774,978	1,868,388	0.116%
Federal National Mortgage Assn.	3	10/1/50	2,327,987	2,469,091	0.154%
Federal National Mortgage Assn.	3.5	11/1/25	19,488	20,811	0.001%
Federal National Mortgage Assn.	3.5	11/1/26	170,552	182,236	0.011%
Federal National Mortgage Assn.	3.5	11/1/32	437,395	471,056	0.029%
Federal National Mortgage Assn.	5	11/1/33	4,949	5,642	0.000%
Federal National Mortgage Assn.	3	11/1/33	582,053	620,566	0.039%
Federal National Mortgage Assn.	6	11/1/34	52,594	62,403	0.004%
Federal National Mortgage Assn.	7	11/1/36	4,027	4,794	0.000%
Federal National Mortgage Assn.	3	11/1/36	554,995	590,434	0.037%
Federal National Mortgage Assn.	3	11/1/36	133,587	141,744	0.009%
Federal National Mortgage Assn.	6.5	11/1/36	7,823	9,026	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	522	604	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	34,999	40,537	0.003%
Federal National Mortgage Assn.	6.5	11/1/37	6,774	7,644	0.000%
Federal National Mortgage Assn.	6	11/1/38	17,951	21,276	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	42,911	47,682	0.003%
Federal National Mortgage Assn.	4	11/1/40	650,051	707,548	0.044%
Federal National Mortgage Assn.	4	11/1/40	237,146	259,139	0.016%
Federal National Mortgage Assn.	4	11/1/40	114,108	124,301	0.008%
Federal National Mortgage Assn.	4.5	11/1/40	900,332	1,000,672	0.062%
Federal National Mortgage Assn.	3.5	11/1/45	1,093,014	1,175,591	0.073%
Federal National Mortgage Assn.	3.5	11/1/45	253,061	272,186	0.017%
Federal National Mortgage Assn.	3.5	11/1/45	604,547	646,683	0.040%
Federal National Mortgage Assn.	4	11/1/45	16,366	17,737	0.001%
Federal National Mortgage Assn.	3	11/1/46	754,624	800,765	0.050%
Federal National Mortgage Assn.	3	11/1/46	577,536	608,019	0.038%
Federal National Mortgage Assn.	3	11/1/46	1,273,004	1,359,155	0.085%
Federal National Mortgage Assn.	3	11/1/46	562,636	596,551	0.037%
Federal National Mortgage Assn.	3	11/1/46	177,395	187,855	0.012%
Federal National Mortgage Assn.	3	11/1/46	142,536	151,487	0.009%
Federal National Mortgage Assn.	3	11/1/46	1,903,006	2,020,298	0.126%
Federal National Mortgage Assn.	3	11/1/46	244,513	259,868	0.016%
Federal National Mortgage Assn.	3	11/1/46	93,363	99,375	0.006%
Federal National Mortgage Assn.	3.5	11/1/47	90,211	96,480	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	780,865	864,088	0.054%
Federal National Mortgage Assn.	3	11/1/47	1,365,541	1,446,678	0.090%
Federal National Mortgage Assn.	3	11/1/48	344,724	360,222	0.022%
Federal National Mortgage Assn.	4.5	11/1/48	671,503	724,968	0.045%
Federal National Mortgage Assn.	4	11/1/49	568,645	606,319	0.038%
Federal National Mortgage Assn.	4.5	11/1/49	24,934	26,833	0.002%
Federal National Mortgage Assn.	2.5	11/1/50	9,420,534	9,752,775	0.607%
Federal National Mortgage Assn.	8	1/1/27	462	464	0.000%
Federal National Mortgage Assn.	4.5	1/1/27	59,372	62,574	0.004%
Federal National Mortgage Assn.	7	1/1/31	62	63	0.000%
Federal National Mortgage Assn.	6.5	1/1/32	4,680	5,457	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	646,144	678,028	0.042%
Federal National Mortgage Assn.	5.5	1/1/35	51,088	59,180	0.004%
Federal National Mortgage Assn.	3	1/1/35	3,839	4,098	0.000%
Federal National Mortgage Assn.	3	1/1/35	6,819	7,237	0.000%
Federal National Mortgage Assn.	1.5	1/1/36	5,565,000	5,632,063	0.350%
Federal National Mortgage Assn.	2	1/1/36	4,770,150	4,933,103	0.307%
Federal National Mortgage Assn.	5.5	1/1/36	130,057	150,663	0.009%
Federal National Mortgage Assn.	6	1/1/36	2,429	2,842	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	287,734	308,120	0.019%
Federal National Mortgage Assn.	5.5	1/1/36	119,294	138,153	0.009%
Federal National Mortgage Assn.	6	1/1/37	67,631	80,144	0.005%
Federal National Mortgage Assn.	2.23	1/1/37	2,055	2,044	0.000%
Federal National Mortgage Assn.	4	1/1/41	496,465	543,414	0.034%
Federal National Mortgage Assn.	4	1/1/41	17,700	19,281	0.001%
Federal National Mortgage Assn.	4	1/1/41	22,942	24,991	0.002%

Federal National Mortgage Assn.	4	1/1/42	405,330	443,562	0.028%
Federal National Mortgage Assn.	4	1/1/43	110,503	120,802	0.008%
Federal National Mortgage Assn.	3	1/1/43	449,299	477,626	0.030%
Federal National Mortgage Assn.	2.5	1/1/44	26,395,000	27,300,266	1.698%
Federal National Mortgage Assn.	4.5	1/1/44	745	822	0.000%
Federal National Mortgage Assn.	3.5	1/1/44	153,925	167,032	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	533,056	576,270	0.036%
Federal National Mortgage Assn.	3.5	1/1/46	194,871	208,387	0.013%
Federal National Mortgage Assn.	3.5	1/1/46	916,067	977,630	0.061%
Federal National Mortgage Assn.	4	1/1/46	472,076	511,614	0.032%
Federal National Mortgage Assn.	3.5	1/1/47	956,209	1,034,388	0.064%
Federal National Mortgage Assn.	3.5	1/1/47	1,314,423	1,394,621	0.087%
Federal National Mortgage Assn.	3	1/1/47	334,579	355,581	0.022%
Federal National Mortgage Assn.	3	1/1/47	4,100,383	4,298,985	0.267%
Federal National Mortgage Assn.	2	1/1/50	37,330,000	37,691,635	2.344%
Federal National Mortgage Assn.	4	1/1/50	3,722,894	3,960,435	0.246%
Federal National Mortgage Assn.	3	1/1/50	3,311,730	3,472,637	0.216%
Federal National Mortgage Assn.	4.5	1/1/50	109,799	118,585	0.007%
Federal National Mortgage Assn.	6	12/1/21	328	329	0.000%
Federal National Mortgage Assn.	7.5	12/1/30	624	699	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	41,439	48,922	0.003%
Federal National Mortgage Assn.	3	12/1/32	5,219,472	5,514,534	0.343%
Federal National Mortgage Assn.	3.5	12/1/33	2,532,376	2,709,710	0.169%
Federal National Mortgage Assn.	5.5	12/1/34	37,427	43,336	0.003%
Federal National Mortgage Assn.	6	12/1/35	107,354	127,384	0.008%
Federal National Mortgage Assn.	5.5	12/1/35	698,098	808,432	0.050%
Federal National Mortgage Assn.	6.5	12/1/37	173	194	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	59,504	68,661	0.004%
Federal National Mortgage Assn.	5.5	12/1/38	424	491	0.000%
Federal National Mortgage Assn.	5	12/1/39	14,860	17,024	0.001%
Federal National Mortgage Assn.	4	12/1/40	6,989	7,646	0.000%
Federal National Mortgage Assn.	4	12/1/40	2,686	2,926	0.000%
Federal National Mortgage Assn.	5	12/1/41	717,105	796,186	0.050%
Federal National Mortgage Assn.	3.5	12/1/41	10,225	11,162	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	876,500	937,528	0.058%
Federal National Mortgage Assn.	3.5	12/1/45	539,936	579,219	0.036%
Federal National Mortgage Assn.	3.5	12/1/45	1,477,832	1,580,647	0.098%
Federal National Mortgage Assn.	4	12/1/45	29,368	31,725	0.002%
Federal National Mortgage Assn.	4	12/1/45	878,251	976,494	0.061%
Federal National Mortgage Assn.	3	12/1/46	536,275	569,950	0.035%
Federal National Mortgage Assn.	3	12/1/46	767,164	815,339	0.051%
Federal National Mortgage Assn.	3	12/1/46	460,230	488,406	0.030%
Federal National Mortgage Assn.	3	12/1/46	732,788	780,928	0.049%
Federal National Mortgage Assn.	3	12/1/46	5,659,971	6,015,398	0.374%
Federal National Mortgage Assn.	3.5	12/1/46	864,519	917,913	0.057%
Federal National Mortgage Assn.	3	12/1/46	513,120	544,533	0.034%
Federal National Mortgage Assn.	3	12/1/46	149,402	158,784	0.010%
Federal National Mortgage Assn.	3	12/1/46	9,735	10,302	0.001%
Federal National Mortgage Assn.	3.5	12/1/47	8,179	8,660	0.001%
Federal National Mortgage Assn.	5	12/1/47	249,582	282,354	0.018%
Federal National Mortgage Assn.	3.5	12/1/47	2,541,013	2,687,595	0.167%
Federal National Mortgage Assn.	6	12/1/48	1,483,014	1,756,963	0.109%
Federal National Mortgage Assn.	4	12/1/49	852,846	925,502	0.058%
Federal National Mortgage Assn.	3	12/1/49	2,928,909	3,082,038	0.192%
Federal National Mortgage Assn.	2.5	12/1/50	4,020,539	4,162,335	0.259%
Federal National Mortgage Assn.	7	2/1/24	327	345	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,647	1,884	0.000%
Federal National Mortgage Assn.	6	2/1/33	31,559	35,411	0.002%
Federal National Mortgage Assn.	6	2/1/34	29,184	33,547	0.002%
Federal National Mortgage Assn.	5	2/1/34	130,385	145,744	0.009%
Federal National Mortgage Assn.	3	2/1/34	984,948	1,039,395	0.065%
Federal National Mortgage Assn.	3.5	2/1/35	32,347	34,835	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	77,926	90,262	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	61,089	71,075	0.004%
Federal National Mortgage Assn.	6	2/1/36	34,079	40,412	0.003%
Federal National Mortgage Assn.	5	2/1/36	4,142	4,743	0.000%
Federal National Mortgage Assn.	5.5	2/1/36	45,466	52,651	0.003%
Federal National Mortgage Assn.	6	2/1/37	10,617	12,513	0.001%
Federal National Mortgage Assn.	3	2/1/40	4,024,225	4,285,033	0.267%
Federal National Mortgage Assn.	5.5	2/1/40	1,837	2,060	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	129,167	143,529	0.009%
Federal National Mortgage Assn.	4	2/1/41	490,550	536,870	0.033%

Federal National Mortgage Assn.	4	2/1/41	63,067	68,919	0.004%
Federal National Mortgage Assn.	4	2/1/41	40,491	44,220	0.003%
Federal National Mortgage Assn.	3	2/1/43	702,629	746,829	0.046%
Federal National Mortgage Assn.	4.5	2/1/46	699,218	776,011	0.048%
Federal National Mortgage Assn.	4	2/1/47	544,640	590,580	0.037%
Federal National Mortgage Assn.	3	2/1/47	617,658	656,321	0.041%
Federal National Mortgage Assn.	3.5	2/1/47	454,993	482,772	0.030%
Federal National Mortgage Assn.	3.5	2/1/48	660,739	698,237	0.043%
Federal National Mortgage Assn.	3.5	2/1/48	2,483,703	2,652,654	0.165%
Federal National Mortgage Assn.	4	2/1/49	106,423	113,322	0.007%
Federal National Mortgage Assn.	4	2/1/50	1,070,236	1,143,025	0.071%
Federal National Mortgage Assn.	3.5	2/1/50	1,478,509	1,556,433	0.097%
Federal National Mortgage Assn.	7.5	3/1/31	386	397	0.000%
Federal National Mortgage Assn.	3	3/1/35	4,484,679	4,817,350	0.300%
Federal National Mortgage Assn.	5	3/1/36	102	116	0.000%
Federal National Mortgage Assn.	6	3/1/36	34,935	41,422	0.003%
Federal National Mortgage Assn.	6	3/1/37	1,213	1,439	0.000%
Federal National Mortgage Assn.	4	3/1/41	964,241	1,053,770	0.066%
Federal National Mortgage Assn.	4.5	3/1/41	38,112	42,049	0.003%
Federal National Mortgage Assn.	4	3/1/42	3,443	3,785	0.000%
Federal National Mortgage Assn.	4	3/1/42	1,601,577	1,762,559	0.110%
Federal National Mortgage Assn.	3	3/1/43	1,114,126	1,192,907	0.074%
Federal National Mortgage Assn.	3.5	3/1/44	143,912	157,409	0.010%
Federal National Mortgage Assn.	3	3/1/44	1,329,850	1,418,914	0.088%
Federal National Mortgage Assn.	4.5	3/1/45	10,697	11,743	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	1,426	1,581	0.000%
Federal National Mortgage Assn.	4	3/1/46	46,523	50,554	0.003%
Federal National Mortgage Assn.	4.5	3/1/46	2,107,952	2,331,836	0.145%
Federal National Mortgage Assn.	3.5	3/1/47	1,612,088	1,741,361	0.108%
Federal National Mortgage Assn.	4	3/1/47	1,162,973	1,250,900	0.078%
Federal National Mortgage Assn.	3.5	3/1/47	1,239,115	1,316,653	0.082%
Federal National Mortgage Assn.	4	3/1/49	2,755	2,944	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	4,274	4,506	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	26,470	28,013	0.002%
Federal National Mortgage Assn.	7	4/1/32	670	772	0.000%
Federal National Mortgage Assn.	5	4/1/35	4,205	4,805	0.000%
Federal National Mortgage Assn.	6	4/1/35	3,491	4,038	0.000%
Federal National Mortgage Assn.	6	4/1/36	20,140	23,899	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	261	297	0.000%
Federal National Mortgage Assn.	3	4/1/40	4,119	4,375	0.000%
Federal National Mortgage Assn.	3	4/1/40	3,950	4,199	0.000%
Federal National Mortgage Assn.	5	4/1/40	11,908	13,643	0.001%
Federal National Mortgage Assn.	5	4/1/41	78,665	89,122	0.006%
Federal National Mortgage Assn.	3.5	4/1/45	204,726	220,465	0.014%
Federal National Mortgage Assn.	3.5	4/1/45	2,897	3,101	0.000%
Federal National Mortgage Assn.	3.5	4/1/46	3,654	3,896	0.000%
Federal National Mortgage Assn.	3.5	4/1/47	461,276	491,249	0.031%
Federal National Mortgage Assn.	4.5	4/1/48	546,729	586,625	0.036%
Federal National Mortgage Assn.	4.5	4/1/50	1,597,877	1,776,283	0.110%
Federal National Mortgage Assn.	2.5	5/1/30	39,053	41,145	0.003%
Federal National Mortgage Assn.	3	5/1/31	1,132,844	1,194,402	0.074%
Federal National Mortgage Assn.	3.5	5/1/31	31,632	34,305	0.002%
Federal National Mortgage Assn.	6.5	5/1/31	1,066	1,193	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	403,274	424,485	0.026%
Federal National Mortgage Assn.	5.5	5/1/36	11,635	13,475	0.001%
Federal National Mortgage Assn.	2	5/1/36	4,626,557	4,790,790	0.298%
Federal National Mortgage Assn.	6.5	5/1/37	13	14	0.000%
Federal National Mortgage Assn.	5	5/1/40	192,730	219,378	0.014%
Federal National Mortgage Assn.	3	5/1/43	99,649	106,033	0.007%
Federal National Mortgage Assn.	3	5/1/43	196,402	208,086	0.013%
Federal National Mortgage Assn.	3	5/1/43	19,141	20,255	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	1,416,420	1,625,069	0.101%
Federal National Mortgage Assn.	5.5	5/1/44	2,838,159	3,283,278	0.204%
Federal National Mortgage Assn.	3	5/1/46	8,448	9,028	0.001%
Federal National Mortgage Assn.	3	5/1/46	360,393	384,036	0.024%
Federal National Mortgage Assn.	3.5	5/1/47	197,603	209,928	0.013%
Federal National Mortgage Assn.	3.5	5/1/47	5,907	6,289	0.000%
Federal National Mortgage Assn.	4.5	5/1/47	748,957	830,642	0.052%
Federal National Mortgage Assn.	4.5	5/1/48	1,979,975	2,190,904	0.136%
Federal National Mortgage Assn.	4.5	5/1/49	945,929	1,027,965	0.064%
Federal National Mortgage Assn.	3.5	5/1/49	2,868,592	3,098,403	0.193%
Federal National Mortgage Assn.	4.5	5/1/50	355,136	384,116	0.024%

Federal National Mortgage Assn.	4.5	5/1/50	562,958	609,577	0.038%
Federal National Mortgage Assn.	2.5	6/1/32	639,876	669,937	0.042%
Federal National Mortgage Assn.	3.5	6/1/33	1,164,172	1,253,495	0.078%
Federal National Mortgage Assn.	6	6/1/35	50,061	58,754	0.004%
Federal National Mortgage Assn.	3	6/1/35	269,980	290,028	0.018%
Federal National Mortgage Assn.	6	6/1/36	773	917	0.000%
Federal National Mortgage Assn.	6.5	6/1/36	61,842	72,631	0.005%
Federal National Mortgage Assn.	5	6/1/40	2,231	2,511	0.000%
Federal National Mortgage Assn.	5	6/1/40	216,379	245,808	0.015%
Federal National Mortgage Assn.	3.5	6/1/43	91,531	99,799	0.006%
Federal National Mortgage Assn.	3.5	6/1/43	10,354	11,173	0.001%
Federal National Mortgage Assn.	4	6/1/45	1,377,608	1,496,982	0.093%
Federal National Mortgage Assn.	3.5	6/1/46	537,660	583,462	0.036%
Federal National Mortgage Assn.	3.5	6/1/46	112,878	121,640	0.008%
Federal National Mortgage Assn.	3	6/1/47	655,281	700,113	0.044%
Federal National Mortgage Assn.	4	6/1/48	1,688,567	1,802,402	0.112%
Federal National Mortgage Assn.	4.5	7/1/26	2,046	2,155	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	19,684	23,196	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	3,735	4,279	0.000%
Federal National Mortgage Assn.	7	7/1/32	7,847	8,082	0.001%
Federal National Mortgage Assn.	2	7/1/35	8,716	8,707	0.001%
Federal National Mortgage Assn.	2.07	7/1/36	15,673	16,541	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	3,891	4,507	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	36,861	40,671	0.003%
Federal National Mortgage Assn.	4.5	7/1/40	6,724	7,396	0.000%
Federal National Mortgage Assn.	5	7/1/41	89,361	102,241	0.006%
Federal National Mortgage Assn.	4.5	7/1/42	4,460	4,974	0.000%
Federal National Mortgage Assn.	3.5	7/1/43	748,633	816,255	0.051%
Federal National Mortgage Assn.	3	7/1/43	53,816	57,386	0.004%
Federal National Mortgage Assn.	3.5	7/1/45	216,725	233,384	0.015%
Federal National Mortgage Assn.	5	7/1/45	384,538	436,975	0.027%
Federal National Mortgage Assn.	3.5	7/1/47	313,276	338,239	0.021%
Federal National Mortgage Assn.	4	7/1/48	894,501	953,365	0.059%
Federal National Mortgage Assn.	3	7/1/50	1,174,640	1,226,729	0.076%
Federal National Mortgage Assn.	3.5	7/1/50	603,979	639,252	0.040%
Federal National Mortgage Assn.	2.5	7/1/51	2,249,573	2,333,583	0.145%
Federal National Mortgage Assn.	5.5	8/1/21	5	5	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	10	10	0.000%
Federal National Mortgage Assn.	2	8/1/28	362,582	375,389	0.023%
Federal National Mortgage Assn.	7	8/1/31	1,555	1,831	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	762,651	820,791	0.051%
Federal National Mortgage Assn.	6	8/1/34	55,532	63,915	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	72,419	83,902	0.005%
Federal National Mortgage Assn.	6.5	8/1/37	5,634	6,395	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	4,904	5,518	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	65,388	76,334	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	14,137	15,828	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	53,096	58,992	0.004%
Federal National Mortgage Assn.	5	8/1/40	12,995	14,888	0.001%
Federal National Mortgage Assn.	5	8/1/40	12,714	14,242	0.001%
Federal National Mortgage Assn.	5	8/1/40	29,200	32,706	0.002%
Federal National Mortgage Assn.	4	8/1/42	81,417	89,328	0.006%
Federal National Mortgage Assn.	3	8/1/43	1,149,855	1,217,809	0.076%
Federal National Mortgage Assn.	3.5	8/1/45	1,053,533	1,134,543	0.071%
Federal National Mortgage Assn.	4	8/1/47	2,530,479	2,748,848	0.171%
Federal National Mortgage Assn.	3	8/1/47	1,462,847	1,556,135	0.097%
Federal National Mortgage Assn.	3.5	8/1/47	188,832	203,733	0.013%
Federal National Mortgage Assn.	4	8/1/47	1,868,648	2,013,517	0.125%
Federal National Mortgage Assn.	4	8/1/47	583,518	623,567	0.039%
Federal National Mortgage Assn.	4.5	8/1/48	308,062	330,542	0.021%
Federal National Mortgage Assn.	5	8/1/48	2,132,940	2,341,003	0.146%
Federal National Mortgage Assn.	3.5	8/1/49	60,330	63,499	0.004%
Federal National Mortgage Assn.	3	8/1/49	387,276	413,116	0.026%
Federal National Mortgage Assn.	3	8/1/50	711,338	751,906	0.047%
Federal National Mortgage Assn.	3	8/1/50	1,331,461	1,408,236	0.088%
Federal National Mortgage Assn.	5.5	9/1/21	3	3	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	7	7	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	32	33	0.000%
Federal National Mortgage Assn.	5	9/1/22	3	3	0.000%
Federal National Mortgage Assn.	4.5	9/1/25	501	529	0.000%
Federal National Mortgage Assn.	3	9/1/33	509,031	541,070	0.034%
Federal National Mortgage Assn.	4.5	9/1/35	385,888	424,504	0.026%

Federal National Mortgage Assn.	1.97	9/1/37	4,280	4,331	0.000%
Federal National Mortgage Assn.	6.5	9/1/38	6,477	7,629	0.000%
Federal National Mortgage Assn.	6	9/1/38	182,698	216,434	0.013%
Federal National Mortgage Assn.	6	9/1/39	107,843	127,389	0.008%
Federal National Mortgage Assn.	5	9/1/40	408,019	467,382	0.029%
Federal National Mortgage Assn.	4.5	9/1/42	3,155	3,507	0.000%
Federal National Mortgage Assn.	3	9/1/43	254,886	272,912	0.017%
Federal National Mortgage Assn.	3.5	9/1/43	297,287	323,254	0.020%
Federal National Mortgage Assn.	4	9/1/45	40,920	44,403	0.003%
Federal National Mortgage Assn.	3.5	9/1/45	1,833,626	1,974,630	0.123%
Federal National Mortgage Assn.	4	9/1/46	33,291	36,064	0.002%
Federal National Mortgage Assn.	4	9/1/46	859,127	926,048	0.058%
Federal National Mortgage Assn.	4.5	9/1/46	321,453	356,799	0.022%
Federal National Mortgage Assn.	3.5	9/1/46	16,894	17,996	0.001%
Federal National Mortgage Assn.	5	9/1/48	212,791	233,101	0.014%
Federal National Mortgage Assn.	3	9/1/48	8,159	8,574	0.001%
Federal National Mortgage Assn.	3	9/1/48	948,162	998,028	0.062%
Federal National Mortgage Assn.	3	9/1/49	441,374	470,822	0.029%
Federal National Mortgage Assn.	3.5	9/1/49	806,401	848,787	0.053%
Federal National Mortgage Assn.	3	9/1/50	128,112	135,421	0.008%
Federal National Mortgage Association	6.63	11/15/30	500,000	723,404	0.045%
Federal National Mortgage Association	6.25	5/15/29	342,000	465,706	0.029%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	1,035,065	0.064%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,855,254	0.115%
Fifth Third Bancorp	1.63	5/5/23	920,000	938,118	0.058%
First American Financial	4.6	11/15/24	410,000	454,268	0.028%
Fiserv	3.2	7/1/26	10,000	10,825	0.001%
Florida development Finance	4.11	4/1/50	1,425,000	1,481,568	0.092%
Florida Gas Transmission	3.88	7/15/22	455,000	465,871	0.029%
FNMA 30 YR TBA JUL	4.5	1/1/35	9,859,000	10,606,127	0.660%
FNMA 30 YR TBA JUL	4	1/1/41	10,535,000	11,218,129	0.698%
FNMA 30 YR TBA JUL	3	1/1/43	20,520,000	21,389,295	1.330%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,315,000	2,439,775	0.152%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,938,022	0.183%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	2,020,000	2,029,746	0.126%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,625,000	1,626,238	0.101%
Fox	4.03	1/25/24	600,000	649,955	0.040%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	181,258	181,557	0.011%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	622,941	664,427	0.041%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	205,331	205,782	0.013%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	138,525	141,748	0.009%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	676,588	701,169	0.044%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	12,510	12,603	0.001%
Freddie Mac REMICS	4.5	5/25/50	1,116,767	181,697	0.011%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	570,147	570,326	0.035%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	3,235,000	3,235,000	0.201%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	620,946	621,142	0.039%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	2,020,000	2,026,088	0.126%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	905,497	910,543	0.057%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	183,904	186,622	0.012%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	23,669	23,654	0.001%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	370,997	377,455	0.023%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,124,457	1,136,346	0.071%
GATX	4.35	2/15/24	2,355,000	2,560,222	0.159%
General Dynamics	3.25	4/1/25	35,000	37,922	0.002%
General Electric	6.75	3/15/32	378,000	523,573	0.033%
General Motors	4	4/1/25	1,090,000	1,196,966	0.074%
General Motors Financial	3.55	7/8/22	15,000	15,480	0.001%
Georgetown University	4.32	4/1/49	1,475,000	1,828,879	0.114%
Gilead Sciences	3.25	9/1/22	600,000	617,201	0.038%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	101,994	0.006%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	220,924	222,046	0.014%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,310,000	1,344,078	0.084%
Goldman Sachs	6.75	10/1/37	455,000	662,494	0.041%
Goldman Sachs	4.25	10/21/25	825,000	920,677	0.057%
Goldman Sachs	3.5	1/23/25	750,000	808,199	0.050%
Goldman Sachs	3.8	3/15/30	1,270,000	1,425,536	0.089%
Goldman Sachs	3.27	9/29/25	1,915,000	2,047,924	0.127%
Government National Mortgage Assn.	7.5	10/15/23	488	490	0.000%
Government National Mortgage Assn.	7.5	10/15/25	375	386	0.000%
Government National Mortgage Assn.	6.5	10/15/25	103	114	0.000%
Government National Mortgage Assn.	7.5	10/15/25	477	512	0.000%

Government National Mortgage Assn.	7.5	10/15/30	273	282	0.000%
Government National Mortgage Assn.	5.5	10/20/32	893	1,020	0.000%
Government National Mortgage Assn.	5	10/20/40	53,206	60,254	0.004%
Government National Mortgage Assn.	4	10/20/41	3,036	3,328	0.000%
Government National Mortgage Assn.	3.5	10/20/44	57,617	61,904	0.004%
Government National Mortgage Assn.	3.5	10/20/45	67,859	72,510	0.005%
Government National Mortgage Assn.	3.5	10/20/45	101,176	108,313	0.007%
Government National Mortgage Assn.	3	10/20/46	1,023,335	1,075,435	0.067%
Government National Mortgage Assn.	3.5	10/20/46	3,023	3,224	0.000%
Government National Mortgage Assn.	5	10/20/47	274,029	299,436	0.019%
Government National Mortgage Assn.	5.5	10/20/48	53,590	59,076	0.004%
Government National Mortgage Assn.	3	10/20/49	659,776	677,986	0.042%
Government National Mortgage Assn.	4	10/20/50	6,654,404	7,045,460	0.438%
Government National Mortgage Assn.	8.5	11/15/21	5	5	0.000%
Government National Mortgage Assn.	9	11/15/24	26	26	0.000%
Government National Mortgage Assn.	7.5	11/15/25	3,784	3,800	0.000%
Government National Mortgage Assn.	7.5	11/15/29	492	523	0.000%
Government National Mortgage Assn.	4.5	11/20/39	28,970	32,038	0.002%
Government National Mortgage Assn.	4.5	11/20/40	451,589	499,427	0.031%
Government National Mortgage Assn.	5	11/20/40	26,436	29,946	0.002%
Government National Mortgage Assn.	3.5	11/20/42	6,118	6,514	0.000%
Government National Mortgage Assn.	3	11/20/46	362,724	383,005	0.024%
Government National Mortgage Assn.	3	11/20/46	2,563,035	2,703,683	0.168%
Government National Mortgage Assn.	3	11/20/46	1,686	1,777	0.000%
Government National Mortgage Assn.	4	11/20/47	1,229,818	1,313,577	0.082%
Government National Mortgage Assn.	5	11/20/47	116,130	127,108	0.008%
Government National Mortgage Assn.	5.5	11/20/48	233,905	257,849	0.016%
Government National Mortgage Assn.	3.5	1/1/42	1,670,000	1,753,076	0.109%
Government National Mortgage Assn.	2.5	1/1/43	22,723,000	23,514,755	1.463%
Government National Mortgage Assn.	3	1/1/43	8,320,000	8,680,913	0.540%
Government National Mortgage Assn.	8	1/15/26	2,178	2,212	0.000%
Government National Mortgage Assn.	6.5	1/15/29	460	512	0.000%
Government National Mortgage Assn.	7.5	1/15/32	34,043	35,734	0.002%
Government National Mortgage Assn.	5	1/20/33	1,514	1,693	0.000%
Government National Mortgage Assn.	5	1/20/36	1,815	2,028	0.000%
Government National Mortgage Assn.	4.5	1/20/41	373,910	419,012	0.026%
Government National Mortgage Assn.	4	1/20/46	512,108	553,874	0.034%
Government National Mortgage Assn.	4.5	1/20/46	7,164	7,920	0.000%
Government National Mortgage Assn.	3.5	1/20/46	19,784	21,255	0.001%
Government National Mortgage Assn.	5	1/20/48	947,355	1,034,711	0.064%
Government National Mortgage Assn.	5.5	1/20/49	178,070	196,138	0.012%
Government National Mortgage Assn.	3.5	1/20/49	246,123	260,704	0.016%
Government National Mortgage Assn.	3	1/20/50	584,115	600,237	0.037%
Government National Mortgage Assn.	7.5	12/15/23	205	206	0.000%
Government National Mortgage Assn.	7.5	12/15/25	185	200	0.000%
Government National Mortgage Assn.	7.5	12/15/27	321	322	0.000%
Government National Mortgage Assn.	6.5	12/20/33	2,234	2,662	0.000%
Government National Mortgage Assn.	5	12/20/35	6,461	7,277	0.000%
Government National Mortgage Assn.	3.5	12/20/42	781,194	836,263	0.052%
Government National Mortgage Assn.	3.5	12/20/45	278,131	297,528	0.019%
Government National Mortgage Assn.	4.5	12/20/45	4,145	4,583	0.000%
Government National Mortgage Assn.	3.5	12/20/47	1,408,844	1,489,960	0.093%
Government National Mortgage Assn.	5	12/20/47	554,015	605,309	0.038%
Government National Mortgage Assn.	5.5	12/20/48	775,210	854,567	0.053%
Government National Mortgage Assn.	4	2/15/41	112,168	124,429	0.008%
Government National Mortgage Assn.	3.5	2/15/45	71,117	76,136	0.005%
Government National Mortgage Assn.	5.5	2/20/34	157,100	183,644	0.011%
Government National Mortgage Assn.	5	2/20/35	6,276	7,070	0.000%
Government National Mortgage Assn.	5.5	2/20/35	1,092	1,249	0.000%
Government National Mortgage Assn.	5.5	2/20/36	10,532	12,352	0.001%
Government National Mortgage Assn.	3.5	2/20/43	97,903	105,015	0.007%
Government National Mortgage Assn.	4	2/20/44	108,229	117,549	0.007%
Government National Mortgage Assn.	3.5	2/20/45	52,410	56,308	0.004%
Government National Mortgage Assn.	3.5	2/20/46	209,005	224,527	0.014%
Government National Mortgage Assn.	3.5	2/20/46	227,139	243,143	0.015%
Government National Mortgage Assn.	3	2/20/48	224,746	231,153	0.014%
Government National Mortgage Assn.	3.5	2/20/48	1,897,952	2,017,091	0.125%
Government National Mortgage Assn.	5	2/20/48	591,966	645,385	0.040%
Government National Mortgage Assn.	3.5	2/20/48	2,991,726	3,210,367	0.200%
Government National Mortgage Assn.	3.5	2/20/48	8,942	9,572	0.001%
Government National Mortgage Assn.	3.5	2/20/48	1,277,746	1,365,955	0.085%
Government National Mortgage Assn.	7.5	3/15/23	141	141	0.000%

Government National Mortgage Assn.	7.5	3/15/26	48	48	0.000%
Government National Mortgage Assn.	6.5	3/15/26	155	173	0.000%
Government National Mortgage Assn.	10	3/15/26	13	13	0.000%
Government National Mortgage Assn.	6.5	3/15/29	530	590	0.000%
Government National Mortgage Assn.	6.5	3/15/29	385	429	0.000%
Government National Mortgage Assn.	6.5	3/15/29	616	686	0.000%
Government National Mortgage Assn.	7.5	3/15/32	1,180	1,387	0.000%
Government National Mortgage Assn.	4	3/15/41	141,102	156,526	0.010%
Government National Mortgage Assn.	5.5	3/20/34	743	869	0.000%
Government National Mortgage Assn.	5	3/20/35	4,975	5,602	0.000%
Government National Mortgage Assn.	5	3/20/36	9,440	10,630	0.001%
Government National Mortgage Assn.	4.5	3/20/41	31,951	35,335	0.002%
Government National Mortgage Assn.	5	3/20/41	337,052	381,676	0.024%
Government National Mortgage Assn.	3.5	3/20/43	184,982	198,374	0.012%
Government National Mortgage Assn.	3.5	3/20/46	518,787	552,759	0.034%
Government National Mortgage Assn.	4	3/20/47	227,362	243,904	0.015%
Government National Mortgage Assn.	4.5	3/20/47	231,893	251,236	0.016%
Government National Mortgage Assn.	3	3/20/48	307,035	315,793	0.020%
Government National Mortgage Assn.	5.5	3/20/48	488,104	538,896	0.034%
Government National Mortgage Assn.	5.5	3/20/49	553,408	611,118	0.038%
Government National Mortgage Assn.	7.5	4/15/23	487	489	0.000%
Government National Mortgage Assn.	6.5	4/15/26	408	454	0.000%
Government National Mortgage Assn.	6.5	4/15/29	27	30	0.000%
Government National Mortgage Assn.	6.5	4/15/29	139	155	0.000%
Government National Mortgage Assn.	6.5	4/15/29	23	25	0.000%
Government National Mortgage Assn.	6	4/15/36	16,711	19,867	0.001%
Government National Mortgage Assn.	5	4/20/39	7,134	7,972	0.000%
Government National Mortgage Assn.	3.5	4/20/43	1,111,262	1,189,518	0.074%
Government National Mortgage Assn.	3.5	4/20/45	12,170	13,075	0.001%
Government National Mortgage Assn.	3.5	4/20/46	758,495	805,288	0.050%
Government National Mortgage Assn.	3.5	4/20/47	1,609,658	1,695,071	0.105%
Government National Mortgage Assn.	5.5	4/20/48	158,250	174,449	0.011%
Government National Mortgage Assn.	3.5	4/20/48	795,234	851,286	0.053%
Government National Mortgage Assn.	3	4/20/51	6,505,640	6,818,374	0.424%
Government National Mortgage Assn.	9.5	5/15/22	20	20	0.000%
Government National Mortgage Assn.	6.5	5/15/29	88	98	0.000%
Government National Mortgage Assn.	6.5	5/15/29	119	133	0.000%
Government National Mortgage Assn.	6.5	5/15/29	88	98	0.000%
Government National Mortgage Assn.	6.5	5/15/29	181	202	0.000%
Government National Mortgage Assn.	6.5	5/15/29	184	211	0.000%
Government National Mortgage Assn.	3.5	5/20/43	34,724	37,269	0.002%
Government National Mortgage Assn.	3.5	5/20/45	21,375	22,970	0.001%
Government National Mortgage Assn.	3.5	5/20/45	52,317	55,764	0.003%
Government National Mortgage Assn.	3	5/20/46	415,123	438,842	0.027%
Government National Mortgage Assn.	3.5	5/20/46	333,709	355,674	0.022%
Government National Mortgage Assn.	4	5/20/46	180,085	193,763	0.012%
Government National Mortgage Assn.	3.5	5/20/46	18,841	20,247	0.001%
Government National Mortgage Assn.	3.5	5/20/46	9,140	9,741	0.001%
Government National Mortgage Assn.	3.5	5/20/46	1,449	1,522	0.000%
Government National Mortgage Assn.	4	5/20/47	1,707,407	1,827,461	0.114%
Government National Mortgage Assn.	5	5/20/48	421,360	454,578	0.028%
Government National Mortgage Assn.	5.5	5/20/48	84,873	93,562	0.006%
Government National Mortgage Assn.	5	5/20/48	44,530	49,028	0.003%
Government National Mortgage Assn.	7.5	6/15/26	170	185	0.000%
Government National Mortgage Assn.	4.5	6/15/39	78,496	89,221	0.006%
Government National Mortgage Assn.	4.5	6/15/40	8,060	9,161	0.001%
Government National Mortgage Assn.	5	6/20/35	860	968	0.000%
Government National Mortgage Assn.	5	6/20/40	1,041	1,179	0.000%
Government National Mortgage Assn.	5	6/20/41	17,978	20,359	0.001%
Government National Mortgage Assn.	3.5	6/20/43	623,803	669,748	0.042%
Government National Mortgage Assn.	3.5	6/20/43	104,215	111,960	0.007%
Government National Mortgage Assn.	3	6/20/46	1,420	1,501	0.000%
Government National Mortgage Assn.	3.5	6/20/46	171,228	182,199	0.011%
Government National Mortgage Assn.	5	6/20/47	1,060	1,162	0.000%
Government National Mortgage Assn.	5	6/20/48	767,693	828,267	0.052%
Government National Mortgage Assn.	5	6/20/48	144,384	159,265	0.010%
Government National Mortgage Assn.	5	6/20/49	1,150,595	1,240,816	0.077%
Government National Mortgage Assn.	7.5	7/15/30	324	336	0.000%
Government National Mortgage Assn.	3	7/15/43	7,503	7,893	0.000%
Government National Mortgage Assn.	2.25	7/20/23	43	43	0.000%
Government National Mortgage Assn.	8.5	7/20/26	470	514	0.000%
Government National Mortgage Assn.	4	7/20/42	255,958	280,506	0.017%

Government National Mortgage Assn.	3.5	7/20/43	400,986	430,563	0.027%
Government National Mortgage Assn.	4.5	7/20/45	290,030	320,668	0.020%
Government National Mortgage Assn.	3	7/20/46	236,369	249,445	0.016%
Government National Mortgage Assn.	3.5	7/20/46	67,039	71,346	0.004%
Government National Mortgage Assn.	4.5	7/20/46	4,857	5,369	0.000%
Government National Mortgage Assn.	3	7/20/46	5,674,959	5,985,223	0.372%
Government National Mortgage Assn.	5	7/20/47	683,975	750,097	0.047%
Government National Mortgage Assn.	4	7/20/47	412,684	440,330	0.027%
Government National Mortgage Assn.	4.5	7/20/47	498,941	540,009	0.034%
Government National Mortgage Assn.	5	7/20/48	3,066	3,368	0.000%
Government National Mortgage Assn.	3	7/20/50	961,903	988,532	0.061%
Government National Mortgage Assn.	7.5	8/15/25	607	617	0.000%
Government National Mortgage Assn.	6.5	8/15/29	1,182	1,317	0.000%
Government National Mortgage Assn.	6	8/15/33	5,580	6,631	0.000%
Government National Mortgage Assn.	4.5	8/15/35	1,637	1,833	0.000%
Government National Mortgage Assn.	2.25	8/20/23	165	167	0.000%
Government National Mortgage Assn.	5.5	8/20/34	19,335	22,674	0.001%
Government National Mortgage Assn.	5	8/20/35	5,004	5,635	0.000%
Government National Mortgage Assn.	5	8/20/40	733	830	0.000%
Government National Mortgage Assn.	3.5	8/20/42	78,364	83,896	0.005%
Government National Mortgage Assn.	5	8/20/42	2,873	3,230	0.000%
Government National Mortgage Assn.	4.5	8/20/46	6,262	6,911	0.000%
Government National Mortgage Assn.	3	8/20/46	1,855,720	1,957,283	0.122%
Government National Mortgage Assn.	4	8/20/47	1,086,697	1,162,818	0.072%
Government National Mortgage Assn.	4.5	8/20/47	3,319,749	3,585,227	0.223%
Government National Mortgage Assn.	5	8/20/47	88,700	97,352	0.006%
Government National Mortgage Assn.	5	8/20/48	371,216	401,026	0.025%
Government National Mortgage Assn.	8.5	9/15/22	6	6	0.000%
Government National Mortgage Assn.	9	9/15/22	19	19	0.000%
Government National Mortgage Assn.	4.5	9/15/34	1,126	1,261	0.000%
Government National Mortgage Assn.	5	9/15/39	111,061	128,169	0.008%
Government National Mortgage Assn.	3.5	9/15/41	558,904	599,525	0.037%
Government National Mortgage Assn.	3	9/15/42	230,206	245,344	0.015%
Government National Mortgage Assn.	4.5	9/20/40	122,334	135,317	0.008%
Government National Mortgage Assn.	3.5	9/20/43	203,084	218,293	0.014%
Government National Mortgage Assn.	3	9/20/44	6,937	7,369	0.000%
Government National Mortgage Assn.	3.5	9/20/46	330,421	351,399	0.022%
Government National Mortgage Assn.	4.5	9/20/46	6,313	6,981	0.000%
Government National Mortgage Assn.	5	9/20/47	578,006	631,657	0.039%
Government National Mortgage Assn.	5.5	9/20/48	2,139	2,372	0.000%
Government National Mortgage Assn.	3	9/20/49	1,463,918	1,504,319	0.094%
Government National Mortgage Association	3	11/20/47	111,824	116,130	0.007%
Government National Mortgage Association	3	12/20/47	123,620	126,620	0.008%
Grand Parkway Transportation	3.24	10/1/52	15,000	15,337	0.001%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	450,000	480,825	0.030%
Great Lakes Water Authority Water Supply System Revenue	3.47	7/1/41	1,520,000	1,631,356	0.101%
Great Wolf Trust 2019-WOLF	1.11	12/15/36	3,110,000	3,111,927	0.194%
Great Wolf Trust 2019-WOLF	1.71	12/15/36	10,000	10,000	0.001%
Great Wolf Trust 2019-WOLF	2.01	12/15/36	850,000	844,704	0.053%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	2,052,238	2,099,056	0.131%
GS Mortgage-Backed Securities Trust 2020-INV1	2.99	10/25/50	1,933,892	1,964,082	0.122%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	842,701	0.052%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	2,065,164	0.128%
Hardee s Funding	4.96	6/20/48	1,303,150	1,381,769	0.086%
Hasbro	3	11/19/24	1,395,000	1,484,502	0.092%
HCA	4.13	6/15/29	1,695,000	1,908,994	0.119%
Healthcare Realty Trust	3.63	1/15/28	605,000	661,102	0.041%
Healthpeak Properties	2.88	1/15/31	420,000	440,119	0.027%
Heathrow Funding	4.88	7/15/21	1,120,000	1,121,577	0.070%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,238,266	0.077%
Highwoods Realty	3.63	1/15/23	880,000	910,716	0.057%
Home depot	5.88	12/16/36	3,000,000	4,276,356	0.266%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	863,040	870,626	0.054%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	786,498	791,697	0.049%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	721,623	0.045%
HSBC Holdings	3.26	3/13/23	1,000,000	1,019,986	0.063%
HSBC Holdings	2.85	6/4/31	1,515,000	1,563,497	0.097%
HSBC Holdings	2.01	9/22/28	3,345,000	3,350,191	0.208%
Hyatt Hotels	3.38	7/15/23	185,000	192,677	0.012%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	2,476	2,479	0.000%
Hyundai Capital America	1.3	1/8/26	1,510,000	1,490,477	0.093%
Hyundai Capital America	5.75	4/6/23	2,775,000	3,015,021	0.188%

Illinois State Toll Highway Authority	6.18	1/1/34	315,000	438,266	0.027%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,247,456	0.078%
Ing Groep	3.15	3/29/22	330,000	337,139	0.021%
Ing Groep	3.55	4/9/24	2,640,000	2,843,309	0.177%
Inland Valley development Agency	5.5	3/1/33	250,000	276,186	0.017%
Intercontinental Exchange	1.85	9/15/32	1,735,000	1,641,947	0.102%
Intercontinental Exchange	3.45	9/21/23	1,155,000	1,226,264	0.076%
Interpublic Group of	4.2	4/15/24	410,000	445,943	0.028%
Intesa Sanpaolo	3.38	1/12/23	375,000	389,712	0.024%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,081,218	0.067%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	2,720,000	2,959,955	0.184%
JPMorgan Chase	2.95	10/1/26	980,000	1,054,138	0.066%
JPMorgan Chase	3.78	2/1/28	990,000	1,100,458	0.068%
JPMorgan Chase	2.52	4/22/31	2,320,000	2,368,880	0.147%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,316,663	0.082%
JPMorgan Chase	3.38	5/1/23	2,085,000	2,191,664	0.136%
JPMorgan Chase	2.96	5/13/31	1,230,000	1,288,356	0.080%
JPMorgan Chase	3.88	7/24/38	1,405,000	1,616,766	0.101%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.44	10/15/33	1,625,000	1,629,049	0.101%
Kaiser Foundation Hospitals	3.5	4/1/22	460,000	470,914	0.029%
Kansas City Southern	2.88	11/15/29	1,140,000	1,203,056	0.075%
Kansas City Southern	4.7	5/1/48	720,000	896,994	0.056%
Kansas City Southern	3.5	5/1/50	1,155,000	1,216,761	0.076%
Kansas City Southern	3	5/15/23	355,000	369,539	0.023%
Keurig Dr Pepper	2.55	9/15/26	450,000	477,441	0.030%
KeyCorp	2.25	4/6/27	1,950,000	2,018,028	0.126%
Keysight Technologies	4.55	10/30/24	1,427,000	1,584,769	0.099%
Kilroy Realty	4.38	10/1/25	335,000	370,875	0.023%
Kilroy Realty	3.45	12/15/24	750,000	799,430	0.050%
L3Harris Technologies	3.83	4/27/25	295,000	323,096	0.020%
Liberty Mutual	4.5	6/15/49	1,670,000	1,929,632	0.120%
Liberty Mutual	4.85	8/1/44	1,370,000	1,674,382	0.104%
Life Storage	4	6/15/29	15,000	16,782	0.001%
Lincoln National	3.8	3/1/28	1,205,000	1,346,831	0.084%
Lloyds Banking	1.33	6/15/23	720,000	725,571	0.045%
Lockheed Martin	4.07	12/15/42	184,000	222,322	0.014%
Lockheed Martin	3.6	3/1/35	240,000	274,526	0.017%
LYB International Finance II BV	3.5	3/2/27	1,000,000	1,090,353	0.068%
Magnetite XXIII	1.48	10/25/32	2,040,000	2,042,921	0.127%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	275,424	0.017%
Marsh & McLennan	2.25	11/15/30	620,000	626,651	0.039%
Marsh & McLennan	3.3	3/14/23	210,000	219,475	0.014%
Marsh & McLennan	3.5	6/3/24	1,915,000	2,058,675	0.128%
Maryland Economic development	4.75	6/1/42	2,045,000	2,119,579	0.132%
Mass General Brigham	3.19	7/1/49	1,905,000	2,031,149	0.126%
McDonald s	3.3	7/1/25	15,000	16,280	0.001%
McDonald s	1.45	9/1/25	935,000	952,982	0.059%
MedStar Health	3.63	8/15/49	920,000	1,027,244	0.064%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	772,806	0.048%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	1,242,669	1,295,052	0.081%
Metropolitan Edison	4.3	1/15/29	2,320,000	2,595,706	0.161%
Metropolitan Transportation Authority	6.55	11/15/31	1,320,000	1,729,612	0.108%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	235,679	0.015%
Metropolitan Transportation Authority	5.87	11/15/39	525,000	700,465	0.044%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	480,000	675,420	0.042%
Mexico Government International Bond	2.66	5/24/31	5,154,000	5,047,776	0.314%
Mexico Government International Bond	8	9/24/22	300,000	328,500	0.020%
MHC Commercial Mortgage Trust 2021-MHC	1.17	4/15/38	3,975,000	3,977,490	0.247%
MHC Trust 2021-MHC2	1.57	5/15/23	1,500,000	1,501,800	0.093%
Micron Technology	4.19	2/15/27	2,695,000	3,031,875	0.189%
Micron Technology	2.5	4/24/23	960,000	992,180	0.062%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,984,134	0.123%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	22,484	22,602	0.001%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	554,416	568,784	0.035%
Mississippi Power	3.95	3/30/28	905,000	1,016,039	0.063%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,288,891	0.142%
Mitsubishi Ufj Financial	3.54	7/26/21	2,640,000	2,645,460	0.165%
mo Fisher Scientific	4.13	3/25/25	5,000	5,540	0.000%
Morgan Stanley	4.3	1/27/45	750,000	925,208	0.058%
Morgan Stanley	3.62	4/1/31	1,125,000	1,252,643	0.078%
Morgan Stanley	2.19	4/28/26	1,410,000	1,460,529	0.091%
Morgan Stanley	4.1	5/22/23	1,290,000	1,372,356	0.085%

Morgan Stanley	3.97	7/22/38	830,000	974,403	0.061%
Morgan Stanley	3.13	7/27/26	2,000,000	2,166,318	0.135%
Morgan Stanley	6.25	8/9/26	175,000	215,838	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	40,000	43,080	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	700,000	764,702	0.048%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,390,000	1,529,169	0.095%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	318,541	0.020%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,780,000	2,985,771	0.186%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	761,126	0.047%
Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/51	3,045,000	3,507,527	0.218%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	1,835,000	1,827,757	0.114%
Mplx	1.22	9/9/22	1,510,000	1,511,888	0.094%
M&T Bank	3.55	7/26/23	2,140,000	2,272,999	0.141%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,778,000	2,738,002	0.170%
MVW 2019-2	2.22	10/20/38	1,757,403	1,788,829	0.111%
MVW 2020-1	1.74	10/20/37	568,127	578,959	0.036%
MVW Owner Trust 2017-1	2.75	12/20/34	48,206	49,120	0.003%
National Securities Clearing	1.5	4/23/25	3,605,000	3,678,254	0.229%
Natwest	4.52	6/25/24	2,050,000	2,200,095	0.137%
NatWest Markets	2.38	5/21/23	2,505,000	2,588,366	0.161%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,501,219	1,534,020	0.095%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	1,371,565	1,397,994	0.087%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	1,612,980	1,645,892	0.102%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	1,355,000	1,399,308	0.087%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	569,712	572,080	0.036%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	595,799	599,761	0.037%
Nevada Power	6.65	4/1/36	400,000	581,575	0.036%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,641,953	0.102%
New Orleans Hotel Trust 2019-HNLA	1.66	4/15/32	790,000	781,110	0.049%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,180,676	1,194,467	0.074%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	1,614,812	1,633,177	0.102%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	682,534	688,557	0.043%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	35,000	46,826	0.003%
New York Life Insurance	3.75	5/15/50	1,415,000	1,595,335	0.099%
New York State dormitory Authority	3.88	7/1/46	950,000	1,042,105	0.065%
New York State dormitory Authority	4.85	7/1/48	800,000	939,551	0.058%
NiSource	1.7	2/15/31	1,280,000	1,208,024	0.075%
NiSource	3.95	3/30/48	1,000,000	1,132,404	0.070%
NiSource	3.49	5/15/27	710,000	780,502	0.049%
Norfolk Southern	5.59	5/17/25	48,000	56,131	0.003%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,443,157	0.090%
Northwestern University	2.64	12/1/50	1,280,000	1,279,073	0.080%
Nucor	3.95	5/1/28	1,405,000	1,599,073	0.099%
Nucor	2.7	6/1/30	775,000	809,011	0.050%
Nutrien	4	12/15/26	525,000	590,466	0.037%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	395,000	423,147	0.026%
OBX 2019-EXP3 Trust	3.5	10/25/59	438,759	446,246	0.028%
OBX 2019-EXP3 Trust	1.19	10/25/59	276,745	280,977	0.017%
OBX 2019-INV1 Trust	4	11/25/48	240,652	240,938	0.015%
Occidental Petroleum	3	2/15/27	1,475,000	1,463,938	0.091%
Occidental Petroleum	2.9	8/15/24	2,385,000	2,438,663	0.152%
Ohio Power	5.38	10/1/21	450,000	455,631	0.028%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	498,833	0.031%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	767,015	0.048%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,789,734	0.174%
O Reilly Automotive	3.8	9/1/22	10,000	10,320	0.001%
O Reilly Automotive	3.6	9/1/27	20,000	22,329	0.001%
OZLM VIII	1.36	10/17/29	1,632,154	1,632,178	0.102%
OZLM VIII	1.99	10/17/29	1,095,000	1,094,793	0.068%
PACCAR Financial	2.65	4/6/23	1,030,000	1,070,984	0.067%
PACCAR Financial	2.65	5/10/22	25,000	25,531	0.002%
Pacific Gas & Electric	2.1	8/1/27	1,985,000	1,927,274	0.120%
PacifiCorp	6.25	10/15/37	90,000	127,812	0.008%
PacifiCorp	4.13	1/15/49	1,400,000	1,670,224	0.104%
Packaging Corp of America	4.5	11/1/23	185,000	199,903	0.012%
Packaging Corp of America	3.65	9/15/24	395,000	427,168	0.027%
PayPal Holdings	1.65	6/1/25	3,405,000	3,491,055	0.217%
Peco Energy	5.95	10/1/36	150,000	213,004	0.013%
Perrigo Finance Unlimited	3.15	6/15/30	1,725,000	1,758,689	0.109%
Pertamina Persero PT	4.3	5/20/23	650,000	692,272	0.043%
Perusahaan Gas Negara	5.13	5/16/24	405,000	449,588	0.028%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	724,812	0.045%

Pioneer Natural Resources	1.13	1/15/26	695,000	687,830	0.043%
Planet Fitness Master Issuer	4.26	9/5/48	2,445,838	2,454,887	0.153%
PNC Bank NA	3.5	6/8/23	2,025,000	2,142,399	0.133%
Port Authority of New York & New Jersey	5.31	8/1/46	40,000	44,854	0.003%
President & Fellows of Harvard College	3.62	10/1/37	385,000	445,509	0.028%
Principal Financial	3.4	5/15/25	1,215,000	1,316,666	0.082%
Principal Financial	3.7	5/15/29	10,000	11,188	0.001%
Principal Financial	2.13	6/15/30	2,215,000	2,205,097	0.137%
Principal Financial	3.3	9/15/22	5,000	5,175	0.000%
Prologis	2.13	4/15/27	335,000	347,324	0.022%
Protective Life Global Funding	1.17	7/15/25	2,345,000	2,342,045	0.146%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,790,901	0.111%
Province of Manitoba Canada	2.6	4/16/24	1,507,000	1,589,599	0.099%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,882,984	0.179%
Province of Ontario Canada	2.4	2/8/22	2,000,000	2,024,858	0.126%
Province of Quebec Canada	2.88	10/16/24	35,000	37,499	0.002%
Province of Quebec Canada	2.75	8/25/21	1,350,000	1,355,092	0.084%
Province of Quebec Canada	7.5	9/15/29	104,000	149,543	0.009%
Public Service Electric & Gas	5.7	12/1/36	180,000	244,271	0.015%
Qatar Government International Bond	3.75	4/16/30	730,000	827,546	0.051%
QUALCOMM	3.25	5/20/27	1,004,000	1,106,379	0.069%
QUALCOMM	2.15	5/20/30	3,090,000	3,156,367	0.196%
QVC	4.45	2/15/25	75,000	80,063	0.005%
QVC	4.38	3/15/23	2,020,000	2,123,525	0.132%
QVC	4.85	4/1/24	840,000	911,400	0.057%
Raytheon Technologies	7.2	8/15/27	200,000	262,215	0.016%
Regency Centers	3.6	2/1/27	350,000	386,129	0.024%
Regency Centers	4.13	3/15/28	520,000	582,529	0.036%
Regents of the University of California Medical Center Pooled Revenue	3.26	5/15/60	700,000	743,629	0.046%
REI - SECURITY LENDING COLLATERAL			4,268,877	42,688,768	2.655%
RELX Capital	3.5	3/16/23	535,000	561,104	0.035%
RELX Capital	3	5/22/30	1,120,000	1,194,520	0.074%
Republic of Poland Government International Bond	3.25	4/6/26	890,000	982,605	0.061%
Republic Services	3.38	11/15/27	585,000	643,044	0.040%
Republic Services	2.5	8/15/24	20,000	20,993	0.001%
Rogers Communications	3.63	12/15/25	335,000	368,366	0.023%
Roper Technologies	3.8	12/15/26	660,000	736,385	0.046%
Roper Technologies	2	6/30/30	575,000	565,972	0.035%
Roper Technologies	1.4	9/15/27	3,630,000	3,569,546	0.222%
Roper Technologies	2.95	9/15/29	685,000	730,553	0.045%
Ross Stores	4.6	4/15/25	3,575,000	4,032,507	0.251%
Ross Stores	1.88	4/15/31	300,000	290,363	0.018%
Royal Bank of Canada	1.6	4/17/23	2,345,000	2,394,831	0.149%
Sabine Pass Liquefaction	4.2	3/15/28	815,000	918,913	0.057%
Sabine Pass Liquefaction	4.5	5/15/30	655,000	754,069	0.047%
San Diego County Water Authority	6.14	5/1/49	275,000	415,471	0.026%
San Diego Gas & Electric	4.1	6/15/49	1,790,000	2,158,160	0.134%
San Diego Gas & Electric	6.13	9/15/37	170,000	234,281	0.015%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	665,389	0.041%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	674,283	677,055	0.042%
SBA Tower Trust	2.84	1/15/25	1,005,000	1,059,513	0.066%
Schlumberger Holdings	3.75	5/1/24	1,075,000	1,155,428	0.072%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	69,698	69,758	0.004%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	403,516	409,490	0.025%
ServiceNow	1.4	9/1/30	3,710,000	3,479,045	0.216%
SFO Commercial Mortgage Trust 2021-555	1.57	5/15/38	1,695,000	1,697,630	0.106%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	332,164	333,619	0.021%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,736,853	0.108%
Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	25,688	26,541	0.002%
Simon Property	3.8	7/15/50	2,830,000	3,124,269	0.194%
SLM Student Loan Trust 2010-1	0.49	3/25/25	826,685	813,050	0.051%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	557,166	0.035%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	349,711	0.022%
SMB Private Education Loan Trust	1.29	7/15/53	2,222,234	2,229,316	0.139%
Smb Private Education Loan Trust 2018	3.6	1/15/37	844,198	893,650	0.056%
Smb Private Education Loan Trust 2020	2.23	9/15/37	755,000	776,060	0.048%
Smb Private Education Loan Trust 2021	1.07	1/15/53	4,019,143	3,958,670	0.246%
Sonic Capital	4.03	2/20/48	141,254	144,602	0.009%
South Carolina Public Service Authority	2.39	12/1/23	645,000	668,371	0.042%
Southeast Supply Header	4.25	6/15/24	405,000	407,483	0.025%
Southern	4.4	7/1/46	1,935,000	2,269,863	0.141%
Southern California Gas	5.75	11/15/35	140,000	183,589	0.011%

Spectra Energy Partners	3.38	10/15/26	460,000	499,946	0.031%
Spectra Energy Partners	4.75	3/15/24	25,000	27,408	0.002%
Stanford Health Care	3.8	11/15/48	440,000	525,001	0.033%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	121,840	123,355	0.008%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	607,354	614,433	0.038%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	1,368,962	1,368,442	0.085%
State Grid Overseas Investment 2016	3.75	5/2/23	1,155,000	1,216,987	0.076%
State of California	7.63	3/1/40	1,350,000	2,274,134	0.141%
State of Oregon doT	1.76	11/15/32	2,400,000	2,388,353	0.149%
State of Wisconsin	3.95	5/1/36	1,700,000	1,910,019	0.119%
State Street	2.83	3/30/23	595,000	605,972	0.038%
State Street	3.1	5/15/23	265,000	278,564	0.017%
Sumitomo Mitsui Financial	3.75	7/19/23	2,620,000	2,793,627	0.174%
Suncor Energy	3.6	12/1/24	355,000	383,249	0.024%
Suncor Energy	3.1	5/15/25	760,000	812,804	0.051%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	628,570	0.039%
Takeda Pharmaceutical	2.05	3/31/30	2,310,000	2,290,869	0.142%
Tampa Electric	6.15	5/15/37	700,000	955,241	0.059%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,673,605	0.104%
Tencent Holdings	2.99	1/19/23	550,000	569,246	0.035%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	380,000	382,850	0.024%
Texas Instruments	1.38	3/12/25	655,000	668,118	0.042%
Texas Instruments	1.75	5/4/30	1,240,000	1,231,717	0.077%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	2,400,000	2,673,683	0.166%
Thomson Reuters	3.35	5/15/26	225,000	244,730	0.015%
Time Warner Cable	6.55	5/1/37	235,000	319,912	0.020%
Time Warner Cable	6.75	6/15/39	275,000	384,146	0.024%
Time Warner Cable	4	9/1/21	105,000	105,006	0.007%
TJX	1.6	5/15/31	1,425,000	1,369,577	0.085%
T-Mobile USA	3.75	4/15/27	3,565,000	3,935,906	0.245%
Toronto-Dominion Bank	1.15	6/12/25	1,725,000	1,734,006	0.108%
Toronto-Dominion Bank	3.63	9/15/31	245,000	270,725	0.017%
Totalenergies Capital International	2.43	1/10/25	40,000	42,044	0.003%
Totalenergies Capital International	2.99	6/29/41	2,410,000	2,444,249	0.152%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	42,102	42,171	0.003%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	105,250	106,175	0.007%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	94,196	94,539	0.006%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	176,919	179,626	0.011%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	382,314	391,557	0.024%
Towd Point Mortgage Trust 2018-1	3	1/25/58	206,938	212,407	0.013%
Transcontinental Gas Pipe Line	4.6	3/15/48	790,000	959,657	0.060%
Transurban Finance Co Pty	4.13	2/2/26	185,000	205,853	0.013%
Transurban Finance Co Pty	2.45	3/16/31	1,820,000	1,823,702	0.113%
Transurban Finance Co Pty	3.38	3/22/27	235,000	254,155	0.016%
Travelers	6.25	6/15/37	225,000	330,763	0.021%
Trinity Acquisition	3.5	9/15/21	175,000	174,781	0.011%
TRP Government Reserve	0.03		169,915,952	169,915,952	10.569%
Truist Bank	3.5	8/2/22	2,180,000	2,185,834	0.136%
Truist Financial	1.95	6/5/30	1,470,000	1,466,337	0.091%
Ubs	1.36	1/30/27	1,700,000	1,687,814	0.105%
UniCredit	6.57	1/14/22	1,270,000	1,308,534	0.081%
Unilever Capital	3	3/7/22	1,255,000	1,279,338	0.080%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	536,432	545,820	0.034%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	745,710	754,843	0.047%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	1,091,075	1,121,314	0.070%
Unitedhealth	2	5/15/30	10,000	10,066	0.001%
Unitedhealth	3.75	7/15/25	400,000	444,026	0.028%
Unitedhealth	4.75	7/15/45	900,000	1,181,200	0.073%
Unitedhealth	3.5	8/15/39	1,960,000	2,187,772	0.136%
University of California	4.6	5/15/31	20,000	23,724	0.001%
University of California	5.77	5/15/43	470,000	662,141	0.041%
U.S. Treasury Bonds	3.13	11/15/41	21,685,000	25,825,480	1.606%
U.S. Treasury Bonds	2.75	11/15/42	3,045,000	3,426,577	0.213%
U.S. Treasury Bonds	3	11/15/44	615,000	723,586	0.045%
U.S. Treasury Bonds	3	11/15/45	6,845,000	8,087,795	0.503%
U.S. Treasury Bonds	1.13	2/15/31	15,950,000	15,486,453	0.963%
U.S. Treasury Bonds	3.5	2/15/39	4,270,000	5,334,164	0.332%
U.S. Treasury Bonds	4.75	2/15/41	35,000	51,280	0.003%
U.S. Treasury Bonds	1.88	2/15/41	8,975,000	8,787,086	0.547%
U.S. Treasury Bonds	2.5	2/15/45	3,570,000	3,860,063	0.240%
U.S. Treasury Bonds	3	2/15/47	3,450,000	4,096,336	0.255%
U.S. Treasury Bonds	3	2/15/48	15,835,000	18,863,444	1.173%

U.S. Treasury Bonds	2	2/15/50	35,120,000	34,494,425	2.146%
U.S. Treasury Bonds	1.88	2/15/51	10,775,000	10,278,340	0.639%
U.S. Treasury Bonds	4.38	5/15/41	20,000	28,072	0.002%
U.S. Treasury Bonds	3	5/15/45	4,175,000	4,921,281	0.306%
U.S. Treasury Bonds	2.5	5/15/46	4,840,000	5,240,813	0.326%
U.S. Treasury Bonds	3	5/15/47	3,150,000	3,743,086	0.233%
U.S. Treasury Bonds	2.38	5/15/51	1,420,000	1,516,072	0.094%
U.S. Treasury Bonds	2.25	8/15/27	1,770,000	1,892,794	0.118%
U.S. Treasury Bonds	0.63	8/15/30	2,035,000	1,896,366	0.118%
U.S. Treasury Bonds	3.88	8/15/40	3,855,000	5,063,302	0.315%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	6,292,055	0.391%
U.S. Treasury Bonds	2.75	8/15/47	1,710,000	1,944,056	0.121%
U.S. Treasury Bonds	3	8/15/48	60,000	71,588	0.004%
U.S. Treasury Bonds	2.25	8/15/49	50,000	51,781	0.003%
U.S. Treasury Bonds	1.38	8/15/50	5,600,000	4,719,750	0.294%
U.S. Treasury Notes	0.13	11/30/22	53,155,000	53,130,084	3.305%
U.S. Treasury Notes	1.5	11/30/24	14,600,000	15,065,375	0.937%
U.S. Treasury Notes	0.13	1/31/23	12,340,000	12,328,431	0.767%
U.S. Treasury Notes	0.75	3/31/26	22,155,000	22,054,610	1.372%
U.S. Treasury Notes	2.75	4/30/23	29,420,000	30,776,078	1.914%
U.S. Treasury Notes	0.38	4/30/25	6,395,000	6,326,054	0.393%
U.S. Treasury Notes	0.25	5/31/25	15,305,000	15,046,728	0.936%
U.S. Treasury Notes	0.25	6/15/23	10,670,000	10,671,667	0.664%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	20,718,859	1.289%
U.S. Treasury Notes	2.75	8/31/23	11,015,000	11,601,893	0.722%
U.S. Treasury Notes	0.25	8/31/25	8,100,000	7,936,734	0.494%
U.S. Treasury Notes	0.5	8/31/27	50,000	48,211	0.003%
Utah Transit Authority	3.44	12/15/42	1,755,000	1,849,417	0.115%
Utah Transit Authority	5.94	6/15/39	15,000	21,686	0.001%
Valero Energy	2.85	4/15/25	3,800,000	4,021,992	0.250%
Vereit Operating Partnership	4.63	11/1/25	1,775,000	2,007,023	0.125%
Vereit Operating Partnership	2.2	6/15/28	685,000	693,892	0.043%
Vereit Operating Partnership	3.95	8/15/27	835,000	936,668	0.058%
Verizon Communications	1.68	10/30/30	625,000	597,918	0.037%
Verizon Communications	2.65	11/20/40	6,700,000	6,399,954	0.398%
Verizon Communications	4.27	1/15/36	745,000	884,419	0.055%
Verizon Communications	4	3/22/50	1,500,000	1,727,315	0.107%
Verus Securitization Trust 2019-4	2.64	11/25/59	1,264,630	1,285,772	0.080%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	1,722,515	1,754,297	0.109%
Verus Securitization Trust 2020-1	2.72	1/25/60	2,763,920	2,795,744	0.174%
Verus Securitization Trust 2021-1	0.82	1/25/66	1,424,707	1,423,314	0.089%
Virginia Commonwealth Transportation Board	5.35	5/15/35	505,000	622,887	0.039%
Virginia Electric & Power	2.88	7/15/29	1,100,000	1,180,443	0.073%
Virginia Public Building Authority	5.9	8/1/30	585,000	755,183	0.047%
Visa	1.9	4/15/27	2,700,000	2,782,137	0.173%
Visa	2.15	9/15/22	1,025,000	1,047,445	0.065%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	1,940,709	1,958,931	0.122%
Vistra Operations	3.55	7/15/24	1,285,000	1,355,675	0.084%
Vodafone	4.88	6/19/49	20,000	25,183	0.002%
Vodafone	4.25	9/17/50	700,000	815,961	0.051%
Volkswagen Group of America Finance	2.7	9/26/22	305,000	313,271	0.019%
Voya Financial	3.13	7/15/24	1,440,000	1,532,825	0.095%
Vulcan Materials	4.5	6/15/47	5,000	6,069	0.000%
Walmart	3.4	6/26/23	1,900,000	2,011,511	0.125%
Walt Disney	3.7	10/15/25	285,000	314,544	0.020%
Weibo	3.5	7/5/24	1,275,000	1,346,005	0.084%
Wells Fargo	2.57	2/11/31	2,120,000	2,188,304	0.136%
Wells Fargo	2.19	4/30/26	1,655,000	1,717,839	0.107%
Wells Fargo	2.39	6/2/28	2,415,000	2,497,407	0.155%
Wells Fargo Commercial Mortgage Trust 2020-C55	2.73	2/15/53	2,455,000	2,596,252	0.161%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	1,830,000	1,854,591	0.115%
Western Minnesota Municipal Power Agency	3.16	1/1/39	2,350,000	2,556,108	0.159%
Western Union	2.85	1/10/25	5,000	5,288	0.000%
Western Union	6.2	11/17/36	2,684,000	3,394,047	0.211%
West Virginia United Health System Obligated	4.92	6/1/48	1,620,000	2,071,614	0.129%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	25,000	26,585	0.002%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	1,360,000	1,482,563	0.092%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	2,045,000	2,200,448	0.137%
Williams	4.85	3/1/48	190,000	230,849	0.014%
Willis North America	3.6	5/15/24	435,000	466,565	0.029%
Willis North America	4.5	9/15/28	1,110,000	1,281,644	0.080%
Woodside Finance	3.7	3/15/28	435,000	467,081	0.029%

Woodside Finance	4.5	3/4/29	1,435,000	1,602,985	0.100%
Woodside Finance	3.7	9/15/26	330,000	356,045	0.022%
World Omni Select Auto Trust 2019	2.17	12/15/25	15,000	15,299	0.001%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,469,965	0.091%
Zoetis	2	5/15/30	3,365,000	3,345,406	0.208%
Total Investments in Securities				1,807,983,236	

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S36 5Y 06/20/2026	31,400,000	800,103	0.050%

Total Swap Contracts **800,103**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	960	9/30/2021	118,492,502	(181,363)	7.370%
TUU1 US 2YR NOTE CBT SEP 21	98	9/30/2021	21,591,391	(30,764)	1.343%
TYU1 UST 10YR FUT SEP 21	57	9/21/2021	7,552,500	31,982	0.470%
UXYU1 UST 10YR ULTRA FUT SEP 21	(35)	9/21/2021	(5,152,110)	(69,802)	(0.320%)

Total Futures Contracts **(249,947)**

NET ASSETS **1,607,722,986**

NET ASSET VALUE PER SHARE

QM U.S. Bond Index Fund Shares (\$1,358,028,547 / 118,476,096 Shares Outstanding)	11.46
QM U.S. Bond Index Fund - I Class Shares (\$249,597,292 / 21,759,930 Shares Outstanding)	11.47
QM U.S. Bond Index Fund - Z Class Shares (\$97,147 / 8,475 Shares Outstanding)	11.46

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.