

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	829,761	0.052%
Abbott Laboratories	4.75	11/30/36	1,535,000	1,951,205	0.123%
Abbott Laboratories	1.15	1/30/28	1,155,000	1,127,022	0.071%
AbbVie	3.6	5/14/25	880,000	948,341	0.060%
AbbVie	3.2	5/14/26	225,000	242,540	0.015%
AbbVie	4.5	5/14/35	1,235,000	1,476,166	0.093%
AbbVie	4.7	5/14/45	1,385,000	1,710,803	0.107%
AbbVie	4.45	5/14/46	1,280,000	1,542,232	0.097%
Abn Amro Bank	4.75	7/28/25	390,000	432,654	0.027%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	890,190	0.056%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	499,573	0.031%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	340,449	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	655,000	760,233	0.048%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	2,018,050	0.127%
Agilent Technologies	3.88	7/15/23	920,000	968,564	0.061%
Aia	3.2	3/11/25	510,000	539,098	0.034%
Aia	3.6	4/9/29	1,825,000	1,996,555	0.125%
AIG Global Funding	2.3	7/1/22	15,000	15,238	0.001%
Air Lease	3.5	1/15/22	580,000	584,987	0.037%
Air Lease	3.63	4/1/27	830,000	893,060	0.056%
Air Products & Chemicals	1.5	10/15/25	150,000	152,841	0.010%
Alexandria Real Estate Equities	3.95	1/15/27	10,000	11,131	0.001%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	2,280,795	0.143%
Alfa SAB de CV	5.25	3/25/24	200,000	215,650	0.014%
Alibaba Group Holding	4	12/6/37	4,000,000	4,359,241	0.274%
Allstate	6.13	12/15/32	150,000	197,063	0.012%
Altria	2.35	5/6/25	250,000	259,232	0.016%
Amazon.com	5.2	12/3/25	1,053,000	1,223,221	0.077%
Amazon.com	2.8	8/22/24	585,000	619,592	0.039%
Amazon.com	3.88	8/22/37	930,000	1,099,966	0.069%
America Movil SAB de CV	6.38	3/1/35	300,000	421,109	0.026%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,604,569	0.101%
America Movil SAB de CV	2.88	5/7/30	1,500,000	1,561,379	0.098%
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	670,265	656,860	0.041%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	32,155	32,539	0.002%
American Campus Communities Operating Partnership	3.63	11/15/27	1,811,000	1,972,335	0.124%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	583,822	0.037%
American Electric Power	3.65	12/1/21	210,000	211,115	0.013%
American International	3.88	1/15/35	425,000	480,026	0.030%
American International	3.4	6/30/30	3,890,000	4,236,066	0.266%
American Municipal Power	6.45	2/15/44	2,005,000	2,930,418	0.184%
American Tower	2.4	3/15/25	1,010,000	1,049,072	0.066%
American Tower	1.45	9/15/26	2,500,000	2,483,423	0.156%
Amgen	2.77	9/1/53	1,239,000	1,143,930	0.072%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	1,776,221	1,788,706	0.112%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	656,995	658,577	0.041%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	2,734,841	2,717,914	0.171%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	2,048,933	2,055,389	0.129%
Anheuser-Busch InBev Worldwide	5.45	1/23/39	30,000	38,724	0.002%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	3,390,000	4,573,463	0.287%
Anthem	4.65	1/15/43	485,000	599,098	0.038%
Anthem	4.55	3/1/48	1,135,000	1,402,219	0.088%
Aon	2.2	11/15/22	25,000	25,492	0.002%
Aon	3.88	12/15/25	405,000	445,163	0.028%
Apple	3.2	5/11/27	4,005,000	4,391,935	0.276%
Apple	3.2	5/13/25	45,000	48,570	0.003%
Apple	1.25	8/20/30	2,920,000	2,762,110	0.173%
Aptiv	4.15	3/15/24	385,000	413,211	0.026%
APT Pipelines	4.25	7/15/27	385,000	436,521	0.027%
Atrium Hotel Portfolio Trust 2017-ATRM	1.01	12/15/36	1,435,000	1,435,421	0.090%
AT&T	2.25	2/1/32	3,500,000	3,396,992	0.213%
AT&T	4.35	3/1/29	1,020,000	1,169,478	0.073%
AT&T	3.5	6/1/41	3,985,000	4,089,132	0.257%
AT&T	3	6/30/22	2,000,000	2,031,310	0.128%

Ausgrid Finance Pty	3.85	5/1/23	1,120,000	1,162,066	0.073%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	362,794	0.023%
AutoZone	1.65	1/15/31	2,000,000	1,893,580	0.119%
AutoZone	3.13	4/18/24	2,320,000	2,453,177	0.154%
AutoZone	3.13	4/21/26	445,000	479,258	0.030%
AutoZone	3.75	6/1/27	20,000	22,307	0.001%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	723,333	724,782	0.046%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,098,621	0.069%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	655,000	681,498	0.043%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	100,000	101,844	0.006%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,242,087	0.078%
Avolon Holdings Funding	3.95	7/1/24	495,000	525,319	0.033%
Baidu	3.88	9/29/23	1,555,000	1,643,441	0.103%
Banco Santander	3.13	2/23/23	600,000	621,143	0.039%
Banco Santander	3.85	4/12/23	1,400,000	1,470,497	0.092%
Banco Santander	3.49	5/28/30	600,000	642,398	0.040%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,260,000	1,409,877	0.089%
BANK 2017-BNK8	4.06	11/15/50	1,795,000	1,952,138	0.123%
Bank of America	3.82	1/20/28	2,280,000	2,509,637	0.158%
Bank of America	4	1/22/25	650,000	705,153	0.044%
Bank of America	3.55	3/5/24	2,530,000	2,634,337	0.165%
Bank of America	3.5	4/19/26	600,000	654,643	0.041%
Bank of America	4.24	4/24/38	45,000	52,653	0.003%
Bank of America	2.59	4/29/31	1,875,000	1,909,001	0.120%
Bank of America	7.75	5/14/38	150,000	236,532	0.015%
Bank of America	2.68	6/19/41	1,575,000	1,504,227	0.094%
Bank of America	4.2	8/26/24	290,000	316,856	0.020%
Bank of America NA	6	10/15/36	300,000	411,154	0.026%
Bank of Nova Scotia	1.63	5/1/23	2,800,000	2,855,163	0.179%
Banner Health	1.9	1/1/31	850,000	842,210	0.053%
Banner Health	2.91	1/1/51	35,000	34,771	0.002%
Barclays	2.85	5/7/26	1,640,000	1,722,051	0.108%
Barclays Bank	1.7	5/12/22	820,000	826,649	0.052%
BAT Capital	4.39	8/15/37	1,515,000	1,627,613	0.102%
Bay Area Toll Authority	6.92	4/1/40	710,000	1,072,241	0.067%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	545,000	534,062	0.034%
BBCMS 2020-BID Mortgage Trust	2.22	10/15/37	3,285,000	3,304,432	0.207%
Becton Dickinson And	2.82	5/20/30	2,135,000	2,236,314	0.140%
Becton Dickinson And	3.7	6/6/27	1,114,000	1,232,341	0.077%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	234,332	0.015%
Bestfoods	6.63	4/15/28	5,000	6,457	0.000%
BFLD 2019-DPLO	1.62	10/15/34	1,890,000	1,885,252	0.118%
Biogen	2.25	5/1/30	2,885,000	2,876,752	0.181%
Biogen	3.63	9/15/22	570,000	588,083	0.037%
BMW US Capital	3.8	4/6/23	3,805,000	3,990,619	0.251%
Boardwalk Pipelines	4.95	12/15/24	380,000	420,080	0.026%
Boardwalk Pipelines	3.4	2/15/31	2,130,000	2,235,786	0.140%
Boardwalk Pipelines	4.45	7/15/27	230,000	257,884	0.016%
Booking Holdings	3.65	3/15/25	810,000	877,505	0.055%
Booking Holdings	3.6	6/1/26	665,000	731,637	0.046%
Boral Finance Pty	3	11/1/22	125,000	127,291	0.008%
Boston Properties	3.13	9/1/23	900,000	937,087	0.059%
Boston Scientific	3.75	3/1/26	2,350,000	2,582,732	0.162%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,392,910	0.087%
BP Capital Markets America	3.19	4/6/25	2,900,000	3,098,714	0.195%
BP Capital Markets America	1.75	8/10/30	1,710,000	1,659,092	0.104%
Bpce	5.7	10/22/23	850,000	930,325	0.058%
Bpce	4.5	3/15/25	1,015,000	1,116,243	0.070%
Bpce	4	9/12/23	1,550,000	1,648,489	0.104%
Bristol-Myers Squibb	4.25	10/26/49	1,055,000	1,320,122	0.083%
Bristol-Myers Squibb	3.55	8/15/22	905,000	928,368	0.058%
Brixmor Operating Partnership	3.9	3/15/27	495,000	543,462	0.034%
Brixmor Operating Partnership	4.05	7/1/30	760,000	847,945	0.053%
Broadcom	4.7	4/15/25	920,000	1,024,850	0.064%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	144,451	0.009%
Cameron LNG	3.7	1/15/39	430,000	473,592	0.030%
Cameron LNG	2.9	7/15/31	520,000	550,695	0.035%
Canadian National Railway	6.25	8/1/34	95,000	132,521	0.008%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,513,719	0.095%
Canadian Natural Resources	2.95	7/15/30	1,520,000	1,569,554	0.099%
Cantor Commercial Real Estate Lending 2019-CF1	4.35	5/15/52	565,000	613,623	0.039%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	760,000	787,230	0.049%

Capital One Financial	3.9	1/29/24	810,000	866,669	0.054%
Capital One Financial	3.65	5/11/27	1,430,000	1,580,270	0.099%
Cardinal Health	3.41	6/15/27	1,405,000	1,530,580	0.096%
Cardinal Health	3.75	9/15/25	905,000	981,762	0.062%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	35,740	35,783	0.002%
Carmax Auto Owner Trust 2020-1	2.21	9/15/25	3,025,000	3,116,788	0.196%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	2,070,000	2,087,891	0.131%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	425,000	446,051	0.028%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	994,742	0.062%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	612,456	0.038%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	141,086	0.009%
Centra Health	4.7	1/1/48	25,000	27,840	0.002%
Central Texas Turnpike System	3.03	8/15/41	40,000	40,060	0.003%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	2,365,000	2,376,307	0.149%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,795,000	1,746,671	0.110%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,230,000	1,382,038	0.087%
Chevron	2	5/11/27	1,350,000	1,393,062	0.087%
Chicago O Hare International Airport	2.35	1/1/30	625,000	633,409	0.040%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	2,029,334	0.127%
Chubb INA Holdings	3.35	5/15/24	550,000	588,460	0.037%
CIFC Funding 2015-V	0.99	10/25/27	1,244,102	1,242,547	0.078%
CIFC Funding 2020-III	1.48	10/20/31	1,615,000	1,615,400	0.101%
CIFC Funding 2021-III	1.29	7/15/36	1,565,000	1,565,245	0.098%
Cigna	3.75	7/15/23	1,005,000	1,062,139	0.067%
Cigna	3	7/15/23	340,000	354,200	0.022%
Citigroup	3.89	1/10/28	2,050,000	2,268,341	0.142%
Citigroup	5.88	1/30/42	450,000	643,879	0.040%
Citigroup	4.08	4/23/29	1,920,000	2,150,241	0.135%
Citigroup	2.57	6/3/31	3,060,000	3,112,898	0.195%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	960,000	980,413	0.062%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	944,911	0.059%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	480,436	0.030%
Citigroup Mortgage Loan Trust	2.5	8/25/50	1,997,580	2,028,004	0.127%
Citizens Financial	4.3	2/11/31	575,000	617,071	0.039%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,082,077	0.068%
CMS Energy	4.88	3/1/44	635,000	808,752	0.051%
Cnh Equipment Trust 2019	2.35	4/15/27	2,345,000	2,425,429	0.152%
Cold Storage Trust 2020-ICE5	1.38	11/15/37	1,297,547	1,298,592	0.082%
Colombia Government International Bond	4	2/26/24	260,000	272,107	0.017%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	1,123,165	1,125,580	0.071%
Comcast	3.95	10/15/25	845,000	936,966	0.059%
Comcast	1.95	1/15/31	4,970,000	4,889,784	0.307%
Comcast	2.65	2/1/30	10,000	10,451	0.001%
Comcast	3.9	3/1/38	2,910,000	3,322,824	0.209%
Comcast	3.2	7/15/36	80,000	85,278	0.005%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	2,720,000	2,926,898	0.184%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,955,317	0.123%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,238,121	0.078%
CommonSpirit Health	2.76	10/1/24	865,000	911,076	0.057%
CommonSpirit Health	2.78	10/1/30	980,000	1,010,019	0.063%
CommonSpirit Health	3.91	10/1/50	40,000	43,753	0.003%
Conocophillips	4.95	3/15/26	1,900,000	2,180,638	0.137%
ConocoPhillips	3.75	10/1/27	360,000	400,050	0.025%
ConocoPhillips	2.4	2/15/31	380,000	384,275	0.024%
Corp Nacional del Cobre de Chile	3.75	1/15/31	570,000	614,089	0.039%
Credit Suisse	3	12/14/23	745,000	764,608	0.048%
Credit Suisse	2.19	6/5/26	1,765,000	1,790,870	0.112%
Credit Suisse	2.59	9/11/25	1,400,000	1,446,969	0.091%
Credit Suisse AG/New York NY	2.95	4/9/25	1,080,000	1,141,617	0.072%
CRH America Finance	3.95	4/4/28	1,700,000	1,906,841	0.120%
Crown Castle International	2.25	1/15/31	1,665,000	1,627,767	0.102%
Crown Castle International	3.7	6/15/26	700,000	763,645	0.048%
Crown Castle Towers	3.66	5/15/25	195,000	205,203	0.013%
Crown Castle Towers	3.72	7/15/23	450,000	460,348	0.029%
CVS Health	1.88	2/28/31	1,135,000	1,097,329	0.069%
CVS Health	5.13	7/20/45	925,000	1,201,687	0.075%
CVS Health	3.25	8/15/29	1,330,000	1,426,868	0.090%
CVS Health	2.7	8/21/40	425,000	404,750	0.025%
Dallas Fort Worth International Airport	2.99	11/1/38	15,000	15,715	0.001%
Dallas Fort Worth International Airport	3.09	11/1/40	3,945,000	4,057,279	0.255%
Danone	2.95	11/2/26	1,065,000	1,135,828	0.071%
Danske Bank	3.24	12/20/25	2,290,000	2,426,724	0.152%

Dcp Midstream Operating	3.88	3/15/23	15,000	15,356	0.001%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	743,032	742,845	0.047%
Delta Air Lines	3.8	4/19/23	550,000	570,625	0.036%
Detroit City School District	6.65	5/1/29	1,255,000	1,670,718	0.105%
Diageo Capital	1.38	9/29/25	1,080,000	1,091,797	0.069%
Diamondback Energy	2.88	12/1/24	2,265,000	2,378,250	0.149%
Discover Bank	2.7	2/6/30	2,000,000	2,074,978	0.130%
Discover Financial Services	3.75	3/4/25	1,440,000	1,553,619	0.098%
DRIVEN BRANDS FUNDING	2.79	10/20/51	1,705,000	1,705,000	0.107%
DRIVEN BRANDS FUNDING	3.79	7/20/50	792,000	826,431	0.052%
Dryden 77 CLO	1.25	5/20/34	2,155,000	2,155,575	0.135%
Duke Energy	2.65	9/1/26	355,000	374,175	0.023%
Duke Energy	3.75	9/1/46	280,000	297,452	0.019%
Duke Energy Florida	6.35	9/15/37	170,000	245,819	0.015%
Duke Energy Progress	6.3	4/1/38	100,000	142,064	0.009%
Duke Realty	4	9/15/28	2,110,000	2,386,537	0.150%
Eaton Vance	3.63	6/15/23	25,000	26,274	0.002%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	148,003	151,699	0.010%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	379,065	383,910	0.024%
Enbridge	4	10/1/23	420,000	444,720	0.028%
Enbridge	4.25	12/1/26	355,000	397,962	0.025%
Enbridge	5.5	12/1/46	555,000	745,649	0.047%
Enbridge Energy Partners	5.5	9/15/40	170,000	216,750	0.014%
Energy Transfer	5.25	4/15/29	1,105,000	1,294,231	0.081%
Energy Transfer	3.75	5/15/30	680,000	734,400	0.046%
Eni	4	9/12/23	620,000	658,875	0.041%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,677,984	0.168%
EOG Resources	2.63	3/15/23	2,175,000	2,234,197	0.140%
EOG Resources	4.38	4/15/30	1,710,000	1,994,464	0.125%
Equitable Holdings	3.9	4/20/23	312,000	327,325	0.021%
ERAC USA Finance	3.85	11/15/24	15,000	16,222	0.001%
ERAC USA Finance	4.5	2/15/45	260,000	316,677	0.020%
Erp Operating	3	4/15/23	35,000	36,137	0.002%
Essex Portfolio	2.65	3/15/32	660,000	665,392	0.042%
Essex Portfolio	4.5	3/15/48	1,455,000	1,776,983	0.112%
Evernorth Health	3	7/15/23	20,000	20,835	0.001%
Exelon	3.4	4/15/26	1,815,000	1,958,960	0.123%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	5,162	5,176	0.000%
Expedia	5	2/15/26	1,070,000	1,206,028	0.076%
Exxon Mobil	1.57	4/15/23	4,155,000	4,233,704	0.266%
Fannie Mae Connecticut Avenue Securities	1.29	1/25/30	1,473,676	1,437,444	0.090%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	14,259	14,203	0.001%
Fannie Mae REMICS	4	6/25/44	56,979	57,262	0.004%
Federal Home Loan Mortgage	6.5	10/1/31	2,718	3,069	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,820	3,168	0.000%
Federal Home Loan Mortgage	6	10/1/37	8,914	10,066	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	2,758	3,220	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	141,931	159,139	0.010%
Federal Home Loan Mortgage	4	10/1/40	3,134	3,389	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,382	1,515	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	122,586	136,992	0.009%
Federal Home Loan Mortgage	4.5	10/1/41	9,902	11,052	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	42,935	46,619	0.003%
Federal Home Loan Mortgage	6	11/1/21	17	17	0.000%
Federal Home Loan Mortgage	7	11/1/30	479	548	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	5,830	6,704	0.000%
Federal Home Loan Mortgage	5	11/1/33	7,241	8,061	0.001%
Federal Home Loan Mortgage	2.45	11/1/36	12,294	12,376	0.001%
Federal Home Loan Mortgage	6	11/1/37	11,009	13,014	0.001%
Federal Home Loan Mortgage	4.5	11/1/39	2,917	3,236	0.000%
Federal Home Loan Mortgage	4	11/1/40	13,641	15,090	0.001%
Federal Home Loan Mortgage	5.5	1/1/35	32,156	37,224	0.002%
Federal Home Loan Mortgage	6.5	1/1/36	11,865	13,331	0.001%
Federal Home Loan Mortgage	4	1/1/41	4,006	4,418	0.000%
Federal Home Loan Mortgage	4	1/1/41	393,876	434,354	0.027%
Federal Home Loan Mortgage	3.5	1/1/44	1,226,432	1,335,653	0.084%
Federal Home Loan Mortgage	6.5	12/1/28	8,125	9,148	0.001%
Federal Home Loan Mortgage	2.31	12/1/36	17,464	18,587	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	28,719	33,526	0.002%
Federal Home Loan Mortgage	5.5	12/1/39	63,011	73,465	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	52,626	59,022	0.004%
Federal Home Loan Mortgage	4.5	12/1/39	57,848	64,491	0.004%

Federal Home Loan Mortgage	4	12/1/40	685	755	0.000%
Federal Home Loan Mortgage	4	12/1/40	17,290	19,039	0.001%
Federal Home Loan Mortgage	4	12/1/41	8,245	9,092	0.001%
Federal Home Loan Mortgage	3	12/1/42	65,026	70,190	0.004%
Federal Home Loan Mortgage	6.5	2/1/31	4,993	5,610	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	14,863	15,433	0.001%
Federal Home Loan Mortgage	2.2	2/1/37	9,720	10,177	0.001%
Federal Home Loan Mortgage	4	2/1/41	391,052	429,260	0.027%
Federal Home Loan Mortgage	5	3/1/40	72,892	82,922	0.005%
Federal Home Loan Mortgage	4.5	3/1/41	868	964	0.000%
Federal Home Loan Mortgage	3.5	3/1/42	119,248	129,173	0.008%
Federal Home Loan Mortgage	3.5	3/1/46	1,113,505	1,215,712	0.076%
Federal Home Loan Mortgage	6.5	4/1/24	792	890	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	131,042	137,639	0.009%
Federal Home Loan Mortgage	7	4/1/32	1,971	2,269	0.000%
Federal Home Loan Mortgage	6.5	4/1/33	2,942	3,310	0.000%
Federal Home Loan Mortgage	1.92	4/1/37	30,634	32,309	0.002%
Federal Home Loan Mortgage	5	4/1/40	4,360	4,960	0.000%
Federal Home Loan Mortgage	3	4/1/47	2,662,411	2,806,148	0.176%
Federal Home Loan Mortgage	2.5	5/1/30	283,650	297,590	0.019%
Federal Home Loan Mortgage	5	5/1/40	162,382	183,651	0.012%
Federal Home Loan Mortgage	2.5	6/1/30	469,559	493,315	0.031%
Federal Home Loan Mortgage	7	6/1/32	1,232	1,278	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,017	1,062	0.000%
Federal Home Loan Mortgage	6	6/1/37	14,165	15,925	0.001%
Federal Home Loan Mortgage	3	6/1/43	429,406	458,434	0.029%
Federal Home Loan Mortgage	3.5	6/1/43	591,334	642,337	0.040%
Federal Home Loan Mortgage	5	7/1/25	13	14	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	13,346	14,086	0.001%
Federal Home Loan Mortgage	5	7/1/40	26,095	29,683	0.002%
Federal Home Loan Mortgage	3	7/1/43	836,637	893,196	0.056%
Federal Home Loan Mortgage	6.5	8/1/32	13,192	15,084	0.001%
Federal Home Loan Mortgage	6.5	8/1/32	6,130	7,063	0.000%
Federal Home Loan Mortgage	6	8/1/34	22,835	26,742	0.002%
Federal Home Loan Mortgage	6	8/1/37	28,895	33,901	0.002%
Federal Home Loan Mortgage	6	8/1/38	7,980	9,433	0.001%
Federal Home Loan Mortgage	6	8/1/38	10,987	12,890	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	8,539	9,543	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	47,657	53,230	0.003%
Federal Home Loan Mortgage	5	8/1/40	43,169	49,034	0.003%
Federal Home Loan Mortgage	5	8/1/40	168,749	192,794	0.012%
Federal Home Loan Mortgage	4.5	8/1/40	59,786	66,754	0.004%
Federal Home Loan Mortgage	4.5	8/1/40	93,067	104,003	0.007%
Federal Home Loan Mortgage	4	8/1/45	392,869	429,881	0.027%
Federal Home Loan Mortgage	8	9/1/24	65	69	0.000%
Federal Home Loan Mortgage	5	9/1/33	331	364	0.000%
Federal Home Loan Mortgage	6	9/1/37	1,079	1,276	0.000%
Federal Home Loan Mortgage	6	9/1/37	580	676	0.000%
Federal Home Loan Mortgage	4	9/1/40	7,703	8,495	0.001%
Federal National Mortgage Assn.	4.5	10/1/26	37,634	39,463	0.002%
Federal National Mortgage Assn.	3	10/1/32	910,076	971,061	0.061%
Federal National Mortgage Assn.	6	10/1/34	58,309	65,477	0.004%
Federal National Mortgage Assn.	5	10/1/34	3,240	3,678	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	99	114	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	9,291	11,000	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	49,938	57,924	0.004%
Federal National Mortgage Assn.	6	10/1/37	3,141	3,707	0.000%
Federal National Mortgage Assn.	3	10/1/37	651,633	689,319	0.043%
Federal National Mortgage Assn.	4.5	10/1/40	57,282	63,996	0.004%
Federal National Mortgage Assn.	3	10/1/42	214,528	231,881	0.015%
Federal National Mortgage Assn.	3	10/1/42	171,391	185,254	0.012%
Federal National Mortgage Assn.	3	10/1/42	491,176	529,984	0.033%
Federal National Mortgage Assn.	3	10/1/42	581,903	625,283	0.039%
Federal National Mortgage Assn.	3.5	10/1/45	5,614	6,118	0.000%
Federal National Mortgage Assn.	4	10/1/45	83,718	91,661	0.006%
Federal National Mortgage Assn.	3	10/1/46	1,609,644	1,729,243	0.109%
Federal National Mortgage Assn.	3	10/1/46	1,616,424	1,731,117	0.109%
Federal National Mortgage Assn.	3	10/1/46	877,711	935,234	0.059%
Federal National Mortgage Assn.	3	10/1/46	434,273	465,084	0.029%
Federal National Mortgage Assn.	3	10/1/46	38,007	40,541	0.003%
Federal National Mortgage Assn.	4	10/1/47	17,486	18,852	0.001%
Federal National Mortgage Assn.	4	10/1/48	54,591	60,550	0.004%

Federal National Mortgage Assn.	4	10/1/48	991,819	1,074,967	0.067%
Federal National Mortgage Assn.	4.5	10/1/48	238,044	260,263	0.016%
Federal National Mortgage Assn.	3	10/1/50	2,250,177	2,402,191	0.151%
Federal National Mortgage Assn.	2.5	10/1/51	4,325,000	4,465,020	0.280%
Federal National Mortgage Assn.	3.5	11/1/25	17,230	18,387	0.001%
Federal National Mortgage Assn.	3.5	11/1/26	150,538	160,689	0.010%
Federal National Mortgage Assn.	3.5	11/1/32	400,440	430,411	0.027%
Federal National Mortgage Assn.	5	11/1/33	4,622	5,260	0.000%
Federal National Mortgage Assn.	3	11/1/33	534,823	571,810	0.036%
Federal National Mortgage Assn.	6	11/1/34	50,526	59,446	0.004%
Federal National Mortgage Assn.	7	11/1/36	3,201	3,803	0.000%
Federal National Mortgage Assn.	3	11/1/36	524,892	561,415	0.035%
Federal National Mortgage Assn.	3	11/1/36	123,259	131,600	0.008%
Federal National Mortgage Assn.	6.5	11/1/36	7,249	8,355	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	477	554	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	31,822	36,974	0.002%
Federal National Mortgage Assn.	6.5	11/1/37	6,715	7,563	0.000%
Federal National Mortgage Assn.	6	11/1/38	16,989	20,076	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	38,530	43,030	0.003%
Federal National Mortgage Assn.	4	11/1/40	585,485	640,982	0.040%
Federal National Mortgage Assn.	4	11/1/40	214,703	236,725	0.015%
Federal National Mortgage Assn.	4	11/1/40	106,271	117,172	0.007%
Federal National Mortgage Assn.	4.5	11/1/40	810,270	905,098	0.057%
Federal National Mortgage Assn.	3.5	11/1/45	959,398	1,031,764	0.065%
Federal National Mortgage Assn.	3.5	11/1/45	220,925	237,516	0.015%
Federal National Mortgage Assn.	3.5	11/1/45	541,392	581,997	0.037%
Federal National Mortgage Assn.	4	11/1/45	14,889	16,251	0.001%
Federal National Mortgage Assn.	3	11/1/46	697,450	745,772	0.047%
Federal National Mortgage Assn.	3	11/1/46	530,677	564,442	0.035%
Federal National Mortgage Assn.	3	11/1/46	1,189,677	1,284,965	0.081%
Federal National Mortgage Assn.	3	11/1/46	512,526	548,027	0.034%
Federal National Mortgage Assn.	3	11/1/46	163,163	173,921	0.011%
Federal National Mortgage Assn.	3	11/1/46	133,000	142,551	0.009%
Federal National Mortgage Assn.	3	11/1/46	1,754,973	1,875,828	0.118%
Federal National Mortgage Assn.	3	11/1/46	231,893	248,774	0.016%
Federal National Mortgage Assn.	3	11/1/46	88,712	95,297	0.006%
Federal National Mortgage Assn.	3.5	11/1/47	76,503	82,216	0.005%
Federal National Mortgage Assn.	4.5	11/1/47	711,080	791,732	0.050%
Federal National Mortgage Assn.	3	11/1/47	1,198,451	1,273,747	0.080%
Federal National Mortgage Assn.	3	11/1/48	305,493	320,319	0.020%
Federal National Mortgage Assn.	4.5	11/1/48	558,230	603,404	0.038%
Federal National Mortgage Assn.	4	11/1/49	450,264	482,030	0.030%
Federal National Mortgage Assn.	4.5	11/1/49	20,296	21,949	0.001%
Federal National Mortgage Assn.	8	1/1/27	445	447	0.000%
Federal National Mortgage Assn.	4.5	1/1/27	50,964	53,558	0.003%
Federal National Mortgage Assn.	7	1/1/31	60	61	0.000%
Federal National Mortgage Assn.	6.5	1/1/32	4,353	5,032	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	578,756	606,689	0.038%
Federal National Mortgage Assn.	5.5	1/1/35	47,907	55,476	0.003%
Federal National Mortgage Assn.	3	1/1/35	3,650	3,918	0.000%
Federal National Mortgage Assn.	3	1/1/35	6,203	6,584	0.000%
Federal National Mortgage Assn.	2	1/1/36	4,559,843	4,722,882	0.297%
Federal National Mortgage Assn.	5.5	1/1/36	120,920	140,518	0.009%
Federal National Mortgage Assn.	6	1/1/36	2,235	2,608	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	259,259	278,946	0.018%
Federal National Mortgage Assn.	5.5	1/1/36	107,708	124,777	0.008%
Federal National Mortgage Assn.	6	1/1/37	60,245	71,090	0.004%
Federal National Mortgage Assn.	2.23	1/1/37	1,780	1,769	0.000%
Federal National Mortgage Assn.	4	1/1/40	10,535,000	11,287,059	0.709%
Federal National Mortgage Assn.	4	1/1/41	453,452	501,560	0.031%
Federal National Mortgage Assn.	4	1/1/41	15,513	17,024	0.001%
Federal National Mortgage Assn.	4	1/1/41	20,809	22,908	0.001%
Federal National Mortgage Assn.	3	1/1/42	17,275,000	18,075,993	1.135%
Federal National Mortgage Assn.	4	1/1/42	361,697	398,755	0.025%
Federal National Mortgage Assn.	4	1/1/43	100,463	110,625	0.007%
Federal National Mortgage Assn.	3	1/1/43	415,448	443,191	0.028%
Federal National Mortgage Assn.	2.5	1/1/44	45,550,000	46,964,541	2.949%
Federal National Mortgage Assn.	4.5	1/1/44	682	761	0.000%
Federal National Mortgage Assn.	3.5	1/1/44	143,111	156,164	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	473,957	514,127	0.032%
Federal National Mortgage Assn.	3.5	1/1/46	173,415	186,338	0.012%
Federal National Mortgage Assn.	3.5	1/1/46	848,563	913,596	0.057%

Federal National Mortgage Assn.	4	1/1/46	426,617	467,364	0.029%
Federal National Mortgage Assn.	3.5	1/1/47	865,465	937,247	0.059%
Federal National Mortgage Assn.	3.5	1/1/47	1,153,956	1,231,247	0.077%
Federal National Mortgage Assn.	3	1/1/47	318,597	341,619	0.021%
Federal National Mortgage Assn.	3	1/1/47	3,692,566	3,902,640	0.245%
Federal National Mortgage Assn.	2	1/1/50	67,030,000	67,090,222	4.212%
Federal National Mortgage Assn.	4	1/1/50	3,109,640	3,326,856	0.209%
Federal National Mortgage Assn.	3	1/1/50	2,906,875	3,059,267	0.192%
Federal National Mortgage Assn.	4.5	1/1/50	103,127	112,000	0.007%
Federal National Mortgage Assn.	6	12/1/21	89	89	0.000%
Federal National Mortgage Assn.	7.5	12/1/30	612	682	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	39,230	45,922	0.003%
Federal National Mortgage Assn.	3	12/1/32	4,780,661	5,049,400	0.317%
Federal National Mortgage Assn.	3.5	12/1/33	2,282,851	2,433,424	0.153%
Federal National Mortgage Assn.	5.5	12/1/34	32,368	37,551	0.002%
Federal National Mortgage Assn.	6	12/1/35	95,592	112,034	0.007%
Federal National Mortgage Assn.	5.5	12/1/35	659,947	763,474	0.048%
Federal National Mortgage Assn.	6.5	12/1/37	129	144	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	55,629	64,125	0.004%
Federal National Mortgage Assn.	5.5	12/1/38	387	447	0.000%
Federal National Mortgage Assn.	5	12/1/39	13,312	15,138	0.001%
Federal National Mortgage Assn.	4	12/1/40	5,986	6,566	0.000%
Federal National Mortgage Assn.	4	12/1/40	2,336	2,563	0.000%
Federal National Mortgage Assn.	5	12/1/41	640,431	707,199	0.044%
Federal National Mortgage Assn.	3.5	12/1/41	9,417	10,349	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	775,955	834,064	0.052%
Federal National Mortgage Assn.	3.5	12/1/45	481,883	515,945	0.032%
Federal National Mortgage Assn.	3.5	12/1/45	1,363,299	1,468,354	0.092%
Federal National Mortgage Assn.	4	12/1/45	22,056	23,966	0.002%
Federal National Mortgage Assn.	4	12/1/45	805,844	898,948	0.056%
Federal National Mortgage Assn.	3	12/1/46	500,709	537,162	0.034%
Federal National Mortgage Assn.	3	12/1/46	700,648	751,658	0.047%
Federal National Mortgage Assn.	3	12/1/46	430,761	460,728	0.029%
Federal National Mortgage Assn.	3	12/1/46	696,888	751,006	0.047%
Federal National Mortgage Assn.	3	12/1/46	5,230,127	5,610,825	0.352%
Federal National Mortgage Assn.	3.5	12/1/46	776,636	828,655	0.052%
Federal National Mortgage Assn.	3	12/1/46	480,232	514,090	0.032%
Federal National Mortgage Assn.	3	12/1/46	141,511	151,820	0.010%
Federal National Mortgage Assn.	3	12/1/46	8,680	9,225	0.001%
Federal National Mortgage Assn.	3.5	12/1/47	7,111	7,576	0.000%
Federal National Mortgage Assn.	5	12/1/47	229,845	259,082	0.016%
Federal National Mortgage Assn.	3.5	12/1/47	2,191,950	2,334,214	0.147%
Federal National Mortgage Assn.	6	12/1/48	1,367,038	1,612,771	0.101%
Federal National Mortgage Assn.	4	12/1/49	750,953	819,737	0.051%
Federal National Mortgage Assn.	3	12/1/49	2,597,596	2,747,205	0.172%
Federal National Mortgage Assn.	7	2/1/24	260	273	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,551	1,768	0.000%
Federal National Mortgage Assn.	6	2/1/33	30,593	34,352	0.002%
Federal National Mortgage Assn.	6	2/1/34	27,457	31,456	0.002%
Federal National Mortgage Assn.	5	2/1/34	122,869	137,121	0.009%
Federal National Mortgage Assn.	3	2/1/34	876,792	924,207	0.058%
Federal National Mortgage Assn.	3.5	2/1/35	28,859	31,231	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	73,038	84,571	0.005%
Federal National Mortgage Assn.	5.5	2/1/35	58,055	67,501	0.004%
Federal National Mortgage Assn.	6	2/1/36	31,691	37,423	0.002%
Federal National Mortgage Assn.	5	2/1/36	3,851	4,393	0.000%
Federal National Mortgage Assn.	5.5	2/1/36	42,095	48,798	0.003%
Federal National Mortgage Assn.	6	2/1/37	9,756	11,450	0.001%
Federal National Mortgage Assn.	3	2/1/40	3,544,821	3,794,482	0.238%
Federal National Mortgage Assn.	5.5	2/1/40	1,782	2,014	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	117,181	130,868	0.008%
Federal National Mortgage Assn.	4	2/1/41	432,371	474,484	0.030%
Federal National Mortgage Assn.	4	2/1/41	55,354	60,941	0.004%
Federal National Mortgage Assn.	4	2/1/41	36,636	40,366	0.003%
Federal National Mortgage Assn.	3	2/1/43	652,198	695,723	0.044%
Federal National Mortgage Assn.	4.5	2/1/46	615,226	682,611	0.043%
Federal National Mortgage Assn.	4	2/1/47	490,803	535,974	0.034%
Federal National Mortgage Assn.	3	2/1/47	561,859	599,096	0.038%
Federal National Mortgage Assn.	3.5	2/1/47	403,438	430,187	0.027%
Federal National Mortgage Assn.	3.5	2/1/48	578,700	615,287	0.039%
Federal National Mortgage Assn.	3.5	2/1/48	2,203,600	2,369,586	0.149%
Federal National Mortgage Assn.	4	2/1/49	86,272	92,398	0.006%

Federal National Mortgage Assn.	4	2/1/50	929,655	1,002,280	0.063%
Federal National Mortgage Assn.	3	3/1/35	4,119,247	4,438,545	0.279%
Federal National Mortgage Assn.	5	3/1/36	95	108	0.000%
Federal National Mortgage Assn.	6	3/1/36	33,119	38,993	0.002%
Federal National Mortgage Assn.	6	3/1/37	1,123	1,327	0.000%
Federal National Mortgage Assn.	4	3/1/41	887,209	978,284	0.061%
Federal National Mortgage Assn.	4.5	3/1/41	35,238	39,353	0.002%
Federal National Mortgage Assn.	4	3/1/42	3,190	3,528	0.000%
Federal National Mortgage Assn.	4	3/1/42	1,462,637	1,621,376	0.102%
Federal National Mortgage Assn.	3	3/1/43	1,059,057	1,144,733	0.072%
Federal National Mortgage Assn.	3.5	3/1/44	133,207	146,337	0.009%
Federal National Mortgage Assn.	3	3/1/44	1,213,094	1,298,851	0.082%
Federal National Mortgage Assn.	4.5	3/1/45	9,672	10,679	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	1,277	1,424	0.000%
Federal National Mortgage Assn.	4	3/1/46	41,461	45,378	0.003%
Federal National Mortgage Assn.	4.5	3/1/46	1,917,741	2,133,560	0.134%
Federal National Mortgage Assn.	3.5	3/1/47	1,440,222	1,555,970	0.098%
Federal National Mortgage Assn.	4	3/1/47	998,969	1,082,166	0.068%
Federal National Mortgage Assn.	3.5	3/1/47	1,102,439	1,177,174	0.074%
Federal National Mortgage Assn.	4	3/1/49	2,360	2,533	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	3,724	3,916	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	23,071	24,445	0.002%
Federal National Mortgage Assn.	7	4/1/32	644	739	0.000%
Federal National Mortgage Assn.	5	4/1/35	3,871	4,407	0.000%
Federal National Mortgage Assn.	6	4/1/35	3,283	3,802	0.000%
Federal National Mortgage Assn.	6	4/1/36	19,017	22,471	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	258	293	0.000%
Federal National Mortgage Assn.	3	4/1/40	3,917	4,177	0.000%
Federal National Mortgage Assn.	3	4/1/40	3,788	4,042	0.000%
Federal National Mortgage Assn.	5	4/1/40	10,457	11,892	0.001%
Federal National Mortgage Assn.	5	4/1/41	76,579	87,486	0.005%
Federal National Mortgage Assn.	3.5	4/1/45	183,380	197,958	0.012%
Federal National Mortgage Assn.	3.5	4/1/45	2,667	2,868	0.000%
Federal National Mortgage Assn.	3.5	4/1/46	3,231	3,471	0.000%
Federal National Mortgage Assn.	3.5	4/1/47	400,305	428,402	0.027%
Federal National Mortgage Assn.	4.5	4/1/48	432,691	466,671	0.029%
Federal National Mortgage Assn.	4.5	4/1/50	1,474,482	1,651,142	0.104%
Federal National Mortgage Assn.	2.5	5/1/30	36,295	38,176	0.002%
Federal National Mortgage Assn.	3	5/1/31	1,041,558	1,097,621	0.069%
Federal National Mortgage Assn.	3.5	5/1/31	28,714	31,066	0.002%
Federal National Mortgage Assn.	6.5	5/1/31	1,016	1,141	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	376,517	396,461	0.025%
Federal National Mortgage Assn.	5.5	5/1/36	10,776	12,520	0.001%
Federal National Mortgage Assn.	2	5/1/36	4,475,778	4,637,782	0.291%
Federal National Mortgage Assn.	6.5	5/1/37	12	14	0.000%
Federal National Mortgage Assn.	5	5/1/40	173,190	196,349	0.012%
Federal National Mortgage Assn.	3	5/1/43	92,408	99,037	0.006%
Federal National Mortgage Assn.	3	5/1/43	178,056	189,304	0.012%
Federal National Mortgage Assn.	3	5/1/43	17,437	18,538	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	1,322,810	1,521,005	0.095%
Federal National Mortgage Assn.	5.5	5/1/44	2,657,106	3,078,283	0.193%
Federal National Mortgage Assn.	3	5/1/46	7,735	8,327	0.001%
Federal National Mortgage Assn.	3	5/1/46	340,391	365,679	0.023%
Federal National Mortgage Assn.	3.5	5/1/47	177,791	189,787	0.012%
Federal National Mortgage Assn.	3.5	5/1/47	5,254	5,623	0.000%
Federal National Mortgage Assn.	4.5	5/1/47	675,664	750,838	0.047%
Federal National Mortgage Assn.	4.5	5/1/48	1,793,945	1,997,010	0.125%
Federal National Mortgage Assn.	4.5	5/1/49	801,337	875,944	0.055%
Federal National Mortgage Assn.	3.5	5/1/49	2,495,834	2,719,204	0.171%
Federal National Mortgage Assn.	4.5	5/1/50	297,301	323,137	0.020%
Federal National Mortgage Assn.	4.5	5/1/50	462,794	503,587	0.032%
Federal National Mortgage Assn.	2.5	5/1/51	403,874	418,134	0.026%
Federal National Mortgage Assn.	2.5	6/1/32	580,863	607,448	0.038%
Federal National Mortgage Assn.	3.5	6/1/33	1,034,985	1,109,075	0.070%
Federal National Mortgage Assn.	6	6/1/35	48,684	56,811	0.004%
Federal National Mortgage Assn.	3	6/1/35	260,209	280,826	0.018%
Federal National Mortgage Assn.	6	6/1/36	713	843	0.000%
Federal National Mortgage Assn.	6.5	6/1/36	61,125	71,493	0.004%
Federal National Mortgage Assn.	5	6/1/40	2,212	2,507	0.000%
Federal National Mortgage Assn.	5	6/1/40	194,472	221,157	0.014%
Federal National Mortgage Assn.	3.5	6/1/43	86,588	94,741	0.006%
Federal National Mortgage Assn.	3.5	6/1/43	9,317	10,070	0.001%



Federal National Mortgage Assn.	4	6/1/45	1,258,925	1,384,215	0.087%
Federal National Mortgage Assn.	3.5	6/1/46	489,384	532,939	0.033%
Federal National Mortgage Assn.	3.5	6/1/46	100,987	109,208	0.007%
Federal National Mortgage Assn.	3	6/1/47	614,923	664,197	0.042%
Federal National Mortgage Assn.	4	6/1/48	1,407,947	1,509,485	0.095%
Federal National Mortgage Assn.	2.5	6/1/51	1,349,043	1,398,267	0.088%
Federal National Mortgage Assn.	2.5	6/1/51	1,767,785	1,834,242	0.115%
Federal National Mortgage Assn.	4.5	7/1/26	1,824	1,919	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	18,416	21,357	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	3,675	4,196	0.000%
Federal National Mortgage Assn.	7	7/1/32	7,641	7,865	0.000%
Federal National Mortgage Assn.	1.84	7/1/35	8,584	8,568	0.001%
Federal National Mortgage Assn.	1.92	7/1/36	14,019	14,779	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	3,627	4,203	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	31,534	34,964	0.002%
Federal National Mortgage Assn.	4.5	7/1/40	6,090	6,732	0.000%
Federal National Mortgage Assn.	5	7/1/41	76,386	86,495	0.005%
Federal National Mortgage Assn.	4.5	7/1/42	4,111	4,607	0.000%
Federal National Mortgage Assn.	3.5	7/1/43	692,753	757,982	0.048%
Federal National Mortgage Assn.	3	7/1/43	48,204	51,589	0.003%
Federal National Mortgage Assn.	3.5	7/1/45	186,439	200,618	0.013%
Federal National Mortgage Assn.	5	7/1/45	327,601	369,814	0.023%
Federal National Mortgage Assn.	3.5	7/1/47	269,241	289,545	0.018%
Federal National Mortgage Assn.	4	7/1/48	748,353	801,158	0.050%
Federal National Mortgage Assn.	3.5	7/1/50	528,869	562,209	0.035%
Federal National Mortgage Assn.	2.5	7/1/51	494,123	511,976	0.032%
Federal National Mortgage Assn.	2.5	7/1/51	2,226,680	2,307,558	0.145%
Federal National Mortgage Assn.	2	8/1/28	334,242	345,514	0.022%
Federal National Mortgage Assn.	7	8/1/31	1,478	1,735	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	712,653	762,429	0.048%
Federal National Mortgage Assn.	6	8/1/34	51,902	59,801	0.004%
Federal National Mortgage Assn.	5.5	8/1/37	65,135	75,706	0.005%
Federal National Mortgage Assn.	6.5	8/1/37	5,547	6,282	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	4,864	5,463	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	60,913	70,865	0.004%
Federal National Mortgage Assn.	6.5	8/1/38	14,012	15,739	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	48,268	53,897	0.003%
Federal National Mortgage Assn.	5	8/1/40	11,932	13,650	0.001%
Federal National Mortgage Assn.	5	8/1/40	11,937	13,438	0.001%
Federal National Mortgage Assn.	5	8/1/40	25,987	28,909	0.002%
Federal National Mortgage Assn.	4	8/1/42	74,343	82,555	0.005%
Federal National Mortgage Assn.	3	8/1/43	1,068,845	1,140,499	0.072%
Federal National Mortgage Assn.	3.5	8/1/45	934,647	1,010,016	0.063%
Federal National Mortgage Assn.	4	8/1/47	2,266,184	2,479,326	0.156%
Federal National Mortgage Assn.	3	8/1/47	1,365,255	1,467,785	0.092%
Federal National Mortgage Assn.	3.5	8/1/47	169,946	183,975	0.012%
Federal National Mortgage Assn.	4	8/1/47	1,587,837	1,723,934	0.108%
Federal National Mortgage Assn.	4	8/1/47	499,087	538,290	0.034%
Federal National Mortgage Assn.	4.5	8/1/48	235,274	253,809	0.016%
Federal National Mortgage Assn.	5	8/1/48	1,853,137	2,040,972	0.128%
Federal National Mortgage Assn.	3	8/1/49	360,064	387,308	0.024%
Federal National Mortgage Assn.	3	8/1/50	610,637	649,317	0.041%
Federal National Mortgage Assn.	3	8/1/50	1,223,540	1,302,605	0.082%
Federal National Mortgage Assn.	2.5	8/1/51	1,375,267	1,424,933	0.089%
Federal National Mortgage Assn.	2.5	8/1/51	1,684,938	1,745,746	0.110%
Federal National Mortgage Assn.	2.5	8/1/51	2,167,096	2,237,762	0.141%
Federal National Mortgage Assn.	2.5	8/1/51	1,768,067	1,838,913	0.115%
Federal National Mortgage Assn.	5	9/1/22	2	2	0.000%
Federal National Mortgage Assn.	4.5	9/1/25	440	464	0.000%
Federal National Mortgage Assn.	3	9/1/33	472,170	504,573	0.032%
Federal National Mortgage Assn.	4.5	9/1/35	367,023	408,011	0.026%
Federal National Mortgage Assn.	1.91	9/1/37	4,217	4,266	0.000%
Federal National Mortgage Assn.	6.5	9/1/38	6,132	7,173	0.000%
Federal National Mortgage Assn.	6	9/1/38	172,424	203,406	0.013%
Federal National Mortgage Assn.	6	9/1/39	100,079	118,076	0.007%
Federal National Mortgage Assn.	5	9/1/40	368,641	421,695	0.026%
Federal National Mortgage Assn.	4.5	9/1/42	2,664	2,961	0.000%
Federal National Mortgage Assn.	3	9/1/43	237,002	256,179	0.016%
Federal National Mortgage Assn.	3.5	9/1/43	276,951	302,774	0.019%
Federal National Mortgage Assn.	4	9/1/45	34,929	38,143	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	1,607,388	1,739,342	0.109%
Federal National Mortgage Assn.	4	9/1/46	29,537	32,223	0.002%

Federal National Mortgage Assn.	4	9/1/46	737,667	800,817	0.050%
Federal National Mortgage Assn.	4.5	9/1/46	308,256	343,406	0.022%
Federal National Mortgage Assn.	3.5	9/1/46	14,708	15,790	0.001%
Federal National Mortgage Assn.	5	9/1/48	187,802	206,306	0.013%
Federal National Mortgage Assn.	3	9/1/48	7,096	7,482	0.000%
Federal National Mortgage Assn.	3	9/1/48	864,093	914,770	0.057%
Federal National Mortgage Assn.	3	9/1/49	414,980	446,436	0.028%
Federal National Mortgage Assn.	3	9/1/50	127,532	135,611	0.009%
Federal National Mortgage Association	6.63	11/15/30	500,000	713,862	0.045%
Federal National Mortgage Association	6.25	5/15/29	342,000	459,841	0.029%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	1,028,797	0.065%
FHLMC 15YR GOLD	6	10/1/21	9	9	0.000%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,839,112	0.115%
Fifth Third Bancorp	1.63	5/5/23	920,000	937,243	0.059%
First American Financial	4.6	11/15/24	410,000	449,843	0.028%
Fiserv	3.2	7/1/26	10,000	10,804	0.001%
Florida development Finance	4.11	4/1/50	1,425,000	1,494,819	0.094%
Florida Gas Transmission	3.88	7/15/22	455,000	462,791	0.029%
FNMA 30 YR TBA OCT	4.5	1/1/35	9,859,000	10,662,361	0.669%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,315,000	2,431,115	0.153%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,916,136	0.183%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	2,020,000	2,024,583	0.127%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,625,000	1,618,968	0.102%
Fox	4.03	1/25/24	600,000	643,625	0.040%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	37,704	37,700	0.002%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	607,920	644,800	0.040%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	62,597	62,610	0.004%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	124,016	126,436	0.008%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	644,198	664,258	0.042%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	9,559	9,610	0.001%
Freddie Mac REMICS	4.5	5/25/50	1,030,860	170,732	0.011%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.95	12/25/50	371,075	371,211	0.023%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.75	8/25/33	2,612,655	2,613,551	0.164%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	225,792	225,870	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	0.85	8/25/33	1,778,012	1,780,399	0.112%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	770,367	773,198	0.049%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	130,862	132,357	0.008%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	179,331	181,909	0.011%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,124,457	1,134,415	0.071%
GATX	4.35	2/15/24	2,355,000	2,538,822	0.159%
General Dynamics	3.25	4/1/25	35,000	37,577	0.002%
General Electric	6.75	3/15/32	378,000	517,690	0.033%
General Motors	4	4/1/25	1,090,000	1,186,493	0.074%
General Motors Financial	3.55	7/8/22	15,000	15,349	0.001%
Georgetown University	4.32	4/1/49	1,475,000	1,814,424	0.114%
Gilead Sciences	3.25	9/1/22	600,000	613,279	0.039%
GMF Floorplan Owner Revolving Trust	3.06	4/15/24	100,000	101,425	0.006%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	72,016	72,175	0.005%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,310,000	1,341,796	0.084%
Goldman Sachs	6.75	10/1/37	455,000	650,659	0.041%
Goldman Sachs	4.25	10/21/25	825,000	912,737	0.057%
Goldman Sachs	3.5	1/23/25	750,000	802,610	0.050%
Goldman Sachs	3.8	3/15/30	1,270,000	1,411,073	0.089%
Goldman Sachs	3.27	9/29/25	1,915,000	2,045,549	0.128%
Government National Mortgage Assn.	7.5	10/15/23	428	430	0.000%
Government National Mortgage Assn.	7.5	10/15/25	349	359	0.000%
Government National Mortgage Assn.	6.5	10/15/25	97	109	0.000%
Government National Mortgage Assn.	7.5	10/15/25	449	481	0.000%
Government National Mortgage Assn.	7.5	10/15/30	268	276	0.000%
Government National Mortgage Assn.	5.5	10/20/32	826	945	0.000%
Government National Mortgage Assn.	5	10/20/40	49,523	56,471	0.004%
Government National Mortgage Assn.	4	10/20/41	2,760	3,026	0.000%
Government National Mortgage Assn.	3.5	10/20/44	53,097	57,367	0.004%
Government National Mortgage Assn.	3.5	10/20/45	65,046	69,651	0.004%
Government National Mortgage Assn.	3.5	10/20/45	95,611	102,383	0.006%
Government National Mortgage Assn.	3	10/20/46	889,765	936,611	0.059%
Government National Mortgage Assn.	3.5	10/20/46	2,603	2,770	0.000%
Government National Mortgage Assn.	5	10/20/47	238,398	261,271	0.016%
Government National Mortgage Assn.	5.5	10/20/48	45,120	49,784	0.003%
Government National Mortgage Assn.	3	10/20/49	501,132	514,563	0.032%
Government National Mortgage Assn.	4	10/20/50	5,389,137	5,739,064	0.360%
Government National Mortgage Assn.	2.5	10/20/51	10,994,000	11,329,188	0.711%

Government National Mortgage Assn.	9	11/15/24	24	24	0.000%
Government National Mortgage Assn.	7.5	11/15/25	3,470	3,484	0.000%
Government National Mortgage Assn.	7.5	11/15/29	479	507	0.000%
Government National Mortgage Assn.	4.5	11/20/39	26,251	29,047	0.002%
Government National Mortgage Assn.	4.5	11/20/40	411,919	457,308	0.029%
Government National Mortgage Assn.	5	11/20/40	25,082	28,610	0.002%
Government National Mortgage Assn.	3.5	11/20/42	5,453	5,812	0.000%
Government National Mortgage Assn.	3	11/20/46	316,586	333,266	0.021%
Government National Mortgage Assn.	3	11/20/46	2,242,801	2,363,738	0.148%
Government National Mortgage Assn.	3	11/20/46	1,478	1,556	0.000%
Government National Mortgage Assn.	4	11/20/47	1,040,423	1,114,531	0.070%
Government National Mortgage Assn.	5	11/20/47	99,428	108,831	0.007%
Government National Mortgage Assn.	5.5	11/20/48	201,565	222,302	0.014%
Government National Mortgage Assn.	3.5	1/1/41	923,000	970,827	0.061%
Government National Mortgage Assn.	2	1/1/50	16,780,000	17,021,868	1.069%
Government National Mortgage Assn.	8	1/15/26	2,045	2,047	0.000%
Government National Mortgage Assn.	6.5	1/15/29	446	499	0.000%
Government National Mortgage Assn.	7.5	1/15/32	33,449	35,083	0.002%
Government National Mortgage Assn.	5	1/20/33	1,397	1,561	0.000%
Government National Mortgage Assn.	5	1/20/36	1,704	1,903	0.000%
Government National Mortgage Assn.	4.5	1/20/41	338,071	379,151	0.024%
Government National Mortgage Assn.	4	1/20/46	450,661	490,011	0.031%
Government National Mortgage Assn.	4.5	1/20/46	6,552	7,272	0.000%
Government National Mortgage Assn.	3.5	1/20/46	19,638	21,218	0.001%
Government National Mortgage Assn.	5	1/20/48	811,525	891,159	0.056%
Government National Mortgage Assn.	5.5	1/20/49	152,145	167,873	0.011%
Government National Mortgage Assn.	3.5	1/20/49	207,314	219,558	0.014%
Government National Mortgage Assn.	3	1/20/50	454,352	467,487	0.029%
Government National Mortgage Assn.	7.5	12/15/23	186	187	0.000%
Government National Mortgage Assn.	7.5	12/15/25	175	188	0.000%
Government National Mortgage Assn.	7.5	12/15/27	311	312	0.000%
Government National Mortgage Assn.	6.5	12/20/33	2,062	2,445	0.000%
Government National Mortgage Assn.	5	12/20/35	6,041	6,799	0.000%
Government National Mortgage Assn.	3.5	12/20/42	715,701	773,758	0.049%
Government National Mortgage Assn.	3.5	12/20/45	243,118	259,379	0.016%
Government National Mortgage Assn.	4.5	12/20/45	3,780	4,163	0.000%
Government National Mortgage Assn.	3.5	12/20/47	1,183,105	1,254,368	0.079%
Government National Mortgage Assn.	5	12/20/47	486,085	533,175	0.033%
Government National Mortgage Assn.	5.5	12/20/48	652,095	719,165	0.045%
Government National Mortgage Assn.	4	2/15/41	106,183	117,924	0.007%
Government National Mortgage Assn.	3.5	2/15/45	64,160	69,060	0.004%
Government National Mortgage Assn.	5.5	2/20/34	147,108	172,291	0.011%
Government National Mortgage Assn.	5	2/20/35	5,927	6,673	0.000%
Government National Mortgage Assn.	5.5	2/20/35	1,019	1,167	0.000%
Government National Mortgage Assn.	5.5	2/20/36	10,113	11,896	0.001%
Government National Mortgage Assn.	3.5	2/20/43	89,239	96,477	0.006%
Government National Mortgage Assn.	4	2/20/44	97,000	106,001	0.007%
Government National Mortgage Assn.	3.5	2/20/45	45,712	49,195	0.003%
Government National Mortgage Assn.	3.5	2/20/46	198,920	214,905	0.013%
Government National Mortgage Assn.	3.5	2/20/46	205,883	220,444	0.014%
Government National Mortgage Assn.	3	2/20/48	179,845	185,207	0.012%
Government National Mortgage Assn.	3.5	2/20/48	1,589,655	1,680,099	0.105%
Government National Mortgage Assn.	5	2/20/48	511,802	561,873	0.035%
Government National Mortgage Assn.	3.5	2/20/48	2,703,118	2,905,263	0.182%
Government National Mortgage Assn.	3.5	2/20/48	7,975	8,539	0.001%
Government National Mortgage Assn.	3.5	2/20/48	1,190,024	1,275,945	0.080%
Government National Mortgage Assn.	7.5	3/15/23	110	111	0.000%
Government National Mortgage Assn.	7.5	3/15/26	45	46	0.000%
Government National Mortgage Assn.	6.5	3/15/26	145	162	0.000%
Government National Mortgage Assn.	10	3/15/26	0	0	0.000%
Government National Mortgage Assn.	6.5	3/15/29	516	576	0.000%
Government National Mortgage Assn.	6.5	3/15/29	315	352	0.000%
Government National Mortgage Assn.	6.5	3/15/29	600	670	0.000%
Government National Mortgage Assn.	7.5	3/15/32	1,125	1,317	0.000%
Government National Mortgage Assn.	4	3/15/41	131,423	145,907	0.009%
Government National Mortgage Assn.	5.5	3/20/34	687	805	0.000%
Government National Mortgage Assn.	5	3/20/35	4,658	5,243	0.000%
Government National Mortgage Assn.	5	3/20/36	8,737	9,834	0.001%
Government National Mortgage Assn.	4.5	3/20/41	29,254	32,559	0.002%
Government National Mortgage Assn.	5	3/20/41	315,524	359,800	0.023%
Government National Mortgage Assn.	3.5	3/20/43	170,255	182,872	0.011%
Government National Mortgage Assn.	3.5	3/20/46	452,264	481,067	0.030%

Government National Mortgage Assn.	4	3/20/47	192,252	205,976	0.013%
Government National Mortgage Assn.	4.5	3/20/47	199,500	216,203	0.014%
Government National Mortgage Assn.	3	3/20/48	238,422	245,543	0.015%
Government National Mortgage Assn.	5.5	3/20/48	417,470	466,528	0.029%
Government National Mortgage Assn.	5.5	3/20/49	504,502	557,740	0.035%
Government National Mortgage Assn.	7.5	4/15/23	417	418	0.000%
Government National Mortgage Assn.	6.5	4/15/26	386	432	0.000%
Government National Mortgage Assn.	6.5	4/15/29	17	19	0.000%
Government National Mortgage Assn.	6.5	4/15/29	135	150	0.000%
Government National Mortgage Assn.	6.5	4/15/29	17	19	0.000%
Government National Mortgage Assn.	6	4/15/36	15,813	18,681	0.001%
Government National Mortgage Assn.	5	4/20/39	6,514	7,426	0.000%
Government National Mortgage Assn.	3.5	4/20/43	1,029,474	1,101,827	0.069%
Government National Mortgage Assn.	3.5	4/20/45	10,910	11,810	0.001%
Government National Mortgage Assn.	3.5	4/20/46	659,731	699,621	0.044%
Government National Mortgage Assn.	3.5	4/20/47	1,373,421	1,445,199	0.091%
Government National Mortgage Assn.	5.5	4/20/48	140,790	157,035	0.010%
Government National Mortgage Assn.	3.5	4/20/48	738,854	801,684	0.050%
Government National Mortgage Assn.	3	4/20/50	314,994	322,215	0.020%
Government National Mortgage Assn.	3	4/20/51	6,282,020	6,571,231	0.413%
Government National Mortgage Assn.	9.5	5/15/22	8	8	0.000%
Government National Mortgage Assn.	6.5	5/15/29	78	87	0.000%
Government National Mortgage Assn.	6.5	5/15/29	116	130	0.000%
Government National Mortgage Assn.	6.5	5/15/29	86	96	0.000%
Government National Mortgage Assn.	6.5	5/15/29	177	198	0.000%
Government National Mortgage Assn.	6.5	5/15/29	172	196	0.000%
Government National Mortgage Assn.	3.5	5/20/43	31,735	34,307	0.002%
Government National Mortgage Assn.	3.5	5/20/45	19,205	20,754	0.001%
Government National Mortgage Assn.	3.5	5/20/45	51,963	56,135	0.004%
Government National Mortgage Assn.	3	5/20/46	360,969	379,948	0.024%
Government National Mortgage Assn.	3.5	5/20/46	288,608	306,682	0.019%
Government National Mortgage Assn.	4	5/20/46	158,369	172,177	0.011%
Government National Mortgage Assn.	3.5	5/20/46	18,728	20,239	0.001%
Government National Mortgage Assn.	3.5	5/20/46	7,816	8,409	0.001%
Government National Mortgage Assn.	3.5	5/20/46	748	787	0.000%
Government National Mortgage Assn.	4	5/20/47	1,453,924	1,557,625	0.098%
Government National Mortgage Assn.	5	5/20/48	343,479	371,815	0.023%
Government National Mortgage Assn.	5.5	5/20/48	71,894	79,568	0.005%
Government National Mortgage Assn.	5	5/20/48	23,304	25,099	0.002%
Government National Mortgage Assn.	7.5	6/15/26	163	177	0.000%
Government National Mortgage Assn.	4.5	6/15/39	70,298	80,411	0.005%
Government National Mortgage Assn.	4.5	6/15/40	7,239	8,280	0.001%
Government National Mortgage Assn.	5	6/20/35	781	879	0.000%
Government National Mortgage Assn.	5	6/20/40	945	1,077	0.000%
Government National Mortgage Assn.	5	6/20/41	16,562	18,886	0.001%
Government National Mortgage Assn.	3.5	6/20/43	569,998	616,346	0.039%
Government National Mortgage Assn.	3.5	6/20/43	95,785	103,044	0.006%
Government National Mortgage Assn.	3	6/20/46	1,236	1,301	0.000%
Government National Mortgage Assn.	3.5	6/20/46	147,411	156,765	0.010%
Government National Mortgage Assn.	5	6/20/47	915	1,007	0.000%
Government National Mortgage Assn.	5	6/20/48	622,083	671,898	0.042%
Government National Mortgage Assn.	5	6/20/48	103,622	111,977	0.007%
Government National Mortgage Assn.	5	6/20/49	915,415	987,966	0.062%
Government National Mortgage Assn.	3	7/15/43	7,011	7,433	0.000%
Government National Mortgage Assn.	2.25	7/20/23	35	36	0.000%
Government National Mortgage Assn.	8.5	7/20/26	445	486	0.000%
Government National Mortgage Assn.	4	7/20/42	232,681	255,028	0.016%
Government National Mortgage Assn.	3.5	7/20/43	365,441	395,204	0.025%
Government National Mortgage Assn.	4.5	7/20/45	263,545	292,542	0.018%
Government National Mortgage Assn.	3	7/20/46	204,910	215,684	0.014%
Government National Mortgage Assn.	3.5	7/20/46	57,445	60,976	0.004%
Government National Mortgage Assn.	4.5	7/20/46	4,316	4,790	0.000%
Government National Mortgage Assn.	3	7/20/46	4,916,858	5,178,719	0.325%
Government National Mortgage Assn.	5	7/20/47	587,696	643,470	0.040%
Government National Mortgage Assn.	4	7/20/47	344,496	369,046	0.023%
Government National Mortgage Assn.	4.5	7/20/47	423,994	459,304	0.029%
Government National Mortgage Assn.	5	7/20/48	963	1,037	0.000%
Government National Mortgage Assn.	3	7/20/50	720,720	741,615	0.047%
Government National Mortgage Assn.	3	7/20/51	3,970,914	4,153,727	0.261%
Government National Mortgage Assn.	7.5	8/15/25	573	582	0.000%
Government National Mortgage Assn.	6.5	8/15/29	1,154	1,289	0.000%
Government National Mortgage Assn.	6	8/15/33	5,255	6,206	0.000%

Government National Mortgage Assn.	4.5	8/15/35	1,614	1,819	0.000%
Government National Mortgage Assn.	2.25	8/20/23	141	142	0.000%
Government National Mortgage Assn.	5.5	8/20/34	18,307	21,505	0.001%
Government National Mortgage Assn.	5	8/20/35	4,549	5,119	0.000%
Government National Mortgage Assn.	5	8/20/40	676	771	0.000%
Government National Mortgage Assn.	3.5	8/20/42	71,006	76,777	0.005%
Government National Mortgage Assn.	5	8/20/42	2,770	3,161	0.000%
Government National Mortgage Assn.	4.5	8/20/46	5,770	6,407	0.000%
Government National Mortgage Assn.	3	8/20/46	1,604,621	1,689,123	0.106%
Government National Mortgage Assn.	4	8/20/47	918,390	983,815	0.062%
Government National Mortgage Assn.	4.5	8/20/47	2,805,786	3,039,618	0.191%
Government National Mortgage Assn.	5	8/20/47	76,073	83,652	0.005%
Government National Mortgage Assn.	5	8/20/48	302,466	325,797	0.020%
Government National Mortgage Assn.	2.5	8/20/51	12,105,838	12,497,894	0.785%
Government National Mortgage Assn.	3.5	8/20/51	747,191	792,587	0.050%
Government National Mortgage Assn.	8.5	9/15/22	3	3	0.000%
Government National Mortgage Assn.	4.5	9/15/34	1,071	1,208	0.000%
Government National Mortgage Assn.	5	9/15/39	101,630	117,640	0.007%
Government National Mortgage Assn.	3.5	9/15/41	503,724	541,214	0.034%
Government National Mortgage Assn.	3	9/15/42	209,502	224,221	0.014%
Government National Mortgage Assn.	4.5	9/20/40	111,336	123,524	0.008%
Government National Mortgage Assn.	3.5	9/20/43	183,857	198,660	0.012%
Government National Mortgage Assn.	3	9/20/44	6,166	6,527	0.000%
Government National Mortgage Assn.	3.5	9/20/46	284,383	302,192	0.019%
Government National Mortgage Assn.	4.5	9/20/46	5,600	6,257	0.000%
Government National Mortgage Assn.	5	9/20/47	485,514	531,247	0.033%
Government National Mortgage Assn.	5.5	9/20/48	1,810	2,011	0.000%
Government National Mortgage Assn.	3	9/20/49	1,113,760	1,145,946	0.072%
Government National Mortgage Association	3	11/20/47	87,720	90,917	0.006%
Government National Mortgage Association	3	12/20/47	98,686	100,859	0.006%
Grand Parkway Transportation	3.24	10/1/52	15,000	15,502	0.001%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	450,000	476,621	0.030%
Great Lakes Water Authority Water Supply System Revenue	3.47	7/1/41	1,520,000	1,622,459	0.102%
Great Wolf Trust 2019-WOLF	1.12	12/15/36	3,110,000	3,109,038	0.195%
Great Wolf Trust 2019-WOLF	1.72	12/15/36	10,000	9,969	0.001%
Great Wolf Trust 2019-WOLF	2.02	12/15/36	850,000	844,658	0.053%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	2,006,782	2,049,426	0.129%
GS Mortgage-Backed Securities Trust 2020-INV1	2.98	10/25/50	1,714,983	1,748,655	0.110%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	833,570	0.052%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	2,049,981	0.129%
Hardee s Funding	4.96	6/20/48	1,299,800	1,380,742	0.087%
Hasbro	3	11/19/24	1,395,000	1,474,914	0.093%
Hasbro	3.55	11/19/26	1,920,000	2,090,052	0.131%
HCA	4.13	6/15/29	1,695,000	1,894,163	0.119%
Healthcare Realty Trust	3.63	1/15/28	605,000	660,698	0.041%
Healthpeak Properties	2.88	1/15/31	420,000	437,905	0.027%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,233,208	0.077%
Highwoods Realty	3.63	1/15/23	880,000	905,326	0.057%
Home depot	5.88	12/16/36	3,000,000	4,235,667	0.266%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	544,520	547,848	0.034%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	495,897	503,828	0.032%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	709,179	0.045%
HSBC Holdings	3.26	3/13/23	1,000,000	1,012,534	0.064%
HSBC Holdings	2.85	6/4/31	1,515,000	1,552,831	0.097%
HSBC Holdings	2.01	9/22/28	3,345,000	3,333,731	0.209%
Humana	2.15	2/3/32	1,050,000	1,026,338	0.064%
Hyatt Hotels	3.38	7/15/23	185,000	192,035	0.012%
Hyundai Capital America	1.3	1/8/26	1,510,000	1,483,540	0.093%
Hyundai Capital America	5.75	4/6/23	2,775,000	2,978,757	0.187%
Illinois State Toll Highway Authority	6.18	1/1/34	315,000	435,733	0.027%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,238,177	0.078%
Ing Groep	3.15	3/29/22	330,000	334,696	0.021%
Ing Groep	3.55	4/9/24	2,640,000	2,825,249	0.177%
Inland Valley development Agency	5.5	3/1/33	250,000	273,526	0.017%
Intercontinental Exchange	1.85	9/15/32	1,735,000	1,632,751	0.103%
Intercontinental Exchange	3.45	9/21/23	1,155,000	1,219,783	0.077%
Interpublic Group of	4.2	4/15/24	410,000	442,209	0.028%
Intesa Sanpaolo	3.38	1/12/23	375,000	387,507	0.024%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,076,722	0.068%
Jde Peet S	1.38	1/15/27	1,245,000	1,225,932	0.077%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	2,720,000	2,937,673	0.184%
JPMorgan Chase	2.95	10/1/26	980,000	1,049,904	0.066%

JPMorgan Chase	3.78	2/1/28	990,000	1,090,552	0.068%
JPMorgan Chase	2.52	4/22/31	2,320,000	2,359,322	0.148%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,308,535	0.082%
JPMorgan Chase	3.38	5/1/23	2,085,000	2,178,389	0.137%
JPMorgan Chase	2.96	5/13/31	1,230,000	1,277,726	0.080%
JPMorgan Chase	3.88	7/24/38	1,405,000	1,622,189	0.102%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.45	10/15/33	1,625,000	1,627,012	0.102%
Kaiser Foundation Hospitals	3.5	4/1/22	460,000	467,113	0.029%
Kansas City Southern	2.88	11/15/29	1,140,000	1,196,942	0.075%
Kansas City Southern	4.7	5/1/48	720,000	891,662	0.056%
Kansas City Southern	3.5	5/1/50	1,155,000	1,215,058	0.076%
Kansas City Southern	3	5/15/23	355,000	367,146	0.023%
Keurig Dr Pepper	2.55	9/15/26	450,000	474,453	0.030%
KeyCorp	2.25	4/6/27	1,950,000	2,013,726	0.126%
Keysight Technologies	4.55	10/30/24	1,427,000	1,577,549	0.099%
Kilroy Realty	4.38	10/1/25	335,000	371,530	0.023%
Kilroy Realty	3.45	12/15/24	750,000	799,010	0.050%
L3Harris Technologies	3.83	4/27/25	295,000	320,589	0.020%
Liberty Mutual	4.5	6/15/49	1,670,000	1,972,794	0.124%
Liberty Mutual	4.85	8/1/44	1,370,000	1,670,840	0.105%
Life Storage	4	6/15/29	15,000	16,812	0.001%
Lincoln National	3.8	3/1/28	1,205,000	1,337,754	0.084%
Lloyds Banking	1.33	6/15/23	720,000	724,134	0.045%
Lockheed Martin	4.07	12/15/42	184,000	219,817	0.014%
Lockheed Martin	3.6	3/1/35	240,000	271,088	0.017%
LYB International Finance II BV	3.5	3/2/27	1,000,000	1,089,196	0.068%
Magnetite XXIII	1.43	10/25/32	2,040,000	2,040,532	0.128%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	273,696	0.017%
Marsh & McLennan	2.25	11/15/30	620,000	624,803	0.039%
Marsh & McLennan	3.3	3/14/23	210,000	217,866	0.014%
Marsh & McLennan	3.5	6/3/24	1,915,000	2,043,351	0.128%
Maryland Economic development	4.75	6/1/42	2,045,000	2,154,674	0.135%
Mass General Brigham	3.19	7/1/49	1,905,000	2,019,357	0.127%
McDonald s	3.3	7/1/25	15,000	16,131	0.001%
McDonald s	1.45	9/1/25	935,000	946,900	0.059%
MedStar Health	3.63	8/15/49	920,000	1,010,234	0.063%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	767,476	0.048%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	1,110,698	1,154,971	0.073%
Metropolitan Edison	4.3	1/15/29	2,320,000	2,593,630	0.163%
Metropolitan Transportation Authority	6.55	11/15/31	1,320,000	1,700,204	0.107%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	235,169	0.015%
Metropolitan Transportation Authority	5.87	11/15/39	525,000	695,731	0.044%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	480,000	670,443	0.042%
Mexico Government International Bond	2.66	5/24/31	5,154,000	4,985,103	0.313%
Mexico Government International Bond	8	9/24/22	300,000	322,239	0.020%
MHC Commercial Mortgage Trust 2021-MHC	1.18	4/15/38	3,975,000	3,977,496	0.250%
MHC Trust 2021-MHC2	1.58	5/15/23	1,500,000	1,500,455	0.094%
Micron Technology	4.19	2/15/27	2,695,000	3,028,506	0.190%
Micron Technology	2.5	4/24/23	960,000	988,335	0.062%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,975,016	0.124%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	12,128	12,165	0.001%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	480,482	489,743	0.031%
Mississippi Power	3.95	3/30/28	905,000	1,007,039	0.063%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,272,602	0.143%
mo Fisher Scientific	4.13	3/25/25	5,000	5,505	0.000%
Moody s	2	8/19/31	1,660,000	1,623,938	0.102%
Morgan Stanley	4.3	1/27/45	750,000	915,720	0.057%
Morgan Stanley	3.62	4/1/31	1,125,000	1,242,458	0.078%
Morgan Stanley	2.19	4/28/26	1,410,000	1,452,201	0.091%
Morgan Stanley	4.1	5/22/23	1,290,000	1,360,942	0.085%
Morgan Stanley	3.97	7/22/38	830,000	952,146	0.060%
Morgan Stanley	3.13	7/27/26	2,000,000	2,150,092	0.135%
Morgan Stanley	6.25	8/9/26	175,000	213,069	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	40,000	42,778	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	700,000	759,542	0.048%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,390,000	1,513,921	0.095%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	316,775	0.020%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,780,000	2,960,672	0.186%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	759,944	0.048%
Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/51	3,045,000	3,510,419	0.220%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	1,835,000	1,826,169	0.115%
M&T Bank	3.55	7/26/23	2,140,000	2,256,529	0.142%

Municipal Electric Authority of Georgia	6.66	4/1/57	1,778,000	2,712,670	0.170%
MVW 2019-2	2.22	10/20/38	1,553,759	1,579,555	0.099%
MVW 2020-1	1.74	10/20/37	500,201	505,780	0.032%
MVW Owner Trust 2017-1	2.75	12/20/34	43,022	43,750	0.003%
National Securities Clearing	1.5	4/23/25	3,605,000	3,679,393	0.231%
Natwest	4.52	6/25/24	2,050,000	2,182,051	0.137%
NatWest Markets	2.38	5/21/23	2,505,000	2,582,650	0.162%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,297,867	1,329,773	0.083%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	1,201,529	1,227,516	0.077%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	1,397,532	1,423,640	0.089%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	1,355,000	1,400,902	0.088%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	500,397	503,004	0.032%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	510,928	514,356	0.032%
Nevada Power	6.65	4/1/36	400,000	585,222	0.037%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,632,481	0.102%
New Orleans Hotel Trust 2019-HNLA	1.67	4/15/32	790,000	781,144	0.049%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	979,061	991,088	0.062%
New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	1,391,740	1,401,005	0.088%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	543,996	548,063	0.034%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	35,000	46,757	0.003%
New York Life Insurance	3.75	5/15/50	1,415,000	1,592,837	0.100%
New York State dormitory Authority	3.88	7/1/46	950,000	1,033,407	0.065%
New York State dormitory Authority	4.85	7/1/48	800,000	921,892	0.058%
NiSource	1.7	2/15/31	1,280,000	1,205,348	0.076%
NiSource	3.95	3/30/48	1,000,000	1,133,868	0.071%
NiSource	3.49	5/15/27	710,000	774,359	0.049%
Norfolk Southern	5.59	5/17/25	48,000	55,278	0.003%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,431,491	0.090%
Northwestern University	2.64	12/1/50	1,280,000	1,292,954	0.081%
Nucor	3.95	5/1/28	1,405,000	1,581,547	0.099%
Nucor	2.7	6/1/30	775,000	807,746	0.051%
Nutrien	4	12/15/26	525,000	586,286	0.037%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	395,000	421,771	0.026%
OBX 2019-EXP3 Trust	3.5	10/25/59	361,812	366,866	0.023%
OBX 2019-EXP3 Trust	1.19	10/25/59	213,697	216,491	0.014%
Occidental Petroleum	3	2/15/27	1,475,000	1,473,156	0.092%
Ohio Power	5.38	10/1/21	450,000	450,062	0.028%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	496,346	0.031%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	760,741	0.048%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,771,217	0.174%
O Reilly Automotive	3.8	9/1/22	10,000	10,226	0.001%
O Reilly Automotive	3.6	9/1/27	20,000	22,253	0.001%
OZLM VIII	1.3	10/17/29	1,632,154	1,632,197	0.102%
OZLM VIII	1.93	10/17/29	1,095,000	1,094,809	0.069%
PACCAR Financial	2.65	4/6/23	1,030,000	1,065,507	0.067%
PACCAR Financial	2.65	5/10/22	25,000	25,373	0.002%
Pacific Gas & Electric	2.1	8/1/27	1,985,000	1,938,007	0.122%
PacifiCorp	6.25	10/15/37	90,000	127,372	0.008%
PacifiCorp	4.13	1/15/49	1,400,000	1,649,364	0.104%
Packaging Corp of America	4.5	11/1/23	185,000	198,045	0.012%
Packaging Corp of America	3.65	9/15/24	395,000	424,329	0.027%
PayPal Holdings	1.65	6/1/25	3,405,000	3,487,163	0.219%
Peco Energy	5.95	10/1/36	150,000	210,382	0.013%
PerkinElmer	1.9	9/15/28	1,575,000	1,563,818	0.098%
Perrigo Finance Unlimited	3.15	6/15/30	1,725,000	1,775,963	0.112%
Pertamina Persero PT	4.3	5/20/23	650,000	684,979	0.043%
Perusahaan Gas Negara	5.13	5/16/24	405,000	445,069	0.028%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	728,331	0.046%
Pioneer Natural Resources	1.13	1/15/26	695,000	687,116	0.043%
Planet Fitness Master Issuer	4.26	9/5/48	2,439,550	2,441,133	0.153%
PNC Bank NA	3.5	6/8/23	2,025,000	2,126,754	0.134%
Port Authority of New York & New Jersey	5.31	8/1/46	40,000	44,115	0.003%
President & Fellows of Harvard College	3.62	10/1/37	385,000	446,561	0.028%
Principal Financial	3.4	5/15/25	1,215,000	1,304,371	0.082%
Principal Financial	3.7	5/15/29	10,000	11,163	0.001%
Principal Financial	2.13	6/15/30	2,215,000	2,197,054	0.138%
Principal Financial	3.3	9/15/22	5,000	5,143	0.000%
Prologis	2.13	4/15/27	335,000	346,413	0.022%
Protective Life Global Funding	1.17	7/15/25	2,345,000	2,341,386	0.147%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,783,283	0.112%
Province of Manitoba Canada	2.6	4/16/24	1,507,000	1,583,669	0.099%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,877,708	0.181%

Province of Ontario Canada	2.4	2/8/22	2,000,000	2,015,250	0.127%
Province of Quebec Canada	2.88	10/16/24	35,000	37,354	0.002%
Province of Quebec Canada	7.5	9/15/29	104,000	147,965	0.009%
Public Service Electric & Gas	5.7	12/1/36	180,000	243,757	0.015%
Qatar Government International Bond	3.75	4/16/30	730,000	823,360	0.052%
QUALCOMM	3.25	5/20/27	1,004,000	1,101,491	0.069%
QUALCOMM	2.15	5/20/30	3,090,000	3,128,183	0.196%
QVC	4.45	2/15/25	75,000	80,719	0.005%
QVC	4.38	3/15/23	2,020,000	2,105,850	0.132%
QVC	4.85	4/1/24	840,000	906,150	0.057%
Raytheon Technologies	7.2	8/15/27	200,000	259,003	0.016%
Regency Centers	3.6	2/1/27	350,000	383,754	0.024%
Regency Centers	4.13	3/15/28	520,000	583,404	0.037%
Regents of the University of California Medical Center Pooled Revenue	3.26	5/15/60	700,000	752,103	0.047%
REI - SECURITY LENDING COLLATERAL			3,046,614	30,466,140	1.913%
RELX Capital	3.5	3/16/23	535,000	557,132	0.035%
RELX Capital	3	5/22/30	1,120,000	1,189,095	0.075%
Republic of Poland Government International Bond	3.25	4/6/26	890,000	976,842	0.061%
Republic Services	3.38	11/15/27	585,000	638,814	0.040%
Republic Services	2.5	8/15/24	20,000	20,944	0.001%
Rogers Communications	3.63	12/15/25	335,000	364,787	0.023%
Roper Technologies	3.8	12/15/26	660,000	732,827	0.046%
Roper Technologies	2	6/30/30	575,000	565,284	0.035%
Roper Technologies	1.4	9/15/27	3,630,000	3,584,077	0.225%
Roper Technologies	2.95	9/15/29	685,000	726,535	0.046%
Ross Stores	4.6	4/15/25	3,575,000	3,986,261	0.250%
Ross Stores	1.88	4/15/31	300,000	289,114	0.018%
Royal Bank of Canada	1.6	4/17/23	2,345,000	2,388,969	0.150%
Sabine Pass Liquefaction	4.2	3/15/28	815,000	908,725	0.057%
Sabine Pass Liquefaction	4.5	5/15/30	655,000	753,250	0.047%
San Diego County Water Authority	6.14	5/1/49	275,000	411,653	0.026%
San Diego Gas & Electric	4.1	6/15/49	1,790,000	2,123,266	0.133%
San Diego Gas & Electric	6.13	9/15/37	170,000	234,574	0.015%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	665,176	0.042%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	56,230	56,307	0.004%
SBA Tower Trust	2.84	1/15/25	1,005,000	1,042,248	0.065%
Schlumberger Holdings	3.75	5/1/24	1,075,000	1,147,973	0.072%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	290,945	294,126	0.018%
ServiceNow	1.4	9/1/30	3,710,000	3,485,868	0.219%
SFO Commercial Mortgage Trust 2021-555	1.58	5/15/38	1,695,000	1,699,237	0.107%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	173,993	174,489	0.011%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,729,117	0.109%
Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	22,744	23,470	0.001%
Simon Property	3.8	7/15/50	2,830,000	3,116,993	0.196%
SLM Student Loan Trust 2010-1	0.49	3/25/25	801,791	788,926	0.050%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	556,050	0.035%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	347,606	0.022%
SMB Private Education Loan Trust	1.29	7/15/53	2,046,546	2,053,376	0.129%
Smb Private Education Loan Trust 2018	3.6	1/15/37	790,074	833,137	0.052%
Smb Private Education Loan Trust 2020	2.23	9/15/37	755,000	773,445	0.049%
Smb Private Education Loan Trust 2021	1.07	1/15/53	3,787,583	3,731,179	0.234%
South Carolina Public Service Authority	2.39	12/1/23	645,000	669,898	0.042%
Southeast Supply Header	4.25	6/15/24	100,000	103,234	0.006%
Southern	4.4	7/1/46	1,935,000	2,275,976	0.143%
Southern California Gas	5.75	11/15/35	140,000	183,211	0.012%
Spectra Energy Partners	3.38	10/15/26	460,000	497,346	0.031%
Spectra Energy Partners	4.75	3/15/24	25,000	27,160	0.002%
Stanford Health Care	3.8	11/15/48	440,000	520,490	0.033%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	89,734	90,750	0.006%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	607,354	613,373	0.039%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	1,107,501	1,105,804	0.069%
State Grid Overseas Investment BVI	3.75	5/2/23	1,155,000	1,209,370	0.076%
State of California	7.63	3/1/40	1,350,000	2,245,284	0.141%
State of Oregon doT	1.76	11/15/32	2,400,000	2,354,526	0.148%
State of Wisconsin	3.95	5/1/36	1,700,000	1,904,463	0.120%
State Street	2.83	3/30/23	595,000	602,421	0.038%
State Street	3.1	5/15/23	265,000	276,922	0.017%
Sumitomo Mitsui Financial	3.75	7/19/23	2,620,000	2,771,135	0.174%
Suncor Energy	3.1	5/15/25	760,000	808,296	0.051%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	625,040	0.039%
Synchrony Financial	4.25	8/15/24	1,735,000	1,873,765	0.118%
Takeda Pharmaceutical	2.05	3/31/30	2,310,000	2,270,159	0.143%



Tampa Electric	6.15	5/15/37	700,000	968,122	0.061%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,686,693	0.106%
Tencent Holdings	2.99	1/19/23	550,000	564,751	0.035%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	380,000	380,475	0.024%
Texas Instruments	1.38	3/12/25	655,000	666,054	0.042%
Texas Instruments	1.75	5/4/30	1,240,000	1,228,070	0.077%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	2,400,000	2,683,011	0.168%
Thomson Reuters	3.35	5/15/26	225,000	242,852	0.015%
Time Warner Cable	6.55	5/1/37	235,000	315,770	0.020%
Time Warner Cable	6.75	6/15/39	275,000	376,966	0.024%
TJX	1.6	5/15/31	1,425,000	1,371,468	0.086%
T-Mobile USA	3.75	4/15/27	3,565,000	3,927,186	0.247%
Toronto-Dominion Bank	1.15	6/12/25	1,725,000	1,729,087	0.109%
Toronto-Dominion Bank	3.63	9/15/31	245,000	268,581	0.017%
Totalenergies Capital International	2.43	1/10/25	40,000	41,756	0.003%
Totalenergies Capital International	2.99	6/29/41	2,410,000	2,448,627	0.154%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	8,010	8,007	0.001%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	76,738	77,111	0.005%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	57,711	57,844	0.004%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	143,046	144,978	0.009%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	332,054	338,475	0.021%
Towd Point Mortgage Trust 2018-1	3	1/25/58	180,429	184,108	0.012%
Transcontinental Gas Pipe Line	4.6	3/15/48	790,000	951,893	0.060%
Transurban Finance Co Pty	4.13	2/2/26	185,000	204,352	0.013%
Transurban Finance Co Pty	2.45	3/16/31	1,820,000	1,822,544	0.114%
Transurban Finance Co Pty	3.38	3/22/27	235,000	253,506	0.016%
Travelers	6.25	6/15/37	225,000	326,441	0.020%
TRP Government Reserve	0.05		188,800,216	188,800,216	11.854%
Truist Financial	1.95	6/5/30	1,470,000	1,472,500	0.092%
Ubs	1.36	1/30/27	1,700,000	1,681,598	0.106%
UniCredit	6.57	1/14/22	1,270,000	1,290,692	0.081%
Unilever Capital	3	3/7/22	1,255,000	1,269,996	0.080%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	486,922	497,878	0.031%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	745,710	731,806	0.046%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	1,060,468	1,059,082	0.066%
Unitedhealth	2	5/15/30	10,000	10,035	0.001%
Unitedhealth	3.75	7/15/25	400,000	440,177	0.028%
Unitedhealth	4.75	7/15/45	900,000	1,175,398	0.074%
Unitedhealth	3.5	8/15/39	1,960,000	2,151,815	0.135%
University of California	4.6	5/15/31	20,000	23,423	0.001%
University of California	5.77	5/15/43	470,000	652,466	0.041%
U.S. Treasury Bonds	3.13	11/15/41	21,685,000	25,825,480	1.622%
U.S. Treasury Bonds	2.75	11/15/42	3,045,000	3,423,722	0.215%
U.S. Treasury Bonds	3	11/15/44	615,000	721,856	0.045%
U.S. Treasury Bonds	3	11/15/45	6,845,000	8,068,544	0.507%
U.S. Treasury Bonds	1.13	2/15/31	12,165,000	11,784,844	0.740%
U.S. Treasury Bonds	3.5	2/15/39	4,270,000	5,319,486	0.334%
U.S. Treasury Bonds	4.75	2/15/41	35,000	51,133	0.003%
U.S. Treasury Bonds	1.88	2/15/41	7,015,000	6,863,739	0.431%
U.S. Treasury Bonds	2.5	2/15/45	3,570,000	3,855,600	0.242%
U.S. Treasury Bonds	3	2/15/47	3,450,000	4,088,789	0.257%
U.S. Treasury Bonds	3	2/15/48	15,835,000	18,833,753	1.183%
U.S. Treasury Bonds	2	2/15/50	35,120,000	34,505,400	2.166%
U.S. Treasury Bonds	1.88	2/15/51	9,315,000	8,887,092	0.558%
U.S. Treasury Bonds	4.38	5/15/41	20,000	28,006	0.002%
U.S. Treasury Bonds	3	5/15/45	4,175,000	4,912,148	0.308%
U.S. Treasury Bonds	2.5	5/15/46	4,840,000	5,237,788	0.329%
U.S. Treasury Bonds	3	5/15/47	3,150,000	3,737,672	0.235%
U.S. Treasury Bonds	2.38	5/15/51	1,420,000	1,515,850	0.095%
U.S. Treasury Bonds	2.25	8/15/27	1,770,000	1,881,731	0.118%
U.S. Treasury Bonds	0.63	8/15/30	2,035,000	1,893,822	0.119%
U.S. Treasury Bonds	1.25	8/15/31	3,505,000	3,420,661	0.215%
U.S. Treasury Bonds	3.88	8/15/40	3,855,000	5,053,062	0.317%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	6,276,009	0.394%
U.S. Treasury Bonds	2.75	8/15/47	1,710,000	1,941,652	0.122%
U.S. Treasury Bonds	3	8/15/48	60,000	71,513	0.004%
U.S. Treasury Bonds	2.25	8/15/49	50,000	51,844	0.003%
U.S. Treasury Bonds	1.38	8/15/50	5,600,000	4,727,625	0.297%
U.S. Treasury Notes	1.5	11/30/24	14,600,000	15,028,875	0.944%
U.S. Treasury Notes	0.13	1/31/23	2,340,000	2,339,269	0.147%
U.S. Treasury Notes	0.75	3/31/26	12,155,000	12,071,434	0.758%
U.S. Treasury Notes	2.75	4/30/23	29,420,000	30,601,397	1.921%

U.S. Treasury Notes	0.38	4/30/25	6,395,000	6,325,055	0.397%
U.S. Treasury Notes	0.25	5/31/25	15,305,000	15,049,120	0.945%
U.S. Treasury Notes	0.25	6/15/23	4,170,000	4,171,303	0.262%
U.S. Treasury Notes	0.88	6/30/26	57,210,000	57,004,402	3.579%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	20,598,813	1.293%
U.S. Treasury Notes	2.75	8/31/23	11,015,000	11,536,491	0.724%
U.S. Treasury Notes	0.13	8/31/23	8,320,000	8,297,900	0.521%
U.S. Treasury Notes	0.25	8/31/25	8,100,000	7,935,469	0.498%
U.S. Treasury Notes	0.75	8/31/26	4,875,000	4,823,203	0.303%
U.S. Treasury Notes	0.5	8/31/27	50,000	48,125	0.003%
Utah Transit Authority	3.44	12/15/42	1,755,000	1,845,788	0.116%
Utah Transit Authority	5.94	6/15/39	15,000	21,178	0.001%
Valero Energy	2.85	4/15/25	3,800,000	4,002,031	0.251%
Vereit Operating Partnership	4.63	11/1/25	1,775,000	1,990,654	0.125%
Vereit Operating Partnership	2.2	6/15/28	685,000	692,198	0.043%
Vereit Operating Partnership	3.95	8/15/27	835,000	934,672	0.059%
Verizon Communications	1.68	10/30/30	625,000	592,280	0.037%
Verizon Communications	2.65	11/20/40	6,700,000	6,331,842	0.398%
Verizon Communications	4.27	1/15/36	745,000	872,055	0.055%
Verizon Communications	4	3/22/50	1,500,000	1,694,694	0.106%
Verus Securitization Trust 2019-4	2.64	11/25/59	853,919	866,332	0.054%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	1,338,417	1,358,576	0.085%
Verus Securitization Trust 2020-1	2.72	1/25/60	2,763,920	2,793,349	0.175%
Verus Securitization Trust 2021-1	0.82	1/25/66	1,224,092	1,222,493	0.077%
Virginia Commonwealth Transportation Board	5.35	5/15/35	505,000	619,079	0.039%
Virginia Electric & Power	2.88	7/15/29	1,100,000	1,165,265	0.073%
Virginia Public Building Authority	5.9	8/1/30	585,000	747,522	0.047%
Visa	1.9	4/15/27	2,700,000	2,783,824	0.175%
Visa	2.15	9/15/22	1,025,000	1,042,842	0.065%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	1,267,885	1,273,091	0.080%
Vistra Operations	3.55	7/15/24	1,285,000	1,352,077	0.085%
VMware	1.4	8/15/26	3,475,000	3,459,644	0.217%
Vodafone	4.88	6/19/49	20,000	25,041	0.002%
Vodafone	4.25	9/17/50	700,000	806,030	0.051%
Volkswagen Group of America Finance	2.7	9/26/22	305,000	311,841	0.020%
Voya Financial	3.13	7/15/24	1,440,000	1,525,751	0.096%
Vulcan Materials	4.5	6/15/47	5,000	6,055	0.000%
Walt Disney	3.7	10/15/25	285,000	312,231	0.020%
Weibo	3.5	7/5/24	1,275,000	1,328,563	0.083%
Wells Fargo	2.57	2/11/31	2,120,000	2,165,504	0.136%
Wells Fargo	2.19	4/30/26	1,655,000	1,709,044	0.107%
Wells Fargo	2.39	6/2/28	2,415,000	2,490,891	0.156%
Wells Fargo Commercial Mortgage Trust 2020-C55	2.73	2/15/53	2,455,000	2,571,372	0.161%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	1,718,001	1,742,832	0.109%
Western Minnesota Municipal Power Agency	3.16	1/1/39	2,350,000	2,549,815	0.160%
Western Union	2.85	1/10/25	5,000	5,240	0.000%
Western Union	6.2	11/17/36	2,684,000	3,413,374	0.214%
West Virginia United Health System Obligated	4.92	6/1/48	1,620,000	2,095,593	0.132%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	25,000	26,412	0.002%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	1,360,000	1,469,204	0.092%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	2,045,000	2,183,761	0.137%
Williams	4.85	3/1/48	190,000	231,118	0.015%
Willis North America	3.6	5/15/24	435,000	462,807	0.029%
Willis North America	4.5	9/15/28	1,110,000	1,269,638	0.080%
Woodside Finance	3.7	3/15/28	435,000	464,906	0.029%
Woodside Finance	4.5	3/4/29	1,435,000	1,613,551	0.101%
Woodside Finance	3.7	9/15/26	330,000	356,553	0.022%
World Omni Select Auto Trust 2019	2.17	12/15/25	15,000	15,214	0.001%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,464,371	0.092%
Zoetis	2	5/15/30	3,365,000	3,325,068	0.209%

<b>Total Investments in Securities</b>				<b>1,803,656,392</b>	
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<b>Swap Contracts</b>		<b>Notional Amount</b>	<b>Market Value</b>	<b>% of Net Assets</b>
CDX IG CDSI S37 5Y 12/20/2026		31,400,000	749,832	0.047%

<b>Total Swap Contracts</b>			<b>749,832</b>	
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<b>Futures Contracts</b>	<b>Contracts</b>	<b>Expiration</b>	<b>Contract Value</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
FVZ1 5YR US NOTE FUT DEC 21	396	12/31/2021	48,605,907	(356,345)	3.052%
TUZ1 2YR US NOTE FUT DEC 21	85	12/31/2021	18,704,648	(12,074)	1.174%

Total Futures Contracts	(467,753)
<b>NET ASSETS</b>	<b>1,592,679,710</b>
<b>NET ASSET VALUE PER SHARE</b>	
QM U.S. Bond Index Fund Shares (\$1,347,540,090 / 117,910,033 Shares Outstanding)	11.43
QM U.S. Bond Index Fund - I Class Shares (\$243,877,706 / 21,324,346 Shares Outstanding)	11.44
QM U.S. Bond Index Fund - Z Class Shares (\$1,261,914 / 110,429 Shares Outstanding)	11.43

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.