

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	849,540	0.050%
Abbott Laboratories	4.75	11/30/36	1,500,000	2,064,510	0.121%
Abbott Laboratories	1.15	1/30/28	1,155,000	1,169,515	0.069%
AbbVie	3.6	5/14/25	880,000	981,191	0.058%
AbbVie	3.2	5/14/26	225,000	249,704	0.015%
AbbVie	4.5	5/14/35	1,215,000	1,526,137	0.090%
AbbVie	4.7	5/14/45	1,350,000	1,757,136	0.103%
AbbVie	4.45	5/14/46	1,280,000	1,624,748	0.096%
Abn Amro Bank	4.75	7/28/25	390,000	448,087	0.026%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	900,750	0.053%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	504,494	0.030%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	345,538	0.020%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	435,000	518,738	0.031%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	2,047,487	0.120%
Agilent Technologies	3.88	7/15/23	920,000	990,000	0.058%
Aia	3.2	3/11/25	510,000	550,660	0.032%
Aia	3.6	4/9/29	1,825,000	2,066,646	0.122%
Aia	0.76	9/20/21	1,490,000	1,490,048	0.088%
Air Lease	3.5	1/15/22	575,000	589,653	0.035%
Air Lease	2.5	3/1/21	760,000	762,054	0.045%
Air Lease	3.63	4/1/27	830,000	889,521	0.052%
Air Products & Chemicals	1.5	10/15/25	150,000	155,799	0.009%
Alexandria Real Estate Equities	4	1/15/24	350,000	385,033	0.023%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	2,457,722	0.145%
Alfa SAB de CV	5.25	3/25/24	200,000	220,852	0.013%
Alibaba Group Holding	4	12/6/37	4,000,000	4,717,798	0.277%
Allstate	6.13	12/15/32	150,000	209,440	0.012%
Altria	3.49	2/14/22	1,080,000	1,117,071	0.066%
Altria	4.75	5/5/21	1,000,000	1,014,317	0.060%
Altria	2.35	5/6/25	245,000	259,749	0.015%
Amazon.com	5.2	12/3/25	1,053,000	1,279,771	0.075%
Amazon.com	2.8	8/22/24	585,000	632,645	0.037%
Amazon.com	3.88	8/22/37	915,000	1,135,970	0.067%
America Movil SAB de CV	6.38	3/1/35	300,000	452,306	0.027%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,669,435	0.098%
America Movil SAB de CV	2.88	5/7/30	1,500,000	1,627,575	0.096%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	592,420	551,204	0.032%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	788,845	667,944	0.039%
American Campus Communities Operating Partnership	3.63	11/15/27	1,791,000	1,963,482	0.115%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	588,019	0.035%
American Electric Power	3.65	12/1/21	205,000	211,139	0.012%
American Express	3.7	11/5/21	1,755,000	1,798,875	0.106%
American International	3.88	1/15/35	425,000	509,609	0.030%
American International	3.4	6/30/30	3,855,000	4,399,823	0.259%
American Municipal Power	6.45	2/15/44	2,005,000	2,967,721	0.175%
American Tower	2.4	3/15/25	1,000,000	1,063,382	0.063%
Amgen	2.77	9/1/53	1,239,000	1,250,535	0.074%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	3,029,110	3,049,017	0.179%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	1,146,139	1,148,066	0.068%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	3,390,000	4,814,214	0.283%
Anthem	4.65	1/15/43	460,000	601,248	0.035%
Anthem	4.55	3/1/48	1,135,000	1,500,268	0.088%
Aon	3.88	12/15/25	405,000	462,124	0.027%
Aon	2.8	3/15/21	965,000	967,831	0.057%
Apple	3.2	5/11/27	4,005,000	4,531,874	0.267%
Apple	1.25	8/20/30	2,920,000	2,915,938	0.171%
Aptiv	4.15	3/15/24	365,000	400,917	0.024%
APT Pipelines	4.25	7/15/27	375,000	426,058	0.025%
Arcelormittal	4.55	3/11/26	1,055,000	1,190,040	0.070%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	1,435,000	1,388,215	0.082%
AT&T	2.25	2/1/32	3,460,000	3,504,506	0.206%
AT&T	4.35	3/1/29	1,005,000	1,195,459	0.070%
AT&T	3.5	6/1/41	3,945,000	4,252,955	0.250%
AT&T	3	6/30/22	2,000,000	2,068,790	0.122%
Ausgrid Finance Pty	3.85	5/1/23	1,105,000	1,167,213	0.069%

Autoridad del Canal de Panama	4.95	7/29/35	295,000	373,705	0.022%
AutoZone	1.65	1/15/31	2,000,000	1,984,918	0.117%
AutoZone	3.13	4/18/24	2,305,000	2,480,005	0.146%
AutoZone	3.13	4/21/26	445,000	489,629	0.029%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	2,170,000	2,197,566	0.129%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,118,760	0.066%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	655,000	664,208	0.039%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,236,617	0.073%
Avnet	4.63	4/15/26	1,440,000	1,628,123	0.096%
Avolon Holdings Funding	3.95	7/1/24	490,000	515,725	0.030%
Baidu	3.88	9/29/23	1,555,000	1,678,409	0.099%
Banco Santander	3.13	2/23/23	600,000	631,118	0.037%
Banco Santander	3.85	4/12/23	1,400,000	1,501,307	0.088%
Banco Santander	3.49	5/28/30	600,000	673,147	0.040%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,260,000	1,449,145	0.085%
BANK 2017-BNK8	3.93	11/15/50	1,795,000	2,022,331	0.119%
BANK 2020-BNK25	3.04	1/15/63	1,225,000	1,315,050	0.077%
Bank of America	3.82	1/20/28	2,280,000	2,610,210	0.153%
Bank of America	4	1/22/25	650,000	727,082	0.043%
Bank of America	4.33	3/15/50	2,425,000	3,172,254	0.187%
Bank of America	3.55	3/5/24	2,500,000	2,662,463	0.157%
Bank of America	3.5	4/19/26	600,000	679,642	0.040%
Bank of America	2.59	4/29/31	1,855,000	1,989,347	0.117%
Bank of America	7.75	5/14/38	150,000	255,258	0.015%
Bank of America	2.68	6/19/41	1,575,000	1,639,888	0.096%
Bank of America	4.2	8/26/24	290,000	322,838	0.019%
Bank of America NA	6	10/15/36	300,000	448,298	0.026%
Bank of Nova Scotia	1.63	5/1/23	2,800,000	2,877,386	0.169%
Banner Health	1.9	1/1/31	845,000	854,527	0.050%
Barclays	3.25	1/12/21	905,000	905,472	0.053%
Barclays	2.85	5/7/26	1,640,000	1,755,103	0.103%
Barclays Bank	1.7	5/12/22	820,000	833,639	0.049%
Bay Area Toll Authority	6.92	4/1/40	710,000	1,108,133	0.065%
Bayer US Finance II	3.5	6/25/21	850,000	860,512	0.051%
BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	535,000	503,998	0.030%
BBCMS 2020-BID Mortgage Trust	2.3	10/15/37	3,285,000	3,286,034	0.193%
BBCMS Mortgage Trust 2018-C2	4.31	12/15/51	2,245,000	2,688,038	0.158%
Becton Dickinson And	2.82	5/20/30	2,115,000	2,323,668	0.137%
Becton Dickinson And	3.7	6/6/27	1,089,000	1,246,788	0.073%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	250,425	0.015%
Bestfoods	6.63	4/15/28	5,000	6,709	0.000%
BFLD 2019-DPLO	1.7	10/15/34	1,870,000	1,811,490	0.107%
Biogen	2.25	5/1/30	2,870,000	2,983,847	0.175%
Biogen	3.63	9/15/22	530,000	559,102	0.033%
BMW US Capital	3.8	4/6/23	3,805,000	4,081,681	0.240%
Boardwalk Pipelines	4.95	12/15/24	360,000	399,616	0.024%
Boardwalk Pipelines	3.4	2/15/31	2,130,000	2,221,473	0.131%
Boardwalk Pipelines	4.45	7/15/27	230,000	257,350	0.015%
Booking Holdings	3.65	3/15/25	810,000	896,992	0.053%
Booking Holdings	3.6	6/1/26	665,000	752,690	0.044%
Boral Finance Pty	3	11/1/22	125,000	127,466	0.007%
Boston Properties	3.13	9/1/23	900,000	954,022	0.056%
Boston Scientific	3.75	3/1/26	2,350,000	2,666,761	0.157%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,432,308	0.084%
BP Capital Markets America	3.19	4/6/25	2,900,000	3,189,382	0.188%
BP Capital Markets America	1.75	8/10/30	1,710,000	1,712,811	0.101%
Bpce	5.7	10/22/23	850,000	960,500	0.056%
Bpce	4.5	3/15/25	1,015,000	1,142,630	0.067%
Bpce	4	9/12/23	1,550,000	1,683,657	0.099%
Bristol-Myers Squibb	4.25	10/26/49	1,055,000	1,413,424	0.083%
Bristol-Myers Squibb	3.55	8/15/22	905,000	951,258	0.056%
Brixmor Operating Partnership	3.9	3/15/27	495,000	549,634	0.032%
Brixmor Operating Partnership	4.05	7/1/30	755,000	865,904	0.051%
Broadcom	4.7	4/15/25	920,000	1,053,672	0.062%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	151,147	0.009%
Cameron LNG	3.7	1/15/39	425,000	474,630	0.028%
Cameron LNG	2.9	7/15/31	515,000	566,011	0.033%
Canadian National Railway	6.25	8/1/34	95,000	145,168	0.009%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,541,375	0.091%
Canadian Natural Resources	2.95	7/15/30	1,520,000	1,595,251	0.094%
Cantor Commercial Real Estate Lending 2019-CF1	4.35	5/15/52	565,000	627,110	0.037%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	745,000	773,469	0.045%

Capital One Financial	3.9	1/29/24	810,000	885,135	0.052%
Capital One Financial	3.65	5/11/27	1,430,000	1,635,418	0.096%
Cardinal Health	3.41	6/15/27	1,390,000	1,568,889	0.092%
Cardinal Health	3.75	9/15/25	895,000	1,010,033	0.059%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	63,993	64,238	0.004%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	396,066	400,322	0.024%
Carmax Auto Owner Trust 2020-1	2.21	9/15/25	3,025,000	3,151,547	0.185%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	2,070,000	2,105,573	0.124%
Caterpillar Financial Services	3.15	9/7/21	3,180,000	3,243,441	0.191%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	410,000	440,206	0.026%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	1,030,256	0.061%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	630,454	0.037%
CenterPoint Energy	3.6	11/1/21	850,000	872,195	0.051%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	148,300	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	2,355,000	2,486,666	0.146%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,795,000	1,861,839	0.109%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,200,000	1,394,336	0.082%
Chevron	2	5/11/27	1,335,000	1,411,628	0.083%
Chicago O Hare International Airport	2.35	1/1/30	625,000	628,819	0.037%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	2,033,559	0.120%
Chubb INA Holdings	3.35	5/15/24	550,000	600,112	0.035%
CIFC Funding 2015-V	1.07	10/25/27	1,490,101	1,482,894	0.087%
CIFC Funding 2020-III	1.56	10/20/31	1,615,000	1,617,417	0.095%
Cigna	3.75	7/15/23	1,831,000	1,975,039	0.116%
Cigna	3	7/15/23	340,000	358,776	0.021%
Citibank NA	3.4	7/23/21	1,250,000	1,267,561	0.075%
Citigroup	3.89	1/10/28	2,000,000	2,280,446	0.134%
Citigroup	5.88	1/30/42	450,000	682,424	0.040%
Citigroup	4.08	4/23/29	1,900,000	2,222,586	0.131%
Citigroup	2.57	6/3/31	3,035,000	3,228,751	0.190%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	960,000	975,881	0.057%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	956,199	0.056%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	494,557	0.029%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	1,450,000	1,649,591	0.097%
Citigroup Mortgage Loan Trust	2.5	8/25/50	3,432,513	3,546,483	0.209%
Citizens Bank NA/Providence RI	2.55	5/13/21	440,000	442,669	0.026%
Citizens Financial	4.3	12/3/25	560,000	644,225	0.038%
Citizens Financial	2.38	7/28/21	155,000	156,525	0.009%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,110,410	0.065%
CMS Energy	4.88	3/1/44	600,000	792,023	0.047%
Cnh Equipment Trust 2017	2.08	2/15/23	139,843	140,731	0.008%
Cnh Equipment Trust 2019	2.35	4/15/27	2,315,000	2,389,646	0.141%
Cold Storage Trust 2020-ICE5	1.46	11/15/37	1,320,000	1,323,137	0.078%
Colombia Government International Bond	4	2/26/24	260,000	281,532	0.017%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	2,398,579	2,417,562	0.142%
Comcast	3.95	10/15/25	800,000	916,180	0.054%
Comcast	1.95	1/15/31	4,955,000	5,086,654	0.299%
Comcast	3.9	3/1/38	2,910,000	3,538,889	0.208%
Comcast	3.2	7/15/36	80,000	90,634	0.005%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	2,690,000	2,968,553	0.175%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	2,013,475	0.118%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,252,569	0.074%
CommonSpirit Health	2.76	10/1/24	855,000	918,134	0.054%
CommonSpirit Health	2.78	10/1/30	970,000	1,025,791	0.060%
Commonwealth Bank of Australia	4.5	12/9/25	800,000	919,800	0.054%
Concho Resources	3.75	10/1/27	360,000	407,250	0.024%
Concho Resources	2.4	2/15/31	380,000	396,863	0.023%
Conocophillips	4.95	3/15/26	1,900,000	2,230,288	0.131%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	84,042	84,041	0.005%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,415,000	1,427,550	0.084%
Corp Nacional del Cobre de Chile	3.75	1/15/31	570,000	645,975	0.038%
Credit Suisse	3	12/14/23	745,000	778,655	0.046%
Credit Suisse	2.19	6/5/26	1,765,000	1,839,414	0.108%
Credit Suisse	2.59	9/11/25	1,400,000	1,472,636	0.087%
Credit Suisse AG/New York NY	2.95	4/9/25	1,080,000	1,178,390	0.069%
CRH America Finance	3.95	4/4/28	1,700,000	1,976,854	0.116%
Crown Castle International	2.25	1/15/31	1,665,000	1,720,250	0.101%
Crown Castle International	3.7	6/15/26	700,000	788,913	0.046%
Crown Castle Towers	3.66	5/15/25	195,000	209,600	0.012%
Crown Castle Towers	3.22	5/15/42	25,000	25,257	0.001%
Crown Castle Towers	3.72	7/15/23	450,000	469,170	0.028%
CVS Health	1.88	2/28/31	1,135,000	1,146,045	0.067%

CVS Health	5.05	3/25/48	2,660,000	3,593,003	0.211%
CVS Health	5.13	7/20/45	925,000	1,239,802	0.073%
CVS Health	3.25	8/15/29	1,280,000	1,441,615	0.085%
CVS Health	2.7	8/21/40	425,000	430,137	0.025%
Dallas Fort Worth International Airport	3.09	11/1/40	3,905,000	4,096,228	0.241%
Danone	2.95	11/2/26	1,065,000	1,169,783	0.069%
Danske Bank	3.24	12/20/25	2,290,000	2,444,399	0.144%
Dcp Midstream Operating	4.75	9/30/21	710,000	720,650	0.042%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	154,760	155,093	0.009%
Deephave Residential Mortgage Trust 2019-2	3.56	4/25/59	552,137	555,671	0.033%
Delta Air Lines	3.8	4/19/23	550,000	561,688	0.033%
Detroit City School District	6.65	5/1/29	1,220,000	1,717,284	0.101%
Diageo Capital	1.38	9/29/25	1,080,000	1,108,157	0.065%
Diamondback Energy	2.88	12/1/24	2,235,000	2,349,544	0.138%
Discover Bank	2.7	2/6/30	2,000,000	2,125,192	0.125%
Discover Financial Services	3.75	3/4/25	1,440,000	1,584,144	0.093%
Dow Chemical	3.15	5/15/24	860,000	923,643	0.054%
DRIVEN BRANDS FUNDING	3.79	7/20/50	798,000	829,904	0.049%
Duke Energy	2.65	9/1/26	355,000	385,953	0.023%
Duke Energy	3.75	9/1/46	280,000	325,580	0.019%
Duke Energy Florida	6.35	9/15/37	170,000	258,687	0.015%
Duke Energy Progress	6.3	4/1/38	100,000	153,018	0.009%
Duke Realty	4	9/15/28	2,090,000	2,464,359	0.145%
Elanco Animal Health	4.91	8/27/21	290,000	295,792	0.017%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	188,505	193,594	0.011%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	647,629	661,671	0.039%
Enbridge	4	10/1/23	420,000	456,712	0.027%
Enbridge	4.25	12/1/26	355,000	413,174	0.024%
Enbridge	5.5	12/1/46	555,000	740,028	0.044%
Enbridge Energy Partners	5.5	9/15/40	165,000	206,414	0.012%
Enel Finance International	4.25	9/14/23	1,930,000	2,111,406	0.124%
Energy Transfer Operating	5.25	4/15/29	1,090,000	1,265,763	0.074%
Energy Transfer Operating	3.75	5/15/30	670,000	724,438	0.043%
Eni	4	9/12/23	620,000	675,109	0.040%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,739,173	0.161%
EOG Resources	2.63	3/15/23	2,175,000	2,269,900	0.133%
EOG Resources	4.38	4/15/30	1,710,000	2,080,326	0.122%
Equitable Holdings	3.9	4/20/23	480,000	516,049	0.030%
ERAC USA Finance	4.5	2/15/45	260,000	326,617	0.019%
ERAC USA Finance	4.5	8/16/21	320,000	328,091	0.019%
Essex Portfolio	2.65	3/15/32	650,000	692,672	0.041%
Essex Portfolio	4.5	3/15/48	1,435,000	1,850,102	0.109%
Exelon	3.4	4/15/26	1,815,000	2,039,015	0.120%
Expedia	5	2/15/26	1,060,000	1,180,909	0.069%
Exxon Mobil	1.57	4/15/23	4,155,000	4,233,060	0.249%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	1,551,378	1,508,626	0.089%
Fannie Mae REMICS	4	6/25/44	343,683	350,820	0.021%
Federal Home Loan Mortgage	6	10/1/21	1,312	1,326	0.000%
Federal Home Loan Mortgage	6	10/1/21	243	244	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,682	3,017	0.000%
Federal Home Loan Mortgage	6	10/1/37	13,427	15,598	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	194,824	218,723	0.013%
Federal Home Loan Mortgage	4	10/1/40	4,249	4,684	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,262	2,470	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	166,502	186,347	0.011%
Federal Home Loan Mortgage	4.5	10/1/41	14,001	15,660	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	61,285	66,054	0.004%
Federal Home Loan Mortgage	6	11/1/21	153	154	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	6,544	7,418	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	10,246	10,307	0.001%
Federal Home Loan Mortgage	6	11/1/37	12,728	15,086	0.001%
Federal Home Loan Mortgage	4	11/1/40	2,395	2,636	0.000%
Federal Home Loan Mortgage	5.5	1/1/35	39,354	46,056	0.003%
Federal Home Loan Mortgage	6.5	1/1/36	12,233	13,709	0.001%
Federal Home Loan Mortgage	4	1/1/41	558,438	612,732	0.036%
Federal Home Loan Mortgage	3.5	1/1/44	1,684,815	1,831,118	0.108%
Federal Home Loan Mortgage	6.5	12/1/28	10,127	11,377	0.001%
Federal Home Loan Mortgage	2.31	12/1/36	18,165	19,123	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	36,455	42,849	0.003%
Federal Home Loan Mortgage	5.5	12/1/39	76,867	90,387	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	77,858	87,443	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	78,252	87,579	0.005%

Federal Home Loan Mortgage	4	12/1/40	978	1,077	0.000%
Federal Home Loan Mortgage	4	12/1/40	22,726	25,119	0.001%
Federal Home Loan Mortgage	4	12/1/41	4,961	5,409	0.000%
Federal Home Loan Mortgage	6.5	2/1/31	7,159	8,023	0.000%
Federal Home Loan Mortgage	3.75	2/1/35	34,540	36,046	0.002%
Federal Home Loan Mortgage	3.73	2/1/37	15,427	16,163	0.001%
Federal Home Loan Mortgage	4	2/1/41	553,215	608,900	0.036%
Federal Home Loan Mortgage	5	3/1/40	90,878	105,698	0.006%
Federal Home Loan Mortgage	3.5	3/1/42	171,055	183,958	0.011%
Federal Home Loan Mortgage	3.5	3/1/46	1,458,251	1,582,873	0.093%
Federal Home Loan Mortgage	6.5	4/1/24	1,002	1,123	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	167,764	178,227	0.010%
Federal Home Loan Mortgage	6.5	4/1/33	3,395	3,839	0.000%
Federal Home Loan Mortgage	3.47	4/1/37	36,731	38,460	0.002%
Federal Home Loan Mortgage	5	4/1/40	5,813	6,755	0.000%
Federal Home Loan Mortgage	3	4/1/47	3,857,120	4,044,415	0.238%
Federal Home Loan Mortgage	2.5	5/1/30	363,098	383,174	0.023%
Federal Home Loan Mortgage	5	5/1/40	251,396	287,448	0.017%
Federal Home Loan Mortgage	2.5	6/1/30	621,598	656,397	0.039%
Federal Home Loan Mortgage	7	6/1/32	658	684	0.000%
Federal Home Loan Mortgage	7	6/1/32	988	1,036	0.000%
Federal Home Loan Mortgage	6	6/1/37	14,552	16,387	0.001%
Federal Home Loan Mortgage	3	6/1/43	589,587	627,063	0.037%
Federal Home Loan Mortgage	3.5	6/1/43	840,032	913,350	0.054%
Federal Home Loan Mortgage	5	7/1/25	31	32	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	15,734	16,478	0.001%
Federal Home Loan Mortgage	5	7/1/40	34,878	40,371	0.002%
Federal Home Loan Mortgage	3	7/1/43	1,165,224	1,239,706	0.073%
Federal Home Loan Mortgage	6.5	8/1/32	16,229	18,300	0.001%
Federal Home Loan Mortgage	6.5	8/1/32	2,985	3,463	0.000%
Federal Home Loan Mortgage	6	8/1/34	20,720	24,748	0.001%
Federal Home Loan Mortgage	6	8/1/37	41,521	49,113	0.003%
Federal Home Loan Mortgage	6	8/1/38	9,307	10,962	0.001%
Federal Home Loan Mortgage	6	8/1/38	13,120	15,498	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	9,105	10,186	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	64,550	72,242	0.004%
Federal Home Loan Mortgage	5	8/1/40	61,721	71,376	0.004%
Federal Home Loan Mortgage	5	8/1/40	220,709	256,510	0.015%
Federal Home Loan Mortgage	4.5	8/1/40	81,105	90,742	0.005%
Federal Home Loan Mortgage	4.5	8/1/40	127,367	142,546	0.008%
Federal Home Loan Mortgage	4	8/1/45	592,879	645,832	0.038%
Federal Home Loan Mortgage	6	9/1/37	1,152	1,366	0.000%
Federal Home Loan Mortgage	6	9/1/37	775	916	0.000%
Federal National Mortgage Assn.	5	10/1/21	190	200	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	58,121	61,434	0.004%
Federal National Mortgage Assn.	3	10/1/32	1,164,384	1,255,374	0.074%
Federal National Mortgage Assn.	6	10/1/34	113,022	128,566	0.008%
Federal National Mortgage Assn.	6.5	10/1/36	11,234	13,530	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	53,352	62,643	0.004%
Federal National Mortgage Assn.	6	10/1/37	3,295	3,936	0.000%
Federal National Mortgage Assn.	3	10/1/37	1,051,777	1,101,500	0.065%
Federal National Mortgage Assn.	4.5	10/1/40	76,359	85,718	0.005%
Federal National Mortgage Assn.	3	10/1/42	247,126	269,541	0.016%
Federal National Mortgage Assn.	3	10/1/42	201,694	219,987	0.013%
Federal National Mortgage Assn.	3	10/1/42	580,903	631,994	0.037%
Federal National Mortgage Assn.	3	10/1/42	686,263	744,732	0.044%
Federal National Mortgage Assn.	4	10/1/45	124,618	136,332	0.008%
Federal National Mortgage Assn.	3	10/1/46	1,999,027	2,165,291	0.127%
Federal National Mortgage Assn.	3	10/1/46	2,030,275	2,191,943	0.129%
Federal National Mortgage Assn.	3	10/1/46	1,149,813	1,230,270	0.072%
Federal National Mortgage Assn.	3	10/1/46	540,644	583,171	0.034%
Federal National Mortgage Assn.	3	10/1/46	48,417	51,805	0.003%
Federal National Mortgage Assn.	4	10/1/48	72,114	79,924	0.005%
Federal National Mortgage Assn.	4	10/1/48	1,596,032	1,722,219	0.101%
Federal National Mortgage Assn.	4.5	10/1/48	358,444	393,261	0.023%
Federal National Mortgage Assn.	3.5	10/1/49	1,054,610	1,113,934	0.066%
Federal National Mortgage Assn.	3.5	10/1/49	477,992	504,912	0.030%
Federal National Mortgage Assn.	3.5	10/1/49	2,552,864	2,696,466	0.159%
Federal National Mortgage Assn.	3	10/1/50	2,608,294	2,786,849	0.164%
Federal National Mortgage Assn.	3.5	11/1/25	27,118	28,782	0.002%
Federal National Mortgage Assn.	3.5	11/1/26	207,652	220,215	0.013%
Federal National Mortgage Assn.	3.5	11/1/32	504,566	543,277	0.032%

Federal National Mortgage Assn.	3	11/1/33	677,113	717,960	0.042%
Federal National Mortgage Assn.	6	11/1/34	58,489	70,297	0.004%
Federal National Mortgage Assn.	7	11/1/36	4,441	5,203	0.000%
Federal National Mortgage Assn.	3	11/1/36	594,811	647,369	0.038%
Federal National Mortgage Assn.	3	11/1/36	150,266	161,938	0.010%
Federal National Mortgage Assn.	6.5	11/1/36	7,735	9,008	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	532	625	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	40,281	47,339	0.003%
Federal National Mortgage Assn.	6.5	11/1/37	8,339	9,848	0.001%
Federal National Mortgage Assn.	6	11/1/38	20,355	24,101	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	53,411	59,970	0.004%
Federal National Mortgage Assn.	4	11/1/40	788,154	859,568	0.051%
Federal National Mortgage Assn.	4	11/1/40	309,036	337,828	0.020%
Federal National Mortgage Assn.	4	11/1/40	146,322	160,377	0.009%
Federal National Mortgage Assn.	4.5	11/1/40	1,123,578	1,256,282	0.074%
Federal National Mortgage Assn.	3.5	11/1/45	1,420,542	1,536,663	0.090%
Federal National Mortgage Assn.	3.5	11/1/45	309,401	334,693	0.020%
Federal National Mortgage Assn.	3.5	11/1/45	851,053	911,101	0.054%
Federal National Mortgage Assn.	4	11/1/45	21,493	23,383	0.001%
Federal National Mortgage Assn.	3	11/1/46	881,170	950,481	0.056%
Federal National Mortgage Assn.	3	11/1/46	738,642	777,797	0.046%
Federal National Mortgage Assn.	3	11/1/46	1,417,214	1,541,156	0.091%
Federal National Mortgage Assn.	3	11/1/46	688,273	742,411	0.044%
Federal National Mortgage Assn.	3	11/1/46	209,805	224,485	0.013%
Federal National Mortgage Assn.	3	11/1/46	162,323	175,891	0.010%
Federal National Mortgage Assn.	3	11/1/46	2,228,602	2,403,076	0.141%
Federal National Mortgage Assn.	3	11/1/46	259,971	281,485	0.017%
Federal National Mortgage Assn.	3	11/1/46	108,299	117,441	0.007%
Federal National Mortgage Assn.	3.5	11/1/47	126,997	137,662	0.008%
Federal National Mortgage Assn.	4.5	11/1/47	915,258	1,017,186	0.060%
Federal National Mortgage Assn.	3	11/1/47	1,674,483	1,807,007	0.106%
Federal National Mortgage Assn.	3	11/1/48	468,438	490,488	0.029%
Federal National Mortgage Assn.	4.5	11/1/48	987,664	1,081,616	0.064%
Federal National Mortgage Assn.	4	11/1/49	734,791	785,576	0.046%
Federal National Mortgage Assn.	4.5	11/1/49	36,829	39,909	0.002%
Federal National Mortgage Assn.	2.5	11/1/50	9,886,339	10,521,762	0.619%
Federal National Mortgage Assn.	2.5	1/1/27	10,865,000	11,330,684	0.666%
Federal National Mortgage Assn.	4.5	1/1/27	78,417	83,333	0.005%
Federal National Mortgage Assn.	3.5	1/1/30	432,085	463,641	0.027%
Federal National Mortgage Assn.	6.5	1/1/32	5,053	5,810	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	804,914	840,469	0.049%
Federal National Mortgage Assn.	2	1/1/35	10,670,000	11,153,561	0.656%
Federal National Mortgage Assn.	4.5	1/1/35	9,859,000	10,684,111	0.628%
Federal National Mortgage Assn.	5.5	1/1/35	57,995	67,919	0.004%
Federal National Mortgage Assn.	5.5	1/1/36	151,103	177,416	0.010%
Federal National Mortgage Assn.	6	1/1/36	3,069	3,644	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	358,380	385,168	0.023%
Federal National Mortgage Assn.	5.5	1/1/36	136,489	160,038	0.009%
Federal National Mortgage Assn.	6	1/1/37	69,034	82,100	0.005%
Federal National Mortgage Assn.	2.23	1/1/37	1,938	1,925	0.000%
Federal National Mortgage Assn.	4	1/1/40	10,535,000	11,250,209	0.662%
Federal National Mortgage Assn.	3.5	1/1/41	2,950,000	3,117,931	0.183%
Federal National Mortgage Assn.	4	1/1/41	611,776	674,059	0.040%
Federal National Mortgage Assn.	4	1/1/41	25,825	28,227	0.002%
Federal National Mortgage Assn.	4	1/1/41	27,835	30,512	0.002%
Federal National Mortgage Assn.	3	1/1/42	14,399,000	15,083,994	0.887%
Federal National Mortgage Assn.	4	1/1/42	514,855	564,449	0.033%
Federal National Mortgage Assn.	4	1/1/43	139,194	152,970	0.009%
Federal National Mortgage Assn.	3	1/1/43	553,633	589,711	0.035%
Federal National Mortgage Assn.	2.5	1/1/44	31,165,000	32,847,383	1.932%
Federal National Mortgage Assn.	3.5	1/1/44	181,417	198,193	0.012%
Federal National Mortgage Assn.	3.5	1/1/46	619,048	671,819	0.040%
Federal National Mortgage Assn.	3.5	1/1/46	275,699	295,079	0.017%
Federal National Mortgage Assn.	3.5	1/1/46	1,208,853	1,294,014	0.076%
Federal National Mortgage Assn.	4	1/1/46	618,958	673,393	0.040%
Federal National Mortgage Assn.	3.5	1/1/47	1,151,471	1,251,902	0.074%
Federal National Mortgage Assn.	3.5	1/1/47	1,777,103	1,891,170	0.111%
Federal National Mortgage Assn.	3	1/1/47	377,315	408,839	0.024%
Federal National Mortgage Assn.	3	1/1/47	5,435,215	5,689,534	0.335%
Federal National Mortgage Assn.	2	1/1/50	34,875,000	36,222,274	2.130%
Federal National Mortgage Assn.	4	1/1/50	5,283,205	5,635,703	0.331%
Federal National Mortgage Assn.	3	1/1/50	4,296,328	4,579,152	0.269%

Federal National Mortgage Assn.	4.5	1/1/50	166,863	180,910	0.011%
Federal National Mortgage Assn.	6	12/1/21	688	697	0.000%
Federal National Mortgage Assn.	7.5	12/1/30	649	738	0.000%
Federal National Mortgage Assn.	3.5	12/1/30	1,160,648	1,245,397	0.073%
Federal National Mortgage Assn.	6.5	12/1/32	40,448	47,139	0.003%
Federal National Mortgage Assn.	3	12/1/32	6,232,212	6,547,166	0.385%
Federal National Mortgage Assn.	3.5	12/1/33	3,286,248	3,525,069	0.207%
Federal National Mortgage Assn.	5.5	12/1/34	41,553	48,773	0.003%
Federal National Mortgage Assn.	6	12/1/35	122,806	147,608	0.009%
Federal National Mortgage Assn.	5.5	12/1/35	794,534	929,633	0.055%
Federal National Mortgage Assn.	5.5	12/1/38	67,495	78,801	0.005%
Federal National Mortgage Assn.	5.5	12/1/38	485	567	0.000%
Federal National Mortgage Assn.	5	12/1/39	16,259	18,788	0.001%
Federal National Mortgage Assn.	4	12/1/40	3,534	3,864	0.000%
Federal National Mortgage Assn.	5	12/1/41	831,397	965,220	0.057%
Federal National Mortgage Assn.	3.5	12/1/41	11,784	13,018	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	1,225,188	1,311,472	0.077%
Federal National Mortgage Assn.	3.5	12/1/45	761,403	818,598	0.048%
Federal National Mortgage Assn.	3.5	12/1/45	1,979,293	2,118,552	0.125%
Federal National Mortgage Assn.	4	12/1/45	49,549	53,676	0.003%
Federal National Mortgage Assn.	4	12/1/45	1,021,936	1,145,577	0.067%
Federal National Mortgage Assn.	3	12/1/46	602,457	652,313	0.038%
Federal National Mortgage Assn.	3	12/1/46	824,842	893,447	0.053%
Federal National Mortgage Assn.	3	12/1/46	525,389	566,908	0.033%
Federal National Mortgage Assn.	3	12/1/46	833,310	904,429	0.053%
Federal National Mortgage Assn.	3	12/1/46	6,455,989	6,973,256	0.410%
Federal National Mortgage Assn.	3.5	12/1/46	1,118,675	1,197,226	0.070%
Federal National Mortgage Assn.	3	12/1/46	591,034	637,522	0.037%
Federal National Mortgage Assn.	3	12/1/46	153,067	165,798	0.010%
Federal National Mortgage Assn.	3	12/1/46	13,016	13,683	0.001%
Federal National Mortgage Assn.	3.5	12/1/47	10,170	10,786	0.001%
Federal National Mortgage Assn.	5	12/1/47	289,474	332,494	0.020%
Federal National Mortgage Assn.	3.5	12/1/47	3,715,953	3,940,992	0.232%
Federal National Mortgage Assn.	6	12/1/48	1,665,087	1,985,121	0.117%
Federal National Mortgage Assn.	4	12/1/49	1,059,559	1,161,632	0.068%
Federal National Mortgage Assn.	3	12/1/49	3,731,668	3,977,316	0.234%
Federal National Mortgage Assn.	5	2/1/21	7	7	0.000%
Federal National Mortgage Assn.	7	2/1/24	453	484	0.000%
Federal National Mortgage Assn.	6	2/1/33	33,447	37,607	0.002%
Federal National Mortgage Assn.	6	2/1/34	32,875	39,333	0.002%
Federal National Mortgage Assn.	5	2/1/34	149,658	172,655	0.010%
Federal National Mortgage Assn.	3	2/1/34	1,260,211	1,324,121	0.078%
Federal National Mortgage Assn.	3.5	2/1/35	39,083	42,053	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	88,559	103,708	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	68,833	80,909	0.005%
Federal National Mortgage Assn.	6	2/1/36	39,950	47,938	0.003%
Federal National Mortgage Assn.	5.5	2/1/36	53,775	63,008	0.004%
Federal National Mortgage Assn.	6	2/1/37	11,450	13,743	0.001%
Federal National Mortgage Assn.	3	2/1/40	4,676,021	5,034,974	0.296%
Federal National Mortgage Assn.	5.5	2/1/40	2,835	3,255	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	160,469	180,169	0.011%
Federal National Mortgage Assn.	4	2/1/41	607,871	669,375	0.039%
Federal National Mortgage Assn.	4	2/1/41	80,667	88,420	0.005%
Federal National Mortgage Assn.	4	2/1/41	47,896	52,497	0.003%
Federal National Mortgage Assn.	3	2/1/43	830,415	884,719	0.052%
Federal National Mortgage Assn.	4.5	2/1/46	870,773	972,533	0.057%
Federal National Mortgage Assn.	4	2/1/47	658,745	713,141	0.042%
Federal National Mortgage Assn.	3	2/1/47	775,520	824,422	0.048%
Federal National Mortgage Assn.	3.5	2/1/47	613,534	652,915	0.038%
Federal National Mortgage Assn.	3.5	2/1/48	957,691	1,014,443	0.060%
Federal National Mortgage Assn.	3.5	2/1/48	3,325,671	3,552,390	0.209%
Federal National Mortgage Assn.	4	2/1/49	142,266	151,887	0.009%
Federal National Mortgage Assn.	4	2/1/50	1,554,012	1,662,301	0.098%
Federal National Mortgage Assn.	3.5	2/1/50	2,281,841	2,410,471	0.142%
Federal National Mortgage Assn.	5.5	3/1/21	2	2	0.000%
Federal National Mortgage Assn.	7.5	3/1/31	400	412	0.000%
Federal National Mortgage Assn.	3	3/1/35	5,067,854	5,495,466	0.323%
Federal National Mortgage Assn.	6	3/1/36	39,692	47,616	0.003%
Federal National Mortgage Assn.	4	3/1/41	1,238,521	1,357,989	0.080%
Federal National Mortgage Assn.	4.5	3/1/41	53,237	59,775	0.004%
Federal National Mortgage Assn.	4	3/1/42	2,001,124	2,224,097	0.131%
Federal National Mortgage Assn.	3	3/1/43	1,193,538	1,301,824	0.077%

Federal National Mortgage Assn.	3.5	3/1/44	151,107	166,883	0.010%
Federal National Mortgage Assn.	3	3/1/44	1,649,589	1,763,508	0.104%
Federal National Mortgage Assn.	4	3/1/46	63,020	68,537	0.004%
Federal National Mortgage Assn.	4.5	3/1/46	2,639,041	2,957,886	0.174%
Federal National Mortgage Assn.	3.5	3/1/47	2,023,486	2,198,734	0.129%
Federal National Mortgage Assn.	4	3/1/47	1,661,793	1,791,275	0.105%
Federal National Mortgage Assn.	3.5	3/1/47	1,687,912	1,799,323	0.106%
Federal National Mortgage Assn.	5	4/1/21	18	19	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	34,615	36,854	0.002%
Federal National Mortgage Assn.	3.5	4/1/31	1,811,924	1,941,771	0.114%
Federal National Mortgage Assn.	7	4/1/32	743	869	0.000%
Federal National Mortgage Assn.	6	4/1/35	3,857	4,635	0.000%
Federal National Mortgage Assn.	6	4/1/36	22,895	27,367	0.002%
Federal National Mortgage Assn.	6.5	4/1/37	525	607	0.000%
Federal National Mortgage Assn.	5	4/1/40	14,377	16,619	0.001%
Federal National Mortgage Assn.	5	4/1/41	102,641	119,339	0.007%
Federal National Mortgage Assn.	3.5	4/1/45	254,536	275,342	0.016%
Federal National Mortgage Assn.	3.5	4/1/47	649,586	693,836	0.041%
Federal National Mortgage Assn.	4.5	4/1/48	801,263	867,459	0.051%
Federal National Mortgage Assn.	4.5	4/1/50	1,955,958	2,192,164	0.129%
Federal National Mortgage Assn.	6	5/1/21	777	779	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	44,879	47,864	0.003%
Federal National Mortgage Assn.	3	5/1/31	1,296,001	1,373,403	0.081%
Federal National Mortgage Assn.	6.5	5/1/31	1,163	1,302	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	439,402	468,100	0.028%
Federal National Mortgage Assn.	5.5	5/1/36	13,513	15,882	0.001%
Federal National Mortgage Assn.	5	5/1/40	244,506	283,849	0.017%
Federal National Mortgage Assn.	3	5/1/43	115,981	125,360	0.007%
Federal National Mortgage Assn.	3	5/1/43	254,713	269,830	0.016%
Federal National Mortgage Assn.	3	5/1/43	26,015	27,543	0.002%
Federal National Mortgage Assn.	5.5	5/1/44	1,581,501	1,842,507	0.108%
Federal National Mortgage Assn.	5.5	5/1/44	3,244,856	3,807,293	0.224%
Federal National Mortgage Assn.	3	5/1/46	394,501	427,968	0.025%
Federal National Mortgage Assn.	3.5	5/1/47	262,073	278,766	0.016%
Federal National Mortgage Assn.	4.5	5/1/48	2,392,961	2,658,847	0.156%
Federal National Mortgage Assn.	4.5	5/1/49	1,350,997	1,471,829	0.087%
Federal National Mortgage Assn.	3.5	5/1/49	3,646,420	3,958,675	0.233%
Federal National Mortgage Assn.	4.5	5/1/50	533,064	577,693	0.034%
Federal National Mortgage Assn.	4.5	5/1/50	751,882	816,487	0.048%
Federal National Mortgage Assn.	3.5	5/1/50	4,972,089	5,253,876	0.309%
Federal National Mortgage Assn.	2.5	6/1/32	772,205	806,683	0.047%
Federal National Mortgage Assn.	3.5	6/1/33	1,497,704	1,601,893	0.094%
Federal National Mortgage Assn.	6	6/1/35	61,657	73,892	0.004%
Federal National Mortgage Assn.	3	6/1/35	291,180	316,305	0.019%
Federal National Mortgage Assn.	6.5	6/1/36	74,484	88,751	0.005%
Federal National Mortgage Assn.	6.5	6/1/37	6,312	7,071	0.000%
Federal National Mortgage Assn.	5	6/1/40	265,561	306,279	0.018%
Federal National Mortgage Assn.	3.5	6/1/43	97,704	107,304	0.006%
Federal National Mortgage Assn.	4	6/1/45	1,784,584	1,928,993	0.113%
Federal National Mortgage Assn.	3.5	6/1/46	647,747	707,949	0.042%
Federal National Mortgage Assn.	3.5	6/1/46	142,260	154,482	0.009%
Federal National Mortgage Assn.	3	6/1/47	729,597	794,199	0.047%
Federal National Mortgage Assn.	4	6/1/48	2,596,208	2,783,559	0.164%
Federal National Mortgage Assn.	5.5	7/1/21	628	632	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	16,850	19,739	0.001%
Federal National Mortgage Assn.	7	7/1/32	8,209	8,464	0.000%
Federal National Mortgage Assn.	2.43	7/1/35	10,709	10,757	0.001%
Federal National Mortgage Assn.	2.67	7/1/36	19,939	20,771	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	4,440	5,204	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	47,924	53,245	0.003%
Federal National Mortgage Assn.	5	7/1/41	106,493	123,816	0.007%
Federal National Mortgage Assn.	3.5	7/1/43	846,624	929,803	0.055%
Federal National Mortgage Assn.	3	7/1/43	67,446	71,942	0.004%
Federal National Mortgage Assn.	3.5	7/1/45	270,040	292,488	0.017%
Federal National Mortgage Assn.	5	7/1/45	434,624	503,950	0.030%
Federal National Mortgage Assn.	3.5	7/1/47	384,130	416,818	0.025%
Federal National Mortgage Assn.	4	7/1/48	1,379,157	1,473,158	0.087%
Federal National Mortgage Assn.	3	7/1/50	1,275,197	1,338,703	0.079%
Federal National Mortgage Assn.	3.5	7/1/50	865,918	925,496	0.054%
Federal National Mortgage Assn.	5.5	8/1/21	678	683	0.000%
Federal National Mortgage Assn.	6	8/1/21	68	69	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	59	60	0.000%

Federal National Mortgage Assn.	2	8/1/28	421,427	442,503	0.026%
Federal National Mortgage Assn.	7	8/1/31	1,747	2,087	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	2,024,232	2,166,767	0.127%
Federal National Mortgage Assn.	3.5	8/1/32	488,549	523,602	0.031%
Federal National Mortgage Assn.	6	8/1/34	63,789	76,615	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	82,895	97,436	0.006%
Federal National Mortgage Assn.	6.5	8/1/37	5,802	6,644	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	4,981	5,684	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	71,855	84,377	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	14,381	16,112	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	66,010	73,856	0.004%
Federal National Mortgage Assn.	5	8/1/40	14,283	16,608	0.001%
Federal National Mortgage Assn.	5	8/1/40	15,652	18,200	0.001%
Federal National Mortgage Assn.	5	8/1/40	36,555	41,509	0.002%
Federal National Mortgage Assn.	4	8/1/42	98,301	107,830	0.006%
Federal National Mortgage Assn.	3	8/1/43	1,467,950	1,564,700	0.092%
Federal National Mortgage Assn.	3.5	8/1/45	1,313,511	1,424,531	0.084%
Federal National Mortgage Assn.	4	8/1/47	3,178,564	3,468,513	0.204%
Federal National Mortgage Assn.	3	8/1/47	1,704,958	1,846,216	0.109%
Federal National Mortgage Assn.	3.5	8/1/47	231,871	251,721	0.015%
Federal National Mortgage Assn.	4	8/1/47	2,452,793	2,645,632	0.156%
Federal National Mortgage Assn.	4	8/1/47	843,139	908,035	0.053%
Federal National Mortgage Assn.	4.5	8/1/48	472,826	512,589	0.030%
Federal National Mortgage Assn.	5	8/1/48	2,874,750	3,180,533	0.187%
Federal National Mortgage Assn.	3.5	8/1/49	115,146	121,624	0.007%
Federal National Mortgage Assn.	3	8/1/49	435,316	474,938	0.028%
Federal National Mortgage Assn.	3	8/1/50	719,396	765,526	0.045%
Federal National Mortgage Assn.	5.5	9/1/21	56	56	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	45	45	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	138	139	0.000%
Federal National Mortgage Assn.	5	9/1/22	162	170	0.000%
Federal National Mortgage Assn.	3	9/1/33	598,224	635,003	0.037%
Federal National Mortgage Assn.	4.5	9/1/35	452,926	500,581	0.029%
Federal National Mortgage Assn.	2.62	9/1/37	3,754	3,806	0.000%
Federal National Mortgage Assn.	6.5	9/1/38	7,032	8,151	0.000%
Federal National Mortgage Assn.	6	9/1/38	219,191	262,953	0.015%
Federal National Mortgage Assn.	6	9/1/39	119,411	141,197	0.008%
Federal National Mortgage Assn.	5	9/1/40	464,091	539,630	0.032%
Federal National Mortgage Assn.	3	9/1/43	277,248	302,406	0.018%
Federal National Mortgage Assn.	3.5	9/1/43	327,764	358,261	0.021%
Federal National Mortgage Assn.	4	9/1/45	59,565	64,900	0.004%
Federal National Mortgage Assn.	3.5	9/1/45	2,364,885	2,543,485	0.150%
Federal National Mortgage Assn.	4	9/1/46	43,845	47,519	0.003%
Federal National Mortgage Assn.	4	9/1/46	1,175,391	1,268,460	0.075%
Federal National Mortgage Assn.	4.5	9/1/46	385,468	431,442	0.025%
Federal National Mortgage Assn.	5	9/1/48	290,724	321,659	0.019%
Federal National Mortgage Assn.	3	9/1/48	1,261,280	1,325,710	0.078%
Federal National Mortgage Assn.	3	9/1/49	489,488	533,573	0.031%
Federal National Mortgage Assn.	3.5	9/1/49	1,118,742	1,181,673	0.069%
Federal National Mortgage Assn.	3	9/1/50	129,322	137,615	0.008%
Federal National Mortgage Association	6.63	11/15/30	500,000	756,665	0.044%
Federal National Mortgage Association	6.25	5/15/29	342,000	487,575	0.029%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	1,043,738	0.061%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,874,455	0.110%
Fidelity National Information Services	4.25	5/15/28	1,745,000	2,067,185	0.122%
Fifth Third Bancorp	1.63	5/5/23	905,000	933,072	0.055%
Fifth Third Bank NA	3.35	7/26/21	2,065,000	2,096,551	0.123%
First American Financial	4.6	11/15/24	390,000	433,402	0.025%
Florida development Finance	4.11	4/1/50	1,425,000	1,451,519	0.085%
Florida Gas Transmission	3.88	7/15/22	435,000	451,999	0.027%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,315,000	2,381,495	0.140%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,984,882	0.176%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,625,000	1,641,681	0.097%
Ford Motor Credit	3.47	4/5/21	340,000	340,422	0.020%
Fox	4.03	1/25/24	595,000	653,822	0.038%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	468,877	470,962	0.028%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	648,694	697,213	0.041%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	491,452	493,773	0.029%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	167,659	172,656	0.010%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	736,889	768,442	0.045%
Freddie Mac REMICS	4	11/15/36	4,100	4,127	0.000%
Freddie Mac REMICS	4.5	5/25/50	1,327,240	204,314	0.012%

Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	338,428	338,697	0.020%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	1,712,147	1,715,482	0.101%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.98	12/25/50	925,000	925,146	0.054%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	1,350,000	1,353,096	0.080%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	1,153,425	1,154,386	0.068%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	276,519	285,225	0.017%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	410,150	413,667	0.024%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	813,097	829,053	0.049%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,124,457	1,137,495	0.067%
GATX	4.35	2/15/24	2,355,000	2,599,609	0.153%
GATX	4.85	6/1/21	650,000	660,934	0.039%
General Electric	6.75	3/15/32	378,000	530,813	0.031%
General Motors	4	4/1/25	1,090,000	1,206,655	0.071%
General Motors Financial	4.2	11/6/21	2,235,000	2,299,022	0.135%
Georgetown University	4.32	4/1/49	1,475,000	1,876,704	0.110%
Gilead Sciences	3.25	9/1/22	600,000	626,248	0.037%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	557,748	563,108	0.033%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,310,000	1,329,660	0.078%
Goldman Sachs	6.75	10/1/37	455,000	689,530	0.041%
Goldman Sachs	4.25	10/21/25	795,000	906,325	0.053%
Goldman Sachs	3.5	1/23/25	750,000	826,660	0.049%
Goldman Sachs	3.8	3/15/30	1,235,000	1,449,807	0.085%
Goldman Sachs	3	4/26/22	3,350,000	3,377,959	0.199%
Goldman Sachs	3.27	9/29/25	1,900,000	2,075,416	0.122%
Government National Mortgage Assn.	7.5	10/15/25	424	440	0.000%
Government National Mortgage Assn.	7.5	10/15/25	821	889	0.000%
Government National Mortgage Assn.	5	10/20/40	60,551	69,167	0.004%
Government National Mortgage Assn.	3.5	10/20/44	66,534	73,628	0.004%
Government National Mortgage Assn.	3.5	10/20/45	76,438	84,221	0.005%
Government National Mortgage Assn.	3.5	10/20/45	108,386	119,426	0.007%
Government National Mortgage Assn.	3	10/20/46	1,366,096	1,455,711	0.086%
Government National Mortgage Assn.	5	10/20/47	361,345	401,317	0.024%
Government National Mortgage Assn.	3	10/20/49	1,384,627	1,424,929	0.084%
Government National Mortgage Assn.	7.5	11/15/25	4,397	4,414	0.000%
Government National Mortgage Assn.	4.5	11/20/39	33,685	37,488	0.002%
Government National Mortgage Assn.	4.5	11/20/40	543,629	605,617	0.036%
Government National Mortgage Assn.	5	11/20/40	29,240	33,525	0.002%
Government National Mortgage Assn.	3.5	11/20/42	7,349	7,932	0.000%
Government National Mortgage Assn.	3	11/20/46	482,155	513,778	0.030%
Government National Mortgage Assn.	3	11/20/46	3,419,893	3,644,232	0.214%
Government National Mortgage Assn.	4	11/20/47	1,719,810	1,857,103	0.109%
Government National Mortgage Assn.	5	11/20/47	155,174	172,326	0.010%
Government National Mortgage Assn.	4	1/1/41	3,930,000	4,189,835	0.246%
Government National Mortgage Assn.	3	1/1/43	8,365,000	8,751,471	0.515%
Government National Mortgage Assn.	2.5	1/1/44	12,885,000	13,637,470	0.802%
Government National Mortgage Assn.	2	1/1/50	1,095,000	1,144,915	0.067%
Government National Mortgage Assn.	8	1/15/26	4,969	5,428	0.000%
Government National Mortgage Assn.	7.5	1/15/32	35,196	36,997	0.002%
Government National Mortgage Assn.	5	1/20/33	1,751	1,980	0.000%
Government National Mortgage Assn.	5	1/20/36	2,104	2,379	0.000%
Government National Mortgage Assn.	4.5	1/20/41	450,540	508,531	0.030%
Government National Mortgage Assn.	4	1/20/46	665,823	728,895	0.043%
Government National Mortgage Assn.	3.5	1/20/46	21,642	23,954	0.001%
Government National Mortgage Assn.	5	1/20/48	1,242,909	1,380,122	0.081%
Government National Mortgage Assn.	5.5	1/20/49	82,552	91,193	0.005%
Government National Mortgage Assn.	3.5	1/20/49	329,048	352,224	0.021%
Government National Mortgage Assn.	4.5	1/20/49	360,152	389,723	0.023%
Government National Mortgage Assn.	7.5	12/15/27	339	341	0.000%
Government National Mortgage Assn.	6.5	12/20/33	796	952	0.000%
Government National Mortgage Assn.	5	12/20/35	7,294	8,320	0.000%
Government National Mortgage Assn.	3.5	12/20/42	931,888	1,014,572	0.060%
Government National Mortgage Assn.	3.5	12/20/45	354,520	381,679	0.022%
Government National Mortgage Assn.	4.5	12/20/45	5,061	5,637	0.000%
Government National Mortgage Assn.	3.5	12/20/47	1,975,837	2,113,641	0.124%
Government National Mortgage Assn.	5	12/20/47	720,680	800,245	0.047%
Government National Mortgage Assn.	5.5	12/20/48	116,877	128,822	0.008%
Government National Mortgage Assn.	4.5	12/20/49	2,672,488	2,885,569	0.170%
Government National Mortgage Assn.	4	2/15/41	122,885	135,419	0.008%
Government National Mortgage Assn.	3.5	2/15/45	83,250	91,558	0.005%
Government National Mortgage Assn.	5.5	2/20/34	181,464	211,726	0.012%
Government National Mortgage Assn.	5	2/20/35	7,023	8,005	0.000%
Government National Mortgage Assn.	5.5	2/20/36	12,331	14,435	0.001%

Government National Mortgage Assn.	3.5	2/20/43	104,089	114,329	0.007%
Government National Mortgage Assn.	4	2/20/44	129,825	143,362	0.008%
Government National Mortgage Assn.	3.5	2/20/45	56,576	62,605	0.004%
Government National Mortgage Assn.	3.5	2/20/46	242,596	268,442	0.016%
Government National Mortgage Assn.	3.5	2/20/46	267,648	293,349	0.017%
Government National Mortgage Assn.	3	2/20/48	463,380	478,410	0.028%
Government National Mortgage Assn.	3.5	2/20/48	2,679,949	2,875,361	0.169%
Government National Mortgage Assn.	5	2/20/48	813,277	901,257	0.053%
Government National Mortgage Assn.	3.5	2/20/48	3,595,092	3,980,793	0.234%
Government National Mortgage Assn.	3.5	2/20/48	1,574,498	1,743,568	0.103%
Government National Mortgage Assn.	4	3/15/41	149,538	164,842	0.010%
Government National Mortgage Assn.	5	3/20/35	5,643	6,433	0.000%
Government National Mortgage Assn.	5	3/20/36	10,729	12,241	0.001%
Government National Mortgage Assn.	4.5	3/20/41	36,936	41,148	0.002%
Government National Mortgage Assn.	5	3/20/41	395,184	452,961	0.027%
Government National Mortgage Assn.	3.5	3/20/43	221,556	245,326	0.014%
Government National Mortgage Assn.	3.5	3/20/46	693,042	748,168	0.044%
Government National Mortgage Assn.	4	3/20/47	319,391	344,618	0.020%
Government National Mortgage Assn.	4.5	3/20/47	294,864	320,977	0.019%
Government National Mortgage Assn.	3	3/20/48	521,564	538,473	0.032%
Government National Mortgage Assn.	5.5	3/20/48	306,684	341,110	0.020%
Government National Mortgage Assn.	5.5	3/20/49	790,873	871,837	0.051%
Government National Mortgage Assn.	6	4/15/36	16,264	19,653	0.001%
Government National Mortgage Assn.	5	4/20/39	8,346	9,561	0.001%
Government National Mortgage Assn.	3.5	4/20/43	1,264,310	1,399,953	0.082%
Government National Mortgage Assn.	3.5	4/20/45	12,508	13,900	0.001%
Government National Mortgage Assn.	3.5	4/20/46	1,015,123	1,096,847	0.065%
Government National Mortgage Assn.	3.5	4/20/47	2,231,199	2,393,409	0.141%
Government National Mortgage Assn.	3.5	4/20/48	932,587	1,044,239	0.061%
Government National Mortgage Assn.	3.5	5/20/43	31,937	34,883	0.002%
Government National Mortgage Assn.	3.5	5/20/45	25,621	27,938	0.002%
Government National Mortgage Assn.	3.5	5/20/45	63,628	70,402	0.004%
Government National Mortgage Assn.	3	5/20/46	555,136	591,451	0.035%
Government National Mortgage Assn.	3.5	5/20/46	431,386	467,009	0.027%
Government National Mortgage Assn.	4	5/20/46	231,277	253,121	0.015%
Government National Mortgage Assn.	3.5	5/20/46	19,065	21,105	0.001%
Government National Mortgage Assn.	3.5	5/20/46	12,271	13,490	0.001%
Government National Mortgage Assn.	3.5	5/20/46	2,912	3,166	0.000%
Government National Mortgage Assn.	4	5/20/47	2,407,840	2,591,082	0.152%
Government National Mortgage Assn.	5	5/20/48	597,341	653,289	0.038%
Government National Mortgage Assn.	5	5/20/48	44,890	49,999	0.003%
Government National Mortgage Assn.	4.5	6/15/39	91,295	103,354	0.006%
Government National Mortgage Assn.	5	6/20/35	1,003	1,144	0.000%
Government National Mortgage Assn.	5	6/20/41	21,045	24,065	0.001%
Government National Mortgage Assn.	3.5	6/20/43	749,649	816,317	0.048%
Government National Mortgage Assn.	3.5	6/20/43	119,610	129,379	0.008%
Government National Mortgage Assn.	3.5	6/20/46	222,115	241,653	0.014%
Government National Mortgage Assn.	5	6/20/47	1,320	1,466	0.000%
Government National Mortgage Assn.	5	6/20/48	1,063,354	1,162,885	0.068%
Government National Mortgage Assn.	5	6/20/48	204,892	229,309	0.013%
Government National Mortgage Assn.	5	6/20/49	1,682,898	1,839,711	0.108%
Government National Mortgage Assn.	3	7/15/43	9,352	9,868	0.001%
Government National Mortgage Assn.	4	7/20/42	286,558	316,921	0.019%
Government National Mortgage Assn.	3.5	7/20/43	477,702	520,247	0.031%
Government National Mortgage Assn.	4.5	7/20/45	363,333	404,742	0.024%
Government National Mortgage Assn.	3	7/20/46	321,652	342,694	0.020%
Government National Mortgage Assn.	3.5	7/20/46	86,899	93,839	0.006%
Government National Mortgage Assn.	3	7/20/46	7,700,495	8,205,101	0.483%
Government National Mortgage Assn.	5	7/20/47	885,599	983,670	0.058%
Government National Mortgage Assn.	4	7/20/47	573,409	617,519	0.036%
Government National Mortgage Assn.	4.5	7/20/47	666,370	724,502	0.043%
Government National Mortgage Assn.	5	7/20/48	32,333	36,024	0.002%
Government National Mortgage Assn.	3	7/20/50	1,758,055	1,815,866	0.107%
Government National Mortgage Assn.	7.5	8/15/25	674	685	0.000%
Government National Mortgage Assn.	6	8/15/33	3,987	4,815	0.000%
Government National Mortgage Assn.	5.5	8/20/34	21,784	25,484	0.001%
Government National Mortgage Assn.	5	8/20/35	5,700	6,502	0.000%
Government National Mortgage Assn.	3.5	8/20/42	95,837	104,381	0.006%
Government National Mortgage Assn.	5	8/20/42	3,574	4,073	0.000%
Government National Mortgage Assn.	3	8/20/46	2,463,216	2,624,747	0.154%
Government National Mortgage Assn.	4	8/20/47	1,496,822	1,614,894	0.095%
Government National Mortgage Assn.	4.5	8/20/47	4,448,149	4,841,910	0.285%

Government National Mortgage Assn.	5	8/20/47	116,086	129,502	0.008%
Government National Mortgage Assn.	5	8/20/48	532,193	582,000	0.034%
Government National Mortgage Assn.	5	9/15/39	130,751	148,430	0.009%
Government National Mortgage Assn.	3.5	9/15/41	681,416	728,339	0.043%
Government National Mortgage Assn.	3	9/15/42	281,002	296,988	0.017%
Government National Mortgage Assn.	4.5	9/20/40	141,682	157,874	0.009%
Government National Mortgage Assn.	3.5	9/20/43	247,358	269,971	0.016%
Government National Mortgage Assn.	3.5	9/20/46	434,130	467,901	0.028%
Government National Mortgage Assn.	5	9/20/47	735,527	816,905	0.048%
Government National Mortgage Assn.	3	9/20/49	3,041,581	3,140,203	0.185%
Government National Mortgage Association	3	11/20/47	178,554	189,111	0.011%
Government National Mortgage Association	3	12/20/47	213,670	221,312	0.013%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	445,000	474,348	0.028%
Great Lakes Water Authority Water Supply System Revenue	3.47	7/1/41	1,500,000	1,614,225	0.095%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	3,110,000	3,039,818	0.179%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	850,000	790,338	0.046%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	2,953,855	3,033,659	0.178%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	866,506	0.051%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	1,555,000	1,657,683	0.097%
GS Mortgage Securities Trust 2020-GC45	2.91	2/13/53	1,300,000	1,446,344	0.085%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	2,129,382	0.125%
Hardee s Funding	4.96	6/20/48	1,309,850	1,396,785	0.082%
Hasbro	3	11/19/24	1,380,000	1,491,900	0.088%
HCA	4.13	6/15/29	1,675,000	1,943,000	0.114%
Healthcare Realty Trust	3.63	1/15/28	605,000	682,167	0.040%
Healthpeak Properties	2.88	1/15/31	420,000	455,698	0.027%
Heathrow Funding	4.88	7/15/21	1,120,000	1,141,736	0.067%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,267,419	0.075%
Highwoods Realty	3.63	1/15/23	880,000	916,191	0.054%
Home depot	5.88	12/16/36	3,000,000	4,540,017	0.267%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	430,166	432,862	0.025%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	1,990,689	2,026,630	0.119%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	786,498	789,930	0.046%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	768,536	0.045%
HSBC Holdings	3.26	3/13/23	1,000,000	1,031,903	0.061%
HSBC Holdings	2.85	6/4/31	1,515,000	1,618,020	0.095%
HSBC Holdings	2.01	9/22/28	3,345,000	3,396,951	0.200%
Hyatt Hotels	3.38	7/15/23	185,000	193,953	0.011%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	213,234	214,622	0.013%
Hyundai Capital America	5.75	4/6/23	2,775,000	3,074,664	0.181%
Illinois State Toll Highway Authority	6.18	1/1/34	295,000	426,310	0.025%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,301,976	0.077%
Indonesia Government International Bond	4.88	5/5/21	700,000	710,472	0.042%
Ing Groep	3.15	3/29/22	330,000	341,219	0.020%
Ing Groep	3.55	4/9/24	2,430,000	2,651,840	0.156%
Inland Valley development Agency	5.5	3/1/33	250,000	280,650	0.017%
Intercontinental Exchange	1.85	9/15/32	1,735,000	1,749,031	0.103%
Intercontinental Exchange	3.45	9/21/23	1,145,000	1,233,355	0.073%
Interpublic Group of	4.2	4/15/24	820,000	910,877	0.054%
Intesa Sanpaolo	3.38	1/12/23	375,000	392,645	0.023%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,092,451	0.064%
John deere Capital	2.35	1/8/21	545,000	545,095	0.032%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	2,690,000	2,972,529	0.175%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.72	3/15/50	1,545,000	1,764,717	0.104%
JPMorgan Chase	2.95	10/1/26	980,000	1,086,349	0.064%
JPMorgan Chase	3.78	2/1/28	990,000	1,137,058	0.067%
JPMorgan Chase	2.52	4/22/31	2,295,000	2,451,797	0.144%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,338,404	0.079%
JPMorgan Chase	3.38	5/1/23	2,055,000	2,194,259	0.129%
JPMorgan Chase	2.96	5/13/31	1,215,000	1,330,075	0.078%
JPMorgan Chase	3.88	7/24/38	1,380,000	1,667,845	0.098%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.53	10/15/33	1,625,000	1,624,979	0.096%
Kaiser Foundation Hospitals	3.5	4/1/22	445,000	460,874	0.027%
Kansas City Southern	2.88	11/15/29	1,130,000	1,221,083	0.072%
Kansas City Southern	4.7	5/1/48	720,000	907,367	0.053%
Kansas City Southern	3.5	5/1/50	1,155,000	1,286,981	0.076%
Kansas City Southern	3	5/15/23	340,000	353,949	0.021%
Keurig Dr Pepper	3.55	5/25/21	920,000	931,805	0.055%
Keurig Dr Pepper	2.55	9/15/26	450,000	490,257	0.029%
KeyBank NA/Cleveland OH	3.35	6/15/21	1,775,000	1,799,028	0.106%
KeyCorp	2.25	4/6/27	1,920,000	2,051,516	0.121%
Keysight Technologies	4.55	10/30/24	1,427,000	1,614,008	0.095%

Kilroy Realty	4.38	10/1/25	335,000	375,652	0.022%
Kilroy Realty	3.45	12/15/24	750,000	809,927	0.048%
L3Harris Technologies	3.83	4/27/25	295,000	330,321	0.019%
Liberty Mutual	4.5	6/15/49	1,655,000	2,102,012	0.124%
Liberty Mutual	4.85	8/1/44	1,350,000	1,752,497	0.103%
Lincoln National	3.8	3/1/28	1,205,000	1,389,428	0.082%
Lloyds Banking	1.33	6/15/23	500,000	502,500	0.030%
Lockheed Martin	4.07	12/15/42	184,000	237,267	0.014%
Lockheed Martin	3.6	3/1/35	240,000	289,812	0.017%
LYB International Finance II BV	3.5	3/2/27	1,000,000	1,114,940	0.066%
Magnetite XXIII	1.51	10/25/32	1,785,000	1,785,888	0.105%
Manhattan West 2020-1MW Mortgage Trust	2.33	9/10/39	1,090,000	1,093,343	0.064%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	282,253	0.017%
Marsh & McLennan	2.25	11/15/30	615,000	650,380	0.038%
Marsh & McLennan	3.3	3/14/23	210,000	222,072	0.013%
Marsh & McLennan	3.5	6/3/24	1,895,000	2,065,349	0.121%
Maryland Economic development	4.75	6/1/42	2,025,000	2,166,669	0.127%
McDonald s	1.45	9/1/25	925,000	956,684	0.056%
MedStar Health	3.63	8/15/49	905,000	1,053,655	0.062%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	796,874	0.047%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	1,514,858	1,633,342	0.096%
Metropolitan Edison	4.3	1/15/29	2,300,000	2,605,412	0.153%
Metropolitan Transportation Authority	6.55	11/15/31	1,320,000	1,625,316	0.096%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	231,999	0.014%
Metropolitan Transportation Authority	5.87	11/15/39	500,000	612,415	0.036%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	460,000	659,410	0.039%
Mexico Government International Bond	2.66	5/24/31	1,894,000	1,943,339	0.114%
Mexico Government International Bond	8	9/24/22	300,000	337,125	0.020%
Microchip Technology	3.92	6/1/21	460,000	466,586	0.027%
Micron Technology	4.19	2/15/27	2,665,000	3,161,356	0.186%
Micron Technology	2.5	4/24/23	950,000	990,799	0.058%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,971,807	0.116%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	41,109	41,529	0.002%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	714,468	739,273	0.043%
Mississippi Power	3.95	3/30/28	895,000	1,038,389	0.061%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,323,187	0.137%
Mitsubishi Ufj Financial	3.54	7/26/21	2,640,000	2,687,858	0.158%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	156,570	157,272	0.009%
Morgan Stanley	4.3	1/27/45	750,000	998,108	0.059%
Morgan Stanley	3.62	4/1/31	1,110,000	1,284,791	0.076%
Morgan Stanley	2.19	4/28/26	1,390,000	1,467,089	0.086%
Morgan Stanley	4.1	5/22/23	1,290,000	1,397,442	0.082%
Morgan Stanley	3.97	7/22/38	815,000	1,000,620	0.059%
Morgan Stanley	3.13	7/27/26	2,000,000	2,227,720	0.131%
Morgan Stanley	6.25	8/9/26	175,000	222,686	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	660,000	733,383	0.043%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,380,000	1,538,582	0.090%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	327,789	0.019%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,680,000	2,885,269	0.170%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	782,756	0.046%
Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/51	3,010,000	3,598,065	0.212%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	1,815,000	1,530,198	0.090%
Mplx	1.33	9/9/22	1,490,000	1,488,138	0.088%
M&T Bank	3.55	7/26/23	2,140,000	2,314,190	0.136%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,797,000	2,777,515	0.163%
MVW 2019-2	2.22	10/20/38	1,215,327	1,250,098	0.074%
MVW 2020-1	1.74	10/20/37	671,927	687,154	0.040%
MVW Owner Trust 2014-1	2.25	9/22/31	31,656	31,720	0.002%
National Securities Clearing	1.5	4/23/25	3,605,000	3,724,351	0.219%
Natwest	4.52	6/25/24	2,050,000	2,233,795	0.131%
NatWest Markets	2.38	5/21/23	2,505,000	2,599,684	0.153%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,825,000	1,880,275	0.111%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	1,790,000	1,848,772	0.109%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	2,276,776	2,331,333	0.137%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	1,355,000	1,418,553	0.083%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	794,379	800,356	0.047%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	800,000	808,138	0.048%
Nevada Power	6.65	4/1/36	400,000	611,488	0.036%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,677,000	0.099%
Newmont	3.63	6/9/21	595,000	598,709	0.035%
New Orleans Hotel Trust 2019-HNLA	1.75	4/15/32	790,000	732,529	0.043%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,553,331	1,594,604	0.094%

New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	2,412,674	2,428,869	0.143%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	945,759	962,328	0.057%
New York Life Insurance	3.75	5/15/50	1,400,000	1,660,910	0.098%
New York State dormitory Authority	3.88	7/1/46	950,000	1,014,097	0.060%
New York State dormitory Authority	4.85	7/1/48	800,000	924,784	0.054%
NiSource	1.7	2/15/31	1,280,000	1,271,724	0.075%
NiSource	3.95	3/30/48	1,000,000	1,223,960	0.072%
NiSource	3.49	5/15/27	695,000	785,404	0.046%
Norfolk Southern	5.59	5/17/25	48,000	57,155	0.003%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,457,329	0.086%
Northwestern University	2.64	12/1/50	1,260,000	1,294,716	0.076%
Nucor	3.95	5/1/28	1,385,000	1,627,946	0.096%
Nucor	2.7	6/1/30	765,000	840,073	0.049%
Nutrien	4	12/15/26	505,000	587,188	0.035%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	390,000	429,465	0.025%
OBX 2019-EXP3 Trust	3.5	10/25/59	633,085	647,496	0.038%
OBX 2019-EXP3 Trust	1.25	10/25/59	387,891	393,685	0.023%
OBX 2019-INV1 Trust	4	11/25/48	1,440,000	1,455,107	0.086%
Occidental Petroleum	3	2/15/27	1,475,000	1,318,281	0.078%
Occidental Petroleum	2.9	8/15/24	2,385,000	2,292,581	0.135%
Octagon Investment Partners XXIII	1.09	7/15/27	728,953	727,085	0.043%
Ohio Power	5.38	10/1/21	450,000	465,364	0.027%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	507,106	0.030%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	791,866	0.047%
Omnicom Group Inc / Omnicom Capital	3.63	5/1/22	760,000	792,337	0.047%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,895,959	0.170%
OZLM VIII	1.39	10/17/29	1,632,154	1,626,151	0.096%
OZLM VIII	2.02	10/17/29	1,095,000	1,086,500	0.064%
PACCAR Financial	2.65	4/6/23	1,020,000	1,073,621	0.063%
Pacific Gas & Electric	2.1	8/1/27	1,985,000	2,014,473	0.118%
PacifiCorp	6.25	10/15/37	90,000	133,796	0.008%
PacifiCorp	4.13	1/15/49	1,400,000	1,782,012	0.105%
Packaging Corp of America	4.5	11/1/23	185,000	203,521	0.012%
Packaging Corp of America	3.65	9/15/24	370,000	405,059	0.024%
Partners Healthcare System	3.19	7/1/49	1,865,000	2,047,211	0.120%
PayPal Holdings	1.65	6/1/25	3,365,000	3,515,839	0.207%
Peco Energy	5.95	10/1/36	150,000	222,043	0.013%
Perrigo Finance Unlimited	3.15	6/15/30	1,725,000	1,847,836	0.109%
Pertamina Persero PT	4.3	5/20/23	650,000	699,725	0.041%
Perusahaan Gas Negara	5.13	5/16/24	405,000	450,728	0.027%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	738,888	0.043%
Planet Fitness Master Issuer	4.26	9/5/48	2,458,413	2,451,898	0.144%
PNC Bank NA	3.5	6/8/23	2,025,000	2,174,083	0.128%
President & Fellows of Harvard College	3.62	10/1/37	385,000	461,967	0.027%
Principal Financial	3.4	5/15/25	1,215,000	1,343,920	0.079%
Principal Financial	2.13	6/15/30	2,190,000	2,279,061	0.134%
Prologis	2.13	4/15/27	330,000	353,838	0.021%
Protective Life Global Funding	1.17	7/15/25	2,345,000	2,380,524	0.140%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,849,117	0.109%
Province of Manitoba Canada	2.6	4/16/24	1,492,000	1,598,242	0.094%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,951,406	0.174%
Province of Ontario Canada	2.4	2/8/22	2,000,000	2,047,460	0.120%
Province of Quebec Canada	2.75	8/25/21	1,350,000	1,367,017	0.080%
Province of Quebec Canada	7.5	9/15/29	104,000	155,581	0.009%
Public Service Electric & Gas	5.7	12/1/36	180,000	249,838	0.015%
Qatar Government International Bond	3.75	4/16/30	730,000	860,542	0.051%
QUALCOMM	3.25	5/20/27	994,000	1,125,856	0.066%
QUALCOMM	2.15	5/20/30	3,055,000	3,229,004	0.190%
QVC	4.45	2/15/25	70,000	74,725	0.004%
QVC	4.38	3/15/23	2,020,000	2,123,525	0.125%
QVC	4.85	4/1/24	840,000	905,100	0.053%
Raymond James Financial	3.63	9/15/26	100,000	114,416	0.007%
Raytheon Technologies	7.2	8/15/27	200,000	268,447	0.016%
Regency Centers	3.6	2/1/27	350,000	385,097	0.023%
Regency Centers	4.13	3/15/28	510,000	582,033	0.034%
Regents of the University of California Medical Center Pooled Revenue	3.26	5/15/60	700,000	787,332	0.046%
Reinsurance Group of America	5	6/1/21	905,000	921,970	0.054%
REI - SECURITY LENDING COLLATERAL			4,924,903	49,249,031	2.896%
RELX Capital	3.5	3/16/23	530,000	564,069	0.033%
RELX Capital	3	5/22/30	1,105,000	1,227,894	0.072%
Republic of Poland Government International Bond	3.25	4/6/26	845,000	954,527	0.056%
Republic Services	3.38	11/15/27	585,000	661,567	0.039%

Rogers Communications	3.7	11/15/49	1,225,000	1,422,818	0.084%
Rogers Communications	3.63	12/15/25	335,000	378,070	0.022%
Rogers Communications	4.35	5/1/49	1,295,000	1,654,488	0.097%
Roper Technologies	3.8	12/15/26	660,000	760,263	0.045%
Roper Technologies	2	6/30/30	570,000	580,819	0.034%
Roper Technologies	1.4	9/15/27	3,630,000	3,654,375	0.215%
Roper Technologies	2.95	9/15/29	675,000	739,606	0.043%
Ross Stores	4.6	4/15/25	3,535,000	4,073,851	0.240%
Ross Stores	1.88	4/15/31	300,000	300,965	0.018%
Royal Bank of Canada	1.6	4/17/23	2,345,000	2,409,488	0.142%
Sabine Pass Liquefaction	4.2	3/15/28	795,000	912,263	0.054%
Sabine Pass Liquefaction	4.5	5/15/30	650,000	770,250	0.045%
San Diego County Water Authority	6.14	5/1/49	275,000	429,806	0.025%
San Diego Gas & Electric	4.1	6/15/49	1,765,000	2,222,735	0.131%
San Diego Gas & Electric	6.13	9/15/37	170,000	233,214	0.014%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	655,476	0.039%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,265,000	1,282,768	0.075%
Santander UK	3.75	11/15/21	2,310,000	2,377,350	0.140%
SBA Tower Trust	2.84	1/15/25	1,005,000	1,065,283	0.063%
Schlumberger Holdings	3.75	5/1/24	1,065,000	1,157,045	0.068%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	213,753	213,747	0.013%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	193,372	194,502	0.011%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	734,276	755,023	0.044%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	174,867	174,692	0.010%
ServiceNow	1.4	9/1/30	3,710,000	3,613,603	0.213%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	647,257	656,158	0.039%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,759,985	0.103%
Simon Property	3.8	7/15/50	2,805,000	3,112,672	0.183%
SLM Student Loan Trust 2010-1	0.55	3/25/25	869,450	846,155	0.050%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	558,234	0.033%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	351,281	0.021%
SMB Private Education Loan Trust	1.29	7/15/53	2,585,003	2,593,829	0.153%
Smb Private Education Loan Trust 2018	3.6	1/15/37	958,544	1,024,143	0.060%
Smb Private Education Loan Trust 2020	2.23	9/15/37	755,000	783,543	0.046%
Sonic Capital	4.03	2/20/48	141,979	146,000	0.009%
South Carolina Public Service Authority	2.39	12/1/23	630,000	656,769	0.039%
Southeast Supply Header	4.25	6/15/24	405,000	402,485	0.024%
Southern	4.4	7/1/46	1,905,000	2,383,205	0.140%
Southern California Gas	5.75	11/15/35	140,000	189,788	0.011%
Spectra Energy Partners	3.38	10/15/26	440,000	489,482	0.029%
Stanford Health Care	3.8	11/15/48	440,000	548,201	0.032%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	203,164	206,778	0.012%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	607,354	618,532	0.036%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	1,791,062	1,790,940	0.105%
State Grid Overseas Investment 2016	3.75	5/2/23	1,155,000	1,232,214	0.072%
State of California	7.63	3/1/40	1,350,000	2,342,966	0.138%
State of Oregon doT	1.76	11/15/32	2,400,000	2,424,384	0.143%
State of Wisconsin	3.95	5/1/36	1,700,000	1,905,275	0.112%
State Street	2.83	3/30/23	595,000	612,808	0.036%
State Street	3.1	5/15/23	265,000	281,659	0.017%
Sumitomo Mitsui Financial	3.75	7/19/23	2,605,000	2,819,405	0.166%
Suncor Energy	3.6	12/1/24	355,000	391,552	0.023%
Suncor Energy	3.1	5/15/25	750,000	821,000	0.048%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	634,645	0.037%
Takeda Pharmaceutical	2.05	3/31/30	2,310,000	2,358,184	0.139%
Tampa Electric	6.15	5/15/37	700,000	974,952	0.057%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,746,340	0.103%
Tencent Holdings	2.99	1/19/23	550,000	572,657	0.034%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	375,000	378,750	0.022%
Texas Instruments	1.38	3/12/25	655,000	677,169	0.040%
Texas Instruments	1.75	5/4/30	1,240,000	1,275,924	0.075%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	2,400,000	2,736,408	0.161%
Thomson Reuters	3.35	5/15/26	220,000	246,242	0.014%
Time Warner Cable	6.55	5/1/37	235,000	320,460	0.019%
Time Warner Cable	6.75	6/15/39	275,000	392,391	0.023%
Time Warner Cable	4	9/1/21	100,000	101,441	0.006%
TJX	1.6	5/15/31	1,415,000	1,426,520	0.084%
T-Mobile USA	3.75	4/15/27	3,565,000	4,053,769	0.238%
Toronto-Dominion Bank	1.15	6/12/25	1,725,000	1,756,388	0.103%
Toronto-Dominion Bank	3.63	9/15/31	235,000	266,138	0.016%
Total Capital International	2.99	6/29/41	3,910,000	4,254,995	0.250%
Towd Point Mortgage Trust 2015-3	3	3/25/54	57,011	57,208	0.003%

Towd Point Mortgage Trust 2015-4	2.75	4/25/55	70,631	70,860	0.004%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	139,504	141,020	0.008%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	180,025	182,042	0.011%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	178,384	180,077	0.011%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	247,767	253,938	0.015%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	468,859	482,734	0.028%
Towd Point Mortgage Trust 2018-1	3	1/25/58	254,392	264,381	0.016%
Toyota Motor	3.18	7/20/21	1,515,000	1,538,842	0.090%
Transcontinental Gas Pipe Line	4.6	3/15/48	780,000	940,185	0.055%
Transurban Finance Co Pty	4.13	2/2/26	175,000	198,006	0.012%
Transurban Finance Co Pty	2.45	3/16/31	1,820,000	1,907,800	0.112%
Transurban Finance Co Pty	3.38	3/22/27	225,000	246,762	0.015%
Travelers	6.25	6/15/37	225,000	342,794	0.020%
Trinity Acquisition	3.5	9/15/21	175,000	177,625	0.010%
TRP Government Reserve	0.08		179,991,184	179,991,184	10.585%
Truist Bank	3.5	8/2/22	2,155,000	2,191,861	0.129%
Truist Financial	1.95	6/5/30	1,455,000	1,511,138	0.089%
Ubs	1.36	1/30/27	1,700,000	1,713,024	0.101%
UniCredit	6.57	1/14/22	1,270,000	1,337,918	0.079%
Unilever Capital	3	3/7/22	1,255,000	1,295,759	0.076%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	556,707	559,439	0.033%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	769,894	712,562	0.042%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	1,121,681	1,038,538	0.061%
Unitedhealth	3.75	7/15/25	400,000	455,460	0.027%
Unitedhealth	4.75	7/15/45	900,000	1,261,844	0.074%
Unitedhealth	3.5	8/15/39	1,960,000	2,312,089	0.136%
University of California	5.77	5/15/43	470,000	679,366	0.040%
U.S. Treasury Bonds	3.13	11/15/41	21,685,000	28,329,420	1.666%
U.S. Treasury Bonds	2.75	11/15/42	3,000,000	3,712,500	0.218%
U.S. Treasury Bonds	3	11/15/44	585,000	756,478	0.044%
U.S. Treasury Bonds	3	11/15/45	6,780,000	8,816,119	0.518%
U.S. Treasury Bonds	3.5	2/15/39	4,270,000	5,790,520	0.341%
U.S. Treasury Bonds	2.5	2/15/45	3,535,000	4,212,173	0.248%
U.S. Treasury Bonds	3	2/15/47	3,400,000	4,444,438	0.261%
U.S. Treasury Bonds	3	2/15/48	15,800,000	20,727,625	1.219%
U.S. Treasury Bonds	2	2/15/50	35,100,000	38,110,922	2.241%
U.S. Treasury Bonds	1.13	5/15/40	2,000,000	1,897,188	0.112%
U.S. Treasury Bonds	3	5/15/45	4,115,000	5,336,641	0.314%
U.S. Treasury Bonds	2.5	5/15/46	4,805,000	5,738,221	0.337%
U.S. Treasury Bonds	3	5/15/47	3,150,000	4,123,055	0.242%
U.S. Treasury Bonds	2.25	8/15/27	1,770,000	1,961,658	0.115%
U.S. Treasury Bonds	0.63	8/15/30	15,000,000	14,620,313	0.860%
U.S. Treasury Bonds	3.88	8/15/40	3,800,000	5,439,344	0.320%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	6,901,013	0.406%
U.S. Treasury Bonds	2.75	8/15/47	1,470,000	1,842,094	0.108%
U.S. Treasury Bonds	1.38	8/15/50	3,000,000	2,806,875	0.165%
U.S. Treasury Notes	0.13	11/30/22	28,460,000	28,460,000	1.674%
U.S. Treasury Notes	1.5	11/30/24	14,600,000	15,309,469	0.900%
U.S. Treasury Notes	2.75	4/30/23	29,420,000	31,198,991	1.835%
U.S. Treasury Notes	0.38	4/30/25	6,395,000	6,417,982	0.377%
U.S. Treasury Notes	0.25	5/31/25	34,625,000	34,554,668	2.032%
U.S. Treasury Notes	0.25	6/15/23	14,555,000	14,591,388	0.858%
U.S. Treasury Notes	0.13	7/31/22	12,055,000	12,056,884	0.709%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	21,017,438	1.236%
U.S. Treasury Notes	2.75	8/31/23	11,015,000	11,772,281	0.692%
Utah Transit Authority	3.44	12/15/42	1,735,000	1,847,428	0.109%
Valero Energy	2.85	4/15/25	3,795,000	4,033,671	0.237%
Vereit Operating Partnership	4.63	11/1/25	1,765,000	2,027,989	0.119%
Vereit Operating Partnership	2.2	6/15/28	685,000	701,085	0.041%
Vereit Operating Partnership	3.95	8/15/27	820,000	926,443	0.054%
Verizon Communications	1.68	10/30/30	625,000	620,696	0.037%
Verizon Communications	2.65	11/20/40	6,635,000	6,709,193	0.395%
Verizon Communications	4.27	1/15/36	735,000	908,930	0.053%
Verizon Communications	4	3/22/50	1,500,000	1,814,795	0.107%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	410,510	414,083	0.024%
Verus Securitization Trust 2019-1	3.84	2/25/59	815,795	820,003	0.048%
Verus Securitization Trust 2019-4	2.64	11/25/59	1,896,021	1,939,988	0.114%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	2,195,787	2,255,278	0.133%
Verus Securitization Trust 2020-1	2.72	1/25/60	2,668,940	2,716,747	0.160%
Virginia Commonwealth Transportation Board	5.35	5/15/35	480,000	615,658	0.036%
Virginia Electric & Power	2.88	7/15/29	1,100,000	1,226,055	0.072%
Virginia Public Building Authority	5.9	8/1/30	570,000	752,092	0.044%

Visa	1.9	4/15/27	2,700,000	2,868,448	0.169%
Visa	2.15	9/15/22	1,005,000	1,036,381	0.061%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	3,003,926	3,027,152	0.178%
Vistra Operations	3.55	7/15/24	1,270,000	1,371,600	0.081%
Vodafone	3.75	1/16/24	2,005,000	2,190,224	0.129%
Vodafone	4.25	9/17/50	690,000	849,104	0.050%
Volkswagen Group of America Finance	4	11/12/21	2,215,000	2,282,110	0.134%
Volkswagen Group of America Finance	2.7	9/26/22	305,000	316,127	0.019%
Voya Financial	3.13	7/15/24	1,440,000	1,555,020	0.091%
Walmart	3.4	6/26/23	1,900,000	2,040,509	0.120%
Walt Disney	3.7	10/15/25	285,000	322,445	0.019%
Weibo	3.5	7/5/24	1,275,000	1,338,361	0.079%
Wells Fargo	3.07	1/24/23	3,000,000	3,080,805	0.181%
Wells Fargo	2.57	2/11/31	2,100,000	2,215,758	0.130%
Wells Fargo	2.19	4/30/26	1,635,000	1,721,599	0.101%
Wells Fargo	2.39	6/2/28	2,395,000	2,546,017	0.150%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	2,090,000	2,282,294	0.134%
Wells Fargo Commercial Mortgage Trust 2020-C55	2.73	2/15/53	2,455,000	2,689,155	0.158%
Wendy s Funding	3.57	3/15/48	305,550	314,973	0.019%
Western Minnesota Municipal Power Agency	3.16	1/1/39	2,350,000	2,663,960	0.157%
Western Union	6.2	11/17/36	2,684,000	3,389,065	0.199%
West Virginia United Health System Obligated	4.92	6/1/48	1,600,000	2,064,093	0.121%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	1,330,000	1,472,234	0.087%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	2,025,000	2,213,782	0.130%
Williams	4.85	3/1/48	185,000	225,700	0.013%
Willis North America	3.6	5/15/24	425,000	464,276	0.027%
Willis North America	4.5	9/15/28	1,100,000	1,322,659	0.078%
Woodside Finance	3.7	3/15/28	425,000	453,688	0.027%
Woodside Finance	4.5	3/4/29	1,420,000	1,585,480	0.093%
Woodside Finance	3.7	9/15/26	315,000	342,929	0.020%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,496,032	0.088%
Zoetis	2	5/15/30	3,365,000	3,478,687	0.205%

Total Investments in Securities **1,915,652,909**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S35 5Y 12/20/2025	(65,400,000)	1,602,365	0.094%

Total Swap Contracts **1,602,365**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	1,064	3/31/2021	134,238,560	233,169	7.894%
UXYH1 UST 10YR ULTRA FUT MAR 21	(83)	3/22/2021	(12,977,829)	79,400	(0.763%)

Total Futures Contracts **312,569**

NET ASSETS 1,700,493,415

NET ASSET VALUE PER SHARE

QM U.S. Bond Index Fund Shares 11.73
(\$1,511,359,158 / 128,798,700 Shares Outstanding)

QM U.S. Bond Index Fund - I Class Shares 11.74
(\$189,034,807 / 16,099,569 Shares Outstanding)

QM U.S. Bond Index Fund - Z Class Shares 11.74
(\$99,450 / 8,475 Shares Outstanding)

- 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.