

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	852,657	0.052%
Abbott Laboratories	4.75	11/30/36	1,500,000	1,995,185	0.122%
Abbott Laboratories	1.15	1/30/28	1,155,000	1,161,608	0.071%
AbbVie	3.6	5/14/25	880,000	972,820	0.059%
AbbVie	3.2	5/14/26	225,000	247,268	0.015%
AbbVie	4.5	5/14/35	1,215,000	1,471,218	0.090%
AbbVie	4.7	5/14/45	1,350,000	1,652,901	0.101%
AbbVie	4.45	5/14/46	1,280,000	1,522,351	0.093%
Abn Amro Bank	4.75	7/28/25	390,000	438,524	0.027%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	851,728	0.052%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	484,978	0.030%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	337,484	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	435,000	468,408	0.029%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	1,948,901	0.119%
Agilent Technologies	3.88	7/15/23	920,000	996,492	0.061%
Aia	3.2	3/11/25	510,000	548,796	0.034%
Aia	3.6	4/9/29	1,825,000	2,059,080	0.126%
Aia	0.75	9/20/21	1,490,000	1,488,130	0.091%
Air Lease	3.5	1/15/22	575,000	588,498	0.036%
Air Lease	2.5	3/1/21	760,000	763,106	0.047%
Air Lease	3.63	4/1/27	830,000	815,648	0.050%
Air Products & Chemicals	1.5	10/15/25	150,000	155,029	0.009%
Alexandria Real Estate Equities	4	1/15/24	350,000	386,771	0.024%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	2,362,244	0.144%
Alfa SAB de CV	5.25	3/25/24	200,000	211,395	0.013%
Alibaba Group Holding	4	12/6/37	4,000,000	4,762,609	0.291%
Allstate	6.13	12/15/32	150,000	206,833	0.013%
Altria	3.49	2/14/22	1,080,000	1,123,134	0.069%
Altria	4.75	5/5/21	1,000,000	1,025,359	0.063%
Altria	2.35	5/6/25	245,000	258,690	0.016%
Amazon.com	5.2	12/3/25	1,053,000	1,280,591	0.078%
Amazon.com	2.8	8/22/24	585,000	633,399	0.039%
Amazon.com	3.88	8/22/37	915,000	1,139,085	0.070%
America Movil SAB de CV	6.38	3/1/35	300,000	435,782	0.027%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,670,747	0.102%
America Movil SAB de CV	2.88	5/7/30	1,500,000	1,626,555	0.099%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	613,876	506,752	0.031%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	788,845	539,232	0.033%
American Campus Communities Operating Partnership	3.63	11/15/27	1,791,000	1,910,562	0.117%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	581,744	0.036%
American Electric Power	3.65	12/1/21	205,000	212,266	0.013%
American Express	3.7	11/5/21	1,755,000	1,813,470	0.111%
American International	3.88	1/15/35	425,000	483,508	0.030%
American International	3.4	6/30/30	3,855,000	4,264,127	0.260%
American Municipal Power	6.45	2/15/44	2,005,000	3,033,685	0.185%
American Tower	2.4	3/15/25	1,000,000	1,058,564	0.065%
Amgen	2.77	9/1/53	1,239,000	1,194,205	0.073%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	3,369,521	3,389,145	0.207%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	1,278,807	1,278,675	0.078%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	3,390,000	4,554,777	0.278%
Anthem	2.5	11/21/20	390,000	391,173	0.024%
Anthem	4.65	1/15/43	460,000	576,665	0.035%
Anthem	4.55	3/1/48	1,135,000	1,411,703	0.086%
Aon	3.88	12/15/25	405,000	462,306	0.028%
Aon	2.8	3/15/21	965,000	973,454	0.059%
Apple	3.2	5/11/27	4,005,000	4,545,663	0.278%
Apple	1.25	8/20/30	2,920,000	2,910,732	0.178%
Aptiv	4.15	3/15/24	365,000	401,174	0.025%
APT Pipelines	4.25	7/15/27	375,000	422,397	0.026%
Arcelormittal	4.55	3/11/26	1,055,000	1,138,081	0.070%
Ashford Hospitality Trust 2018-ASHF	1.05	4/15/35	1,470,303	1,400,977	0.086%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	1,435,000	1,377,427	0.084%
AT&T	2.25	2/1/32	3,460,000	3,458,090	0.211%
AT&T	4.35	3/1/29	1,005,000	1,177,059	0.072%
AT&T	2.75	6/1/31	3,375,000	3,548,671	0.217%

AT&T	3	6/30/22	2,000,000	2,079,244	0.127%
Ausgrid Finance Pty	3.85	5/1/23	1,105,000	1,167,113	0.071%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	368,176	0.022%
AutoZone	1.65	1/15/31	2,000,000	1,962,462	0.120%
AutoZone	3.13	4/18/24	2,305,000	2,490,912	0.152%
AutoZone	3.13	4/21/26	445,000	485,339	0.030%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	2,170,000	2,202,337	0.135%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,115,368	0.068%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	655,000	656,712	0.040%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,223,570	0.075%
Avnet	4.63	4/15/26	1,440,000	1,605,339	0.098%
Avolon Holdings Funding	3.95	7/1/24	490,000	466,113	0.028%
Baidu	3.88	9/29/23	1,555,000	1,670,295	0.102%
Banco Santander	3.13	2/23/23	600,000	628,414	0.038%
Banco Santander	3.85	4/12/23	1,400,000	1,494,338	0.091%
Banco Santander	3.49	5/28/30	600,000	654,125	0.040%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,260,000	1,402,701	0.086%
BANK 2017-BNK8	4.06	11/15/50	1,795,000	1,996,259	0.122%
BANK 2020-BNK25	3.04	1/15/63	1,225,000	1,309,421	0.080%
Bank of America	3.82	1/20/28	2,280,000	2,584,494	0.158%
Bank of America	4	1/22/25	650,000	723,905	0.044%
Bank of America	4.33	3/15/50	2,425,000	3,068,445	0.187%
Bank of America	3.55	3/5/24	2,500,000	2,655,753	0.162%
Bank of America	3.5	4/19/26	600,000	672,059	0.041%
Bank of America	2.59	4/29/31	1,855,000	1,960,451	0.120%
Bank of America	7.75	5/14/38	150,000	247,569	0.015%
Bank of America	2.68	6/19/41	1,575,000	1,602,929	0.098%
Bank of America	4.2	8/26/24	290,000	321,842	0.020%
Bank of America NA	6	10/15/36	300,000	428,082	0.026%
Bank of Nova Scotia	1.63	5/1/23	2,800,000	2,872,881	0.175%
Barclays	3.25	1/12/21	905,000	911,929	0.056%
Barclays	2.85	5/7/26	1,640,000	1,707,002	0.104%
Barclays Bank	2.65	1/11/21	895,000	897,234	0.055%
Barclays Bank	1.7	5/12/22	820,000	834,003	0.051%
BAT Capital	2.76	8/15/22	1,215,000	1,258,689	0.077%
Bayer US Finance II	3.5	6/25/21	850,000	866,516	0.053%
BBCMS 2019-BWAY Mortgage Trust	2.31	11/25/34	535,000	495,039	0.030%
BBCMS Mortgage Trust 2018-C2	4.31	12/15/51	2,245,000	2,680,656	0.164%
Becton Dickinson And	2.82	5/20/30	2,115,000	2,271,806	0.139%
Becton Dickinson And	3.7	6/6/27	1,089,000	1,228,346	0.075%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	243,007	0.015%
Bestfoods	6.63	4/15/28	5,000	6,801	0.000%
BFLD 2019-DPLO	1.69	10/15/34	1,870,000	1,724,617	0.105%
Biogen	2.25	5/1/30	2,870,000	2,921,422	0.178%
Biogen	3.63	9/15/22	530,000	562,258	0.034%
BMW US Capital	3.8	4/6/23	3,805,000	4,085,577	0.250%
Boardwalk Pipelines	4.95	12/15/24	360,000	393,187	0.024%
Boardwalk Pipelines	3.4	2/15/31	2,130,000	2,086,885	0.127%
Boardwalk Pipelines	4.45	7/15/27	230,000	247,030	0.015%
Booking Holdings	3.65	3/15/25	810,000	892,856	0.055%
Booking Holdings	3.6	6/1/26	665,000	736,537	0.045%
Boral Finance Pty	3	11/1/22	125,000	128,268	0.008%
Boston Properties	3.13	9/1/23	900,000	950,634	0.058%
Boston Scientific	3.75	3/1/26	2,350,000	2,673,221	0.163%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,426,266	0.087%
BP Capital Markets America	3.19	4/6/25	2,900,000	3,186,482	0.195%
BP Capital Markets America	1.75	8/10/30	1,710,000	1,702,991	0.104%
Bpce	5.7	10/22/23	850,000	950,938	0.058%
Bpce	4.5	3/15/25	1,015,000	1,122,295	0.069%
Bpce	4	9/12/23	1,550,000	1,684,227	0.103%
Bristol-Myers Squibb	4.25	10/26/49	1,055,000	1,383,203	0.084%
Bristol-Myers Squibb	3.55	8/15/22	905,000	957,290	0.058%
Brixmor Operating Partnership	3.9	3/15/27	495,000	522,571	0.032%
Brixmor Operating Partnership	4.05	7/1/30	755,000	807,586	0.049%
Brixmor Operating Partnership	3.88	8/15/22	775,000	802,058	0.049%
Broadcom	4.7	4/15/25	920,000	1,043,874	0.064%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	148,940	0.009%
Cameron LNG	3.7	1/15/39	425,000	477,240	0.029%
Cameron LNG	2.9	7/15/31	515,000	565,871	0.035%
Canadian National Railway	6.25	8/1/34	95,000	145,894	0.009%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,532,156	0.094%
Canadian Natural Resources	2.95	7/15/30	1,520,000	1,523,067	0.093%

Cantor Commercial Real Estate Lending 2019-CF1	4.35	5/15/52	565,000	612,849	0.037%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	745,000	760,283	0.046%
Capital One Financial	3.9	1/29/24	810,000	881,654	0.054%
Capital One Financial	3.65	5/11/27	1,430,000	1,577,695	0.096%
Cardinal Health	3.41	6/15/27	1,390,000	1,542,919	0.094%
Cardinal Health	3.75	9/15/25	895,000	999,813	0.061%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	103,844	104,449	0.006%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	530,586	538,504	0.033%
CarMax Auto Owner Trust 2020-1	2.21	9/15/25	3,025,000	3,144,311	0.192%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	2,070,000	2,092,669	0.128%
Caterpillar Financial Services	3.15	9/7/21	3,180,000	3,266,308	0.200%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	410,000	440,833	0.027%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	1,023,742	0.063%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	606,446	0.037%
CenterPoint Energy	3.6	11/1/21	850,000	877,672	0.054%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	151,274	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	2,355,000	2,441,348	0.149%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,200,000	1,385,203	0.085%
Chevron	2	5/11/27	1,335,000	1,408,962	0.086%
Chicago O Hare International Airport	2.35	1/1/30	625,000	625,550	0.038%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	2,010,407	0.123%
Chubb INA Holdings	3.35	5/15/24	550,000	603,151	0.037%
CIFC Funding 2015-V	1.1	10/25/27	1,505,298	1,492,054	0.091%
CIFC Funding 2020-III	1.61	10/20/31	1,615,000	1,615,000	0.099%
Cigna	3.75	7/15/23	1,831,000	1,978,846	0.121%
Cigna	3	7/15/23	340,000	360,347	0.022%
Citibank NA	3.4	7/23/21	1,250,000	1,279,538	0.078%
Citigroup	3.89	1/10/28	2,000,000	2,261,932	0.138%
Citigroup	5.88	1/30/42	450,000	659,547	0.040%
Citigroup	4.08	4/23/29	1,900,000	2,183,883	0.133%
Citigroup	2.57	6/3/31	3,035,000	3,182,006	0.194%
Citigroup Commercial Mortgage Trust 2013-375P	3.63	5/10/35	960,000	965,052	0.059%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	963,634	0.059%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	492,382	0.030%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	1,450,000	1,648,639	0.101%
Citizens Bank NA/Providence RI	2.55	5/13/21	440,000	444,920	0.027%
Citizens Financial	4.3	12/3/25	560,000	648,733	0.040%
Citizens Financial	2.38	7/28/21	155,000	157,320	0.010%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,119,734	0.068%
CMS Energy	4.88	3/1/44	600,000	791,410	0.048%
Cnh Equipment Trust 2017	2.08	2/15/23	233,798	235,469	0.014%
Cnh Equipment Trust 2019	2.35	4/15/27	2,315,000	2,356,935	0.144%
CNOOC Finance 2013	3	5/9/23	870,000	912,925	0.056%
Colombia Government International Bond	4	2/26/24	260,000	277,632	0.017%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	2,681,052	2,694,551	0.165%
Comcast	3.95	10/15/25	800,000	917,315	0.056%
Comcast	1.95	1/15/31	4,955,000	5,083,582	0.311%
Comcast	3.9	3/1/38	2,910,000	3,441,212	0.210%
Comcast	3.2	7/15/36	80,000	88,378	0.005%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	2,690,000	2,958,598	0.181%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,990,429	0.122%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,261,858	0.077%
CommonSpirit Health	2.76	10/1/24	855,000	893,972	0.055%
Commonwealth Bank of Australia	4.5	12/9/25	800,000	903,224	0.055%
Concho Resources	3.75	10/1/27	360,000	387,900	0.024%
Concho Resources	2.4	2/15/31	380,000	362,387	0.022%
Conocophillips	4.95	3/15/26	1,900,000	2,268,116	0.139%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	84,042	81,883	0.005%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,415,000	1,436,242	0.088%
Corp Nacional del Cobre de Chile	3.75	1/15/31	570,000	635,368	0.039%
Credit Suisse	3	12/14/23	745,000	774,690	0.047%
Credit Suisse	2.19	6/5/26	1,765,000	1,817,553	0.111%
Credit Suisse	2.59	9/11/25	1,400,000	1,458,367	0.089%
Credit Suisse AG/New York NY	2.95	4/9/25	1,080,000	1,178,420	0.072%
CRH America Finance	3.95	4/4/28	1,700,000	1,933,604	0.118%
Crown Castle International	2.25	1/15/31	1,665,000	1,682,061	0.103%
Crown Castle International	3.7	6/15/26	700,000	780,413	0.048%
Crown Castle Towers	3.66	5/15/25	195,000	205,170	0.013%
Crown Castle Towers	3.22	5/15/42	25,000	25,339	0.002%
Crown Castle Towers	3.72	7/15/23	450,000	471,181	0.029%
CVS Health	5.05	3/25/48	2,660,000	3,366,419	0.206%
CVS Health	5.13	7/20/45	925,000	1,161,116	0.071%

CVS Health	3.25	8/15/29	1,280,000	1,404,689	0.086%
CVS Health	2.7	8/21/40	425,000	406,243	0.025%
Dallas Fort Worth International Airport	3.09	11/1/40	3,905,000	3,952,055	0.241%
Danone	2.95	11/2/26	1,065,000	1,174,102	0.072%
Danske Bank	3.24	12/20/25	2,290,000	2,437,105	0.149%
Dcp Midstream Operating	4.75	9/30/21	710,000	711,775	0.043%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	194,429	195,621	0.012%
Deephave Residential Mortgage Trust 2019-2	3.56	4/25/59	682,846	690,778	0.042%
Delta Air Lines	2.6	12/4/20	740,000	740,683	0.045%
Delta Air Lines	3.8	4/19/23	550,000	532,125	0.033%
Detroit City School District	6.65	5/1/29	1,220,000	1,685,759	0.103%
Diageo Capital	1.38	9/29/25	1,080,000	1,105,073	0.068%
Diamondback Energy	2.88	12/1/24	2,235,000	2,262,938	0.138%
Discover Bank	2.7	2/6/30	2,000,000	2,096,698	0.128%
Discover Financial Services	3.75	3/4/25	1,440,000	1,568,176	0.096%
Dow Chemical	3.15	5/15/24	860,000	927,654	0.057%
DRIVEN BRANDS FUNDING	3.79	7/20/50	800,000	826,200	0.050%
Duke Energy	2.65	9/1/26	355,000	383,931	0.023%
Duke Energy	3.75	9/1/46	280,000	318,637	0.019%
Duke Energy Florida	6.35	9/15/37	170,000	258,718	0.016%
Duke Energy Progress	6.3	4/1/38	100,000	150,954	0.009%
Duke Realty	4	9/15/28	2,090,000	2,443,862	0.149%
Elanco Animal Health	4.91	8/27/21	290,000	297,609	0.018%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	203,232	207,510	0.013%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	711,485	723,434	0.044%
Enbridge	4	10/1/23	420,000	454,139	0.028%
Enbridge	4.25	12/1/26	355,000	407,045	0.025%
Enbridge	5.5	12/1/46	555,000	718,884	0.044%
Enbridge Energy Partners	5.5	9/15/40	165,000	196,200	0.012%
Enel Finance International	4.25	9/14/23	1,930,000	2,108,434	0.129%
Energy Transfer Operating	5.25	4/15/29	1,090,000	1,170,388	0.071%
Energy Transfer Operating	3.75	5/15/30	670,000	649,063	0.040%
Eni	4	9/12/23	620,000	671,826	0.041%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,749,309	0.168%
EOG Resources	2.63	3/15/23	2,175,000	2,267,200	0.138%
EOG Resources	4.38	4/15/30	1,710,000	2,012,959	0.123%
Equitable Holdings	3.9	4/20/23	480,000	514,837	0.031%
ERAC USA Finance	5.25	10/1/20	375,000	375,041	0.023%
ERAC USA Finance	4.5	2/15/45	260,000	307,095	0.019%
ERAC USA Finance	4.5	8/16/21	320,000	330,680	0.020%
Essex Portfolio	2.65	3/15/32	650,000	686,098	0.042%
Essex Portfolio	4.5	3/15/48	1,435,000	1,809,554	0.111%
Exelon	3.4	4/15/26	1,815,000	2,026,110	0.124%
Expedia	5	2/15/26	1,060,000	1,130,168	0.069%
Express Scripts Holding	2.6	11/30/20	1,075,000	1,078,768	0.066%
Exxon Mobil	1.57	4/15/23	4,155,000	4,270,534	0.261%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	1,581,978	1,543,445	0.094%
Fannie Mae REMICS	4	6/25/44	464,061	474,889	0.029%
Federal Home Loan Mortgage	6	10/1/21	2,081	2,110	0.000%
Federal Home Loan Mortgage	6	10/1/21	463	466	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,723	3,042	0.000%
Federal Home Loan Mortgage	6	10/1/37	13,541	15,589	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	216,883	243,788	0.015%
Federal Home Loan Mortgage	4	10/1/40	4,283	4,724	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,735	2,976	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	188,702	212,394	0.013%
Federal Home Loan Mortgage	4.5	10/1/41	15,966	17,924	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	69,831	75,472	0.005%
Federal Home Loan Mortgage	6	11/1/21	207	208	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	6,957	7,898	0.000%
Federal Home Loan Mortgage	4.05	11/1/36	10,421	10,472	0.001%
Federal Home Loan Mortgage	6	11/1/37	13,271	15,639	0.001%
Federal Home Loan Mortgage	4	11/1/40	2,709	2,991	0.000%
Federal Home Loan Mortgage	5.5	1/1/35	42,006	49,499	0.003%
Federal Home Loan Mortgage	6.5	1/1/36	24,258	27,141	0.002%
Federal Home Loan Mortgage	4	1/1/41	627,225	691,020	0.042%
Federal Home Loan Mortgage	3.5	1/1/44	1,885,212	2,044,165	0.125%
Federal Home Loan Mortgage	6.5	12/1/28	10,944	12,315	0.001%
Federal Home Loan Mortgage	4.12	12/1/36	21,548	22,883	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	39,441	45,675	0.003%
Federal Home Loan Mortgage	5.5	12/1/39	81,489	94,595	0.006%
Federal Home Loan Mortgage	4.5	12/1/39	83,376	93,783	0.006%

Federal Home Loan Mortgage	4.5	12/1/39	96,701	108,505	0.007%
Federal Home Loan Mortgage	4	12/1/40	1,085	1,197	0.000%
Federal Home Loan Mortgage	4	12/1/40	24,726	27,475	0.002%
Federal Home Loan Mortgage	4	12/1/41	5,680	6,205	0.000%
Federal Home Loan Mortgage	6.5	2/1/31	7,366	8,241	0.001%
Federal Home Loan Mortgage	3.75	2/1/35	45,736	48,051	0.003%
Federal Home Loan Mortgage	3.75	2/1/37	21,280	22,392	0.001%
Federal Home Loan Mortgage	4	2/1/41	629,450	694,502	0.042%
Federal Home Loan Mortgage	5	3/1/40	107,415	123,786	0.008%
Federal Home Loan Mortgage	3.5	3/1/42	199,664	215,880	0.013%
Federal Home Loan Mortgage	3.5	3/1/46	1,597,860	1,745,645	0.107%
Federal Home Loan Mortgage	6.5	4/1/24	1,070	1,197	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	178,549	189,383	0.012%
Federal Home Loan Mortgage	6.5	4/1/33	3,548	4,016	0.000%
Federal Home Loan Mortgage	3.47	4/1/37	37,158	39,000	0.002%
Federal Home Loan Mortgage	5	4/1/40	6,424	7,399	0.000%
Federal Home Loan Mortgage	3	4/1/47	4,443,749	4,660,540	0.285%
Federal Home Loan Mortgage	2.5	5/1/30	397,595	420,435	0.026%
Federal Home Loan Mortgage	5	5/1/40	282,020	318,683	0.019%
Federal Home Loan Mortgage	2.5	6/1/30	667,638	707,133	0.043%
Federal Home Loan Mortgage	7	6/1/32	667	695	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,002	1,052	0.000%
Federal Home Loan Mortgage	6	6/1/37	14,676	16,406	0.001%
Federal Home Loan Mortgage	3	6/1/43	666,411	710,074	0.043%
Federal Home Loan Mortgage	3.5	6/1/43	930,045	1,007,147	0.062%
Federal Home Loan Mortgage	5	7/1/25	51	54	0.000%
Federal Home Loan Mortgage	2.72	7/1/35	18,286	19,184	0.001%
Federal Home Loan Mortgage	5	7/1/40	39,447	45,462	0.003%
Federal Home Loan Mortgage	3	7/1/43	1,305,205	1,389,787	0.085%
Federal Home Loan Mortgage	6.5	8/1/32	17,078	19,281	0.001%
Federal Home Loan Mortgage	6.5	8/1/32	3,159	3,674	0.000%
Federal Home Loan Mortgage	6	8/1/34	23,480	27,726	0.002%
Federal Home Loan Mortgage	6	8/1/37	41,915	49,154	0.003%
Federal Home Loan Mortgage	6	8/1/38	9,568	11,196	0.001%
Federal Home Loan Mortgage	6	8/1/38	13,255	15,533	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	10,091	11,321	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	72,669	81,562	0.005%
Federal Home Loan Mortgage	5	8/1/40	66,279	76,195	0.005%
Federal Home Loan Mortgage	5	8/1/40	239,857	276,438	0.017%
Federal Home Loan Mortgage	4.5	8/1/40	90,655	101,759	0.006%
Federal Home Loan Mortgage	4.5	8/1/40	142,981	160,492	0.010%
Federal Home Loan Mortgage	4	8/1/45	673,545	733,241	0.045%
Federal Home Loan Mortgage	6	9/1/37	1,228	1,442	0.000%
Federal Home Loan Mortgage	6	9/1/37	920	1,076	0.000%
Federal National Mortgage Assn.	5	10/1/21	1,988	2,094	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	66,799	70,913	0.004%
Federal National Mortgage Assn.	3	10/1/32	1,243,433	1,341,547	0.082%
Federal National Mortgage Assn.	6	10/1/34	114,381	128,864	0.008%
Federal National Mortgage Assn.	6.5	10/1/36	11,730	13,736	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	58,690	69,073	0.004%
Federal National Mortgage Assn.	6	10/1/37	3,335	3,932	0.000%
Federal National Mortgage Assn.	3	10/1/37	1,280,799	1,341,078	0.082%
Federal National Mortgage Assn.	4.5	10/1/40	82,049	92,330	0.006%
Federal National Mortgage Assn.	3	10/1/42	260,535	283,784	0.017%
Federal National Mortgage Assn.	3	10/1/42	214,596	233,744	0.014%
Federal National Mortgage Assn.	3	10/1/42	615,595	668,268	0.041%
Federal National Mortgage Assn.	3	10/1/42	741,996	800,938	0.049%
Federal National Mortgage Assn.	4	10/1/45	141,599	154,540	0.009%
Federal National Mortgage Assn.	3	10/1/46	2,144,851	2,314,690	0.141%
Federal National Mortgage Assn.	3	10/1/46	2,211,914	2,373,563	0.145%
Federal National Mortgage Assn.	3	10/1/46	1,277,599	1,362,572	0.083%
Federal National Mortgage Assn.	3	10/1/46	595,203	638,342	0.039%
Federal National Mortgage Assn.	3	10/1/46	53,331	56,871	0.003%
Federal National Mortgage Assn.	4	10/1/48	78,427	87,129	0.005%
Federal National Mortgage Assn.	4	10/1/48	1,814,071	1,952,768	0.119%
Federal National Mortgage Assn.	4.5	10/1/48	416,745	454,843	0.028%
Federal National Mortgage Assn.	3.5	10/1/49	1,260,153	1,327,880	0.081%
Federal National Mortgage Assn.	3.5	10/1/49	564,908	595,269	0.036%
Federal National Mortgage Assn.	3.5	10/1/49	3,028,213	3,190,962	0.195%
Federal National Mortgage Assn.	3.5	11/1/25	29,721	31,437	0.002%
Federal National Mortgage Assn.	3.5	11/1/26	229,641	242,917	0.015%
Federal National Mortgage Assn.	3.5	11/1/32	542,060	589,941	0.036%

Federal National Mortgage Assn.	3	11/1/33	730,290	786,048	0.048%
Federal National Mortgage Assn.	6	11/1/34	62,156	73,594	0.004%
Federal National Mortgage Assn.	7	11/1/36	4,490	5,266	0.000%
Federal National Mortgage Assn.	3	11/1/36	620,744	668,319	0.041%
Federal National Mortgage Assn.	3	11/1/36	161,177	172,149	0.011%
Federal National Mortgage Assn.	6.5	11/1/36	8,180	9,537	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	568	662	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	42,752	50,173	0.003%
Federal National Mortgage Assn.	6.5	11/1/37	8,467	10,001	0.001%
Federal National Mortgage Assn.	6	11/1/38	20,953	24,669	0.002%
Federal National Mortgage Assn.	4.5	11/1/39	59,158	66,314	0.004%
Federal National Mortgage Assn.	4	11/1/40	868,047	945,592	0.058%
Federal National Mortgage Assn.	4	11/1/40	357,802	392,682	0.024%
Federal National Mortgage Assn.	4	11/1/40	170,402	187,914	0.011%
Federal National Mortgage Assn.	4.5	11/1/40	1,260,559	1,417,857	0.087%
Federal National Mortgage Assn.	3.5	11/1/45	1,613,226	1,739,414	0.106%
Federal National Mortgage Assn.	3.5	11/1/45	354,284	382,433	0.023%
Federal National Mortgage Assn.	3.5	11/1/45	1,026,159	1,093,560	0.067%
Federal National Mortgage Assn.	4	11/1/45	24,660	26,819	0.002%
Federal National Mortgage Assn.	3	11/1/46	945,685	1,014,227	0.062%
Federal National Mortgage Assn.	3	11/1/46	832,793	876,649	0.054%
Federal National Mortgage Assn.	3	11/1/46	1,499,904	1,633,307	0.100%
Federal National Mortgage Assn.	3	11/1/46	757,809	812,733	0.050%
Federal National Mortgage Assn.	3	11/1/46	232,777	248,243	0.015%
Federal National Mortgage Assn.	3	11/1/46	168,728	182,089	0.011%
Federal National Mortgage Assn.	3	11/1/46	2,384,900	2,557,751	0.156%
Federal National Mortgage Assn.	3	11/1/46	271,962	293,497	0.018%
Federal National Mortgage Assn.	3	11/1/46	114,727	123,811	0.008%
Federal National Mortgage Assn.	3.5	11/1/47	141,647	153,301	0.009%
Federal National Mortgage Assn.	4.5	11/1/47	988,979	1,110,908	0.068%
Federal National Mortgage Assn.	3	11/1/47	1,815,015	1,944,754	0.119%
Federal National Mortgage Assn.	3	11/1/48	569,739	596,553	0.036%
Federal National Mortgage Assn.	4.5	11/1/48	1,172,054	1,271,115	0.078%
Federal National Mortgage Assn.	4	11/1/49	846,939	904,754	0.055%
Federal National Mortgage Assn.	4.5	11/1/49	43,043	46,523	0.003%
Federal National Mortgage Assn.	2.5	1/1/27	10,865,000	11,343,739	0.693%
Federal National Mortgage Assn.	4.5	1/1/27	88,814	94,452	0.006%
Federal National Mortgage Assn.	3.5	1/1/30	468,140	498,071	0.030%
Federal National Mortgage Assn.	6.5	1/1/32	5,460	6,295	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	883,952	924,589	0.056%
Federal National Mortgage Assn.	4.5	1/1/35	9,859,000	10,665,050	0.652%
Federal National Mortgage Assn.	5.5	1/1/35	61,737	72,692	0.004%
Federal National Mortgage Assn.	5.5	1/1/36	161,888	190,517	0.012%
Federal National Mortgage Assn.	6	1/1/36	3,134	3,617	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	401,332	433,297	0.026%
Federal National Mortgage Assn.	5.5	1/1/36	144,723	170,369	0.010%
Federal National Mortgage Assn.	6	1/1/37	69,703	82,156	0.005%
Federal National Mortgage Assn.	3.86	1/1/37	2,102	2,102	0.000%
Federal National Mortgage Assn.	4	1/1/40	10,535,000	11,234,590	0.686%
Federal National Mortgage Assn.	3.5	1/1/41	2,950,000	3,110,061	0.190%
Federal National Mortgage Assn.	4	1/1/41	684,501	755,719	0.046%
Federal National Mortgage Assn.	4	1/1/41	28,694	31,608	0.002%
Federal National Mortgage Assn.	4	1/1/41	31,162	34,334	0.002%
Federal National Mortgage Assn.	3	1/1/42	7,035,000	7,369,437	0.450%
Federal National Mortgage Assn.	4	1/1/42	583,143	642,451	0.039%
Federal National Mortgage Assn.	4	1/1/43	155,317	171,393	0.010%
Federal National Mortgage Assn.	3	1/1/43	621,957	662,626	0.040%
Federal National Mortgage Assn.	2.5	1/1/44	32,990,000	34,600,840	2.114%
Federal National Mortgage Assn.	3.5	1/1/44	196,511	216,611	0.013%
Federal National Mortgage Assn.	3.5	1/1/46	697,297	761,129	0.046%
Federal National Mortgage Assn.	3.5	1/1/46	336,891	359,351	0.022%
Federal National Mortgage Assn.	3.5	1/1/46	1,437,842	1,531,738	0.094%
Federal National Mortgage Assn.	4	1/1/46	725,795	791,165	0.048%
Federal National Mortgage Assn.	3.5	1/1/47	1,270,416	1,387,120	0.085%
Federal National Mortgage Assn.	3.5	1/1/47	2,087,911	2,215,568	0.135%
Federal National Mortgage Assn.	3	1/1/47	398,496	430,040	0.026%
Federal National Mortgage Assn.	3	1/1/47	6,332,334	6,656,434	0.407%
Federal National Mortgage Assn.	2	1/1/50	39,330,000	40,657,388	2.484%
Federal National Mortgage Assn.	4	1/1/50	6,351,912	6,769,251	0.414%
Federal National Mortgage Assn.	4.5	1/1/50	216,728	234,335	0.014%
Federal National Mortgage Assn.	4.5	12/1/20	1	1	0.000%
Federal National Mortgage Assn.	6	12/1/21	996	1,014	0.000%

Federal National Mortgage Assn.	7.5	12/1/30	661	754	0.000%
Federal National Mortgage Assn.	3.5	12/1/30	1,235,052	1,312,769	0.080%
Federal National Mortgage Assn.	6.5	12/1/32	41,593	48,514	0.003%
Federal National Mortgage Assn.	3	12/1/32	6,768,686	7,116,709	0.435%
Federal National Mortgage Assn.	3.5	12/1/33	3,584,924	3,812,228	0.233%
Federal National Mortgage Assn.	5.5	12/1/34	44,254	52,009	0.003%
Federal National Mortgage Assn.	6	12/1/35	130,961	154,830	0.009%
Federal National Mortgage Assn.	5.5	12/1/35	843,451	992,573	0.061%
Federal National Mortgage Assn.	5.5	12/1/38	72,402	85,221	0.005%
Federal National Mortgage Assn.	5.5	12/1/38	515	606	0.000%
Federal National Mortgage Assn.	5	12/1/39	18,503	21,247	0.001%
Federal National Mortgage Assn.	4	12/1/40	3,873	4,215	0.000%
Federal National Mortgage Assn.	5	12/1/41	929,235	1,068,936	0.065%
Federal National Mortgage Assn.	3.5	12/1/41	12,760	14,198	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	1,496,014	1,596,065	0.098%
Federal National Mortgage Assn.	3.5	12/1/45	915,046	979,646	0.060%
Federal National Mortgage Assn.	3.5	12/1/45	2,302,872	2,453,897	0.150%
Federal National Mortgage Assn.	4	12/1/45	62,259	67,211	0.004%
Federal National Mortgage Assn.	4	12/1/45	1,086,771	1,228,955	0.075%
Federal National Mortgage Assn.	3	12/1/46	637,020	687,462	0.042%
Federal National Mortgage Assn.	3	12/1/46	882,315	952,182	0.058%
Federal National Mortgage Assn.	3	12/1/46	576,793	618,597	0.038%
Federal National Mortgage Assn.	3	12/1/46	883,579	958,934	0.059%
Federal National Mortgage Assn.	3	12/1/46	6,984,456	7,516,196	0.459%
Federal National Mortgage Assn.	3.5	12/1/46	1,195,429	1,272,850	0.078%
Federal National Mortgage Assn.	3	12/1/46	647,188	694,094	0.042%
Federal National Mortgage Assn.	3	12/1/46	165,572	178,682	0.011%
Federal National Mortgage Assn.	3	12/1/46	15,212	15,999	0.001%
Federal National Mortgage Assn.	3.5	12/1/47	12,572	13,327	0.001%
Federal National Mortgage Assn.	5	12/1/47	308,528	351,116	0.021%
Federal National Mortgage Assn.	3.5	12/1/47	4,592,721	4,860,379	0.297%
Federal National Mortgage Assn.	6	12/1/48	1,745,408	2,061,735	0.126%
Federal National Mortgage Assn.	4	12/1/49	1,162,819	1,272,253	0.078%
Federal National Mortgage Assn.	3	12/1/49	4,134,418	4,369,728	0.267%
Federal National Mortgage Assn.	5	2/1/21	545	574	0.000%
Federal National Mortgage Assn.	7	2/1/24	501	537	0.000%
Federal National Mortgage Assn.	6	2/1/33	42,072	47,024	0.003%
Federal National Mortgage Assn.	6	2/1/34	34,711	41,004	0.003%
Federal National Mortgage Assn.	5	2/1/34	161,241	185,305	0.011%
Federal National Mortgage Assn.	3	2/1/34	1,440,474	1,513,337	0.092%
Federal National Mortgage Assn.	3.5	2/1/35	40,841	43,908	0.003%
Federal National Mortgage Assn.	5.5	2/1/35	93,414	110,013	0.007%
Federal National Mortgage Assn.	5.5	2/1/35	72,525	85,883	0.005%
Federal National Mortgage Assn.	6	2/1/36	42,480	50,203	0.003%
Federal National Mortgage Assn.	5.5	2/1/36	57,394	67,586	0.004%
Federal National Mortgage Assn.	6	2/1/37	11,951	14,139	0.001%
Federal National Mortgage Assn.	3	2/1/40	5,059,430	5,405,457	0.330%
Federal National Mortgage Assn.	5.5	2/1/40	2,916	3,311	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	176,770	198,729	0.012%
Federal National Mortgage Assn.	4	2/1/41	693,466	765,865	0.047%
Federal National Mortgage Assn.	4	2/1/41	89,756	98,913	0.006%
Federal National Mortgage Assn.	4	2/1/41	54,193	59,685	0.004%
Federal National Mortgage Assn.	3	2/1/43	940,127	1,001,553	0.061%
Federal National Mortgage Assn.	4.5	2/1/46	973,371	1,091,911	0.067%
Federal National Mortgage Assn.	4	2/1/47	737,059	800,784	0.049%
Federal National Mortgage Assn.	3	2/1/47	875,751	932,585	0.057%
Federal National Mortgage Assn.	3.5	2/1/47	726,135	769,481	0.047%
Federal National Mortgage Assn.	3.5	2/1/48	1,175,742	1,243,377	0.076%
Federal National Mortgage Assn.	3.5	2/1/48	3,896,424	4,153,634	0.254%
Federal National Mortgage Assn.	4	2/1/49	181,728	193,650	0.012%
Federal National Mortgage Assn.	4	2/1/50	1,750,127	1,875,428	0.115%
Federal National Mortgage Assn.	3.5	2/1/50	2,563,744	2,701,279	0.165%
Federal National Mortgage Assn.	5.5	3/1/21	33	33	0.000%
Federal National Mortgage Assn.	7.5	3/1/31	407	419	0.000%
Federal National Mortgage Assn.	3	3/1/35	5,418,584	5,889,171	0.360%
Federal National Mortgage Assn.	6	3/1/36	42,881	50,834	0.003%
Federal National Mortgage Assn.	4	3/1/41	1,381,988	1,523,103	0.093%
Federal National Mortgage Assn.	4.5	3/1/41	56,574	63,584	0.004%
Federal National Mortgage Assn.	4	3/1/42	2,163,445	2,423,108	0.148%
Federal National Mortgage Assn.	3	3/1/43	1,256,954	1,369,170	0.084%
Federal National Mortgage Assn.	3.5	3/1/44	158,046	175,827	0.011%
Federal National Mortgage Assn.	3	3/1/44	1,845,508	1,973,747	0.121%

Federal National Mortgage Assn.	4	3/1/46	73,630	79,932	0.005%
Federal National Mortgage Assn.	4.5	3/1/46	2,937,391	3,297,440	0.201%
Federal National Mortgage Assn.	3.5	3/1/47	2,250,342	2,450,240	0.150%
Federal National Mortgage Assn.	4	3/1/47	2,025,278	2,174,853	0.133%
Federal National Mortgage Assn.	3.5	3/1/47	1,954,492	2,076,109	0.127%
Federal National Mortgage Assn.	3	3/1/50	5,116,295	5,472,840	0.334%
Federal National Mortgage Assn.	5	4/1/21	42	44	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	37,936	40,371	0.002%
Federal National Mortgage Assn.	3.5	4/1/31	1,994,543	2,117,145	0.129%
Federal National Mortgage Assn.	7	4/1/32	780	914	0.000%
Federal National Mortgage Assn.	6	4/1/35	4,121	4,883	0.000%
Federal National Mortgage Assn.	6	4/1/36	24,615	29,183	0.002%
Federal National Mortgage Assn.	6.5	4/1/37	529	614	0.000%
Federal National Mortgage Assn.	5	4/1/40	15,922	18,272	0.001%
Federal National Mortgage Assn.	5	4/1/41	105,965	121,698	0.007%
Federal National Mortgage Assn.	3.5	4/1/45	297,511	320,912	0.020%
Federal National Mortgage Assn.	3.5	4/1/47	776,899	825,523	0.050%
Federal National Mortgage Assn.	4.5	4/1/48	979,700	1,061,311	0.065%
Federal National Mortgage Assn.	4.5	4/1/50	2,166,791	2,433,100	0.149%
Federal National Mortgage Assn.	6	5/1/21	2,013	2,029	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	47,499	50,584	0.003%
Federal National Mortgage Assn.	3	5/1/31	1,393,424	1,492,632	0.091%
Federal National Mortgage Assn.	6.5	5/1/31	1,210	1,353	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	467,345	500,724	0.031%
Federal National Mortgage Assn.	5.5	5/1/36	14,356	16,801	0.001%
Federal National Mortgage Assn.	5	5/1/40	271,114	311,039	0.019%
Federal National Mortgage Assn.	3	5/1/43	125,341	134,441	0.008%
Federal National Mortgage Assn.	3	5/1/43	301,027	319,851	0.020%
Federal National Mortgage Assn.	3	5/1/43	31,224	33,234	0.002%
Federal National Mortgage Assn.	5.5	5/1/44	1,685,000	1,970,543	0.120%
Federal National Mortgage Assn.	5.5	5/1/44	3,457,086	4,070,037	0.249%
Federal National Mortgage Assn.	3	5/1/46	416,075	449,020	0.027%
Federal National Mortgage Assn.	3.5	5/1/47	304,033	323,628	0.020%
Federal National Mortgage Assn.	4.5	5/1/48	2,582,067	2,904,587	0.177%
Federal National Mortgage Assn.	4.5	5/1/49	1,536,565	1,669,953	0.102%
Federal National Mortgage Assn.	3.5	5/1/49	4,091,877	4,416,736	0.270%
Federal National Mortgage Assn.	4.5	5/1/50	626,406	680,843	0.042%
Federal National Mortgage Assn.	4.5	5/1/50	824,225	897,850	0.055%
Federal National Mortgage Assn.	3.5	5/1/50	5,674,125	5,990,946	0.366%
Federal National Mortgage Assn.	2.5	6/1/32	842,018	881,482	0.054%
Federal National Mortgage Assn.	3.5	6/1/33	1,696,587	1,801,811	0.110%
Federal National Mortgage Assn.	6	6/1/35	62,660	74,100	0.005%
Federal National Mortgage Assn.	3	6/1/35	299,907	325,993	0.020%
Federal National Mortgage Assn.	6.5	6/1/36	75,343	89,749	0.005%
Federal National Mortgage Assn.	6.5	6/1/37	14,679	16,418	0.001%
Federal National Mortgage Assn.	5	6/1/40	296,770	339,218	0.021%
Federal National Mortgage Assn.	3.5	6/1/43	101,230	111,929	0.007%
Federal National Mortgage Assn.	4	6/1/45	2,071,153	2,262,495	0.138%
Federal National Mortgage Assn.	3.5	6/1/46	697,892	771,342	0.047%
Federal National Mortgage Assn.	3.5	6/1/46	156,099	169,746	0.010%
Federal National Mortgage Assn.	3	6/1/47	769,044	837,074	0.051%
Federal National Mortgage Assn.	4	6/1/48	3,271,359	3,494,675	0.213%
Federal National Mortgage Assn.	5.5	7/1/21	1,069	1,079	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	17,859	20,955	0.001%
Federal National Mortgage Assn.	7	7/1/32	8,396	8,663	0.001%
Federal National Mortgage Assn.	2.63	7/1/35	10,854	10,922	0.001%
Federal National Mortgage Assn.	2.94	7/1/36	23,783	24,870	0.002%
Federal National Mortgage Assn.	5.5	7/1/36	4,731	5,570	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	56,401	63,371	0.004%
Federal National Mortgage Assn.	5	7/1/41	117,701	135,609	0.008%
Federal National Mortgage Assn.	3.5	7/1/43	902,222	997,575	0.061%
Federal National Mortgage Assn.	3	7/1/43	76,396	81,616	0.005%
Federal National Mortgage Assn.	3.5	7/1/45	302,231	326,320	0.020%
Federal National Mortgage Assn.	5	7/1/45	487,166	559,699	0.034%
Federal National Mortgage Assn.	3.5	7/1/47	434,264	472,027	0.029%
Federal National Mortgage Assn.	4	7/1/48	1,718,984	1,833,434	0.112%
Federal National Mortgage Assn.	3	7/1/50	1,281,120	1,343,369	0.082%
Federal National Mortgage Assn.	3.5	7/1/50	989,446	1,055,700	0.064%
Federal National Mortgage Assn.	5.5	8/1/21	1,050	1,061	0.000%
Federal National Mortgage Assn.	6	8/1/21	93	94	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	99	100	0.000%
Federal National Mortgage Assn.	2	8/1/28	454,875	474,929	0.029%

Federal National Mortgage Assn.	7	8/1/31	1,854	2,222	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	2,183,566	2,316,641	0.142%
Federal National Mortgage Assn.	3.5	8/1/32	529,003	562,916	0.034%
Federal National Mortgage Assn.	6	8/1/34	67,552	79,996	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	87,242	102,508	0.006%
Federal National Mortgage Assn.	6.5	8/1/37	5,884	6,731	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	5,019	5,737	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	74,080	87,041	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	14,500	16,217	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	73,315	82,185	0.005%
Federal National Mortgage Assn.	5	8/1/40	15,822	18,217	0.001%
Federal National Mortgage Assn.	5	8/1/40	16,220	18,671	0.001%
Federal National Mortgage Assn.	5	8/1/40	41,621	47,881	0.003%
Federal National Mortgage Assn.	4	8/1/42	112,223	123,723	0.008%
Federal National Mortgage Assn.	3	8/1/43	1,657,831	1,765,956	0.108%
Federal National Mortgage Assn.	3.5	8/1/45	1,484,164	1,606,137	0.098%
Federal National Mortgage Assn.	4	8/1/47	3,564,716	3,889,911	0.238%
Federal National Mortgage Assn.	3	8/1/47	1,854,441	2,000,490	0.122%
Federal National Mortgage Assn.	3.5	8/1/47	259,354	282,521	0.017%
Federal National Mortgage Assn.	4	8/1/47	2,851,528	3,090,771	0.189%
Federal National Mortgage Assn.	4	8/1/47	1,013,995	1,084,342	0.066%
Federal National Mortgage Assn.	4.5	8/1/48	582,669	629,864	0.038%
Federal National Mortgage Assn.	5	8/1/48	3,304,087	3,621,876	0.221%
Federal National Mortgage Assn.	3.5	8/1/49	162,112	170,826	0.010%
Federal National Mortgage Assn.	3	8/1/49	456,998	497,421	0.030%
Federal National Mortgage Assn.	5.5	9/1/21	84	85	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	67	67	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	199	202	0.000%
Federal National Mortgage Assn.	5	9/1/22	1,816	1,913	0.000%
Federal National Mortgage Assn.	3	9/1/33	642,354	681,633	0.042%
Federal National Mortgage Assn.	4.5	9/1/35	492,464	543,276	0.033%
Federal National Mortgage Assn.	2.58	9/1/37	4,358	4,426	0.000%
Federal National Mortgage Assn.	6.5	9/1/38	7,334	8,420	0.001%
Federal National Mortgage Assn.	6	9/1/38	235,746	279,299	0.017%
Federal National Mortgage Assn.	6	9/1/39	125,132	147,122	0.009%
Federal National Mortgage Assn.	5	9/1/40	492,594	567,521	0.035%
Federal National Mortgage Assn.	3	9/1/43	296,754	323,251	0.020%
Federal National Mortgage Assn.	3.5	9/1/43	352,173	388,364	0.024%
Federal National Mortgage Assn.	4	9/1/45	67,565	73,252	0.004%
Federal National Mortgage Assn.	3.5	9/1/45	2,689,270	2,901,047	0.177%
Federal National Mortgage Assn.	4	9/1/46	50,309	54,760	0.003%
Federal National Mortgage Assn.	4	9/1/46	1,413,548	1,528,990	0.093%
Federal National Mortgage Assn.	4.5	9/1/46	406,159	454,415	0.028%
Federal National Mortgage Assn.	5	9/1/48	332,291	363,953	0.022%
Federal National Mortgage Assn.	3	9/1/48	1,459,457	1,535,804	0.094%
Federal National Mortgage Assn.	3	9/1/49	513,588	559,015	0.034%
Federal National Mortgage Assn.	3.5	9/1/49	1,310,225	1,380,643	0.084%
Federal National Mortgage Association	6.63	11/15/30	500,000	767,721	0.047%
Federal National Mortgage Association	6.25	5/15/29	342,000	494,670	0.030%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	1,037,386	0.063%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,870,478	0.114%
Fidelity National Information Services	4.25	5/15/28	1,745,000	2,092,915	0.128%
Fifth Third Bancorp	1.63	5/5/23	905,000	928,636	0.057%
Fifth Third Bank NA	3.35	7/26/21	2,065,000	2,112,594	0.129%
First American Financial	4.6	11/15/24	390,000	425,277	0.026%
Florida development Finance	4.11	4/1/50	1,425,000	1,465,969	0.090%
Florida Gas Transmission	3.88	7/15/22	435,000	452,893	0.028%
FNMA 15YR	4.5	10/1/20	1	1	0.000%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,315,000	2,280,421	0.139%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,991,148	0.183%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,625,000	1,629,610	0.100%
Ford Motor Credit	3.47	4/5/21	340,000	339,575	0.021%
Fox	4.03	1/25/24	595,000	653,940	0.040%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	610,662	614,183	0.038%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	663,386	714,461	0.044%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	632,461	636,286	0.039%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	181,979	187,705	0.011%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	757,022	791,230	0.048%
Freddie Mac REMICS	4	11/15/36	8,719	8,835	0.001%
Freddie Mac REMICS	4.5	5/25/50	1,452,393	225,635	0.014%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	975,000	977,001	0.060%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	2,175,000	2,180,436	0.133%

Fresnillo	5.5	11/13/23	300,000	335,601	0.021%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	1,233,429	1,226,730	0.075%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	307,372	316,466	0.019%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	594,260	601,127	0.037%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	1,028,128	1,048,422	0.064%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,124,457	1,137,201	0.069%
GATX	4.35	2/15/24	2,355,000	2,568,888	0.157%
GATX	4.85	6/1/21	650,000	667,467	0.041%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	1,029,000	1,031,227	0.063%
General Electric	3.1	1/9/23	1,750,000	1,836,214	0.112%
General Electric	6.75	3/15/32	378,000	473,238	0.029%
General Motors	4	4/1/25	1,090,000	1,181,428	0.072%
General Motors Financial	4.2	11/6/21	2,235,000	2,305,099	0.141%
Georgetown University	4.32	4/1/49	1,475,000	1,890,072	0.115%
Gilead Sciences	3.25	9/1/22	600,000	628,366	0.038%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	752,282	762,174	0.047%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,310,000	1,321,362	0.081%
Goldman Sachs	6.75	10/1/37	455,000	658,415	0.040%
Goldman Sachs	4.25	10/21/25	795,000	900,840	0.055%
Goldman Sachs	3.5	1/23/25	750,000	820,975	0.050%
Goldman Sachs	3.8	3/15/30	1,235,000	1,417,044	0.087%
Goldman Sachs	3	4/26/22	3,350,000	3,395,764	0.207%
Goldman Sachs	3.27	9/29/25	1,900,000	2,056,495	0.126%
Government National Mortgage Assn.	7.5	10/15/25	448	466	0.000%
Government National Mortgage Assn.	7.5	10/15/25	884	960	0.000%
Government National Mortgage Assn.	5	10/20/40	65,779	75,051	0.005%
Government National Mortgage Assn.	3.5	10/20/44	72,192	78,027	0.005%
Government National Mortgage Assn.	3.5	10/20/45	79,907	86,499	0.005%
Government National Mortgage Assn.	3.5	10/20/45	113,971	123,363	0.008%
Government National Mortgage Assn.	3	10/20/46	1,586,805	1,672,884	0.102%
Government National Mortgage Assn.	5	10/20/47	409,583	453,528	0.028%
Government National Mortgage Assn.	3	10/20/49	2,034,118	2,073,444	0.127%
Government National Mortgage Assn.	7.5	11/15/25	4,695	4,715	0.000%
Government National Mortgage Assn.	4.5	11/20/39	37,700	41,827	0.003%
Government National Mortgage Assn.	4.5	11/20/40	594,569	659,847	0.040%
Government National Mortgage Assn.	5	11/20/40	30,918	35,293	0.002%
Government National Mortgage Assn.	3.5	11/20/42	8,807	9,480	0.001%
Government National Mortgage Assn.	3	11/20/46	559,296	591,908	0.036%
Government National Mortgage Assn.	3	11/20/46	3,970,535	4,198,912	0.257%
Government National Mortgage Assn.	4	11/20/47	1,987,301	2,127,758	0.130%
Government National Mortgage Assn.	5	11/20/47	176,644	195,631	0.012%
Government National Mortgage Assn.	4	1/1/40	4,355,000	4,627,188	0.283%
Government National Mortgage Assn.	2	1/1/50	7,135,000	7,411,481	0.453%
Government National Mortgage Assn.	8	1/15/26	5,279	5,785	0.000%
Government National Mortgage Assn.	7.5	1/15/32	35,755	37,612	0.002%
Government National Mortgage Assn.	5	1/20/33	1,882	2,125	0.000%
Government National Mortgage Assn.	5	1/20/36	2,249	2,568	0.000%
Government National Mortgage Assn.	4.5	1/20/41	494,078	555,477	0.034%
Government National Mortgage Assn.	4	1/20/46	747,724	808,109	0.049%
Government National Mortgage Assn.	3.5	1/20/46	21,776	23,343	0.001%
Government National Mortgage Assn.	5	1/20/48	1,392,435	1,528,088	0.093%
Government National Mortgage Assn.	5.5	1/20/49	96,548	106,043	0.006%
Government National Mortgage Assn.	3.5	1/20/49	372,671	395,188	0.024%
Government National Mortgage Assn.	4.5	1/20/49	426,660	458,438	0.028%
Government National Mortgage Assn.	7.5	12/15/27	348	350	0.000%
Government National Mortgage Assn.	6.5	12/20/33	855	1,021	0.000%
Government National Mortgage Assn.	5	12/20/35	7,670	8,759	0.001%
Government National Mortgage Assn.	3.5	12/20/42	1,014,867	1,101,518	0.067%
Government National Mortgage Assn.	3.5	12/20/45	401,096	428,386	0.026%
Government National Mortgage Assn.	4.5	12/20/45	5,732	6,367	0.000%
Government National Mortgage Assn.	3.5	12/20/47	2,306,521	2,458,087	0.150%
Government National Mortgage Assn.	5	12/20/47	810,733	893,392	0.055%
Government National Mortgage Assn.	5.5	12/20/48	135,148	148,126	0.009%
Government National Mortgage Assn.	4.5	12/20/49	3,265,185	3,497,096	0.214%
Government National Mortgage Assn.	4	2/15/41	132,948	146,151	0.009%
Government National Mortgage Assn.	3.5	2/15/45	93,004	99,874	0.006%
Government National Mortgage Assn.	5.5	2/20/34	195,708	232,113	0.014%
Government National Mortgage Assn.	5	2/20/35	7,560	8,632	0.001%
Government National Mortgage Assn.	5.5	2/20/36	13,277	15,750	0.001%
Government National Mortgage Assn.	3.5	2/20/43	113,082	123,853	0.008%
Government National Mortgage Assn.	4	2/20/44	143,645	156,824	0.010%
Government National Mortgage Assn.	3.5	2/20/45	61,758	67,841	0.004%

Government National Mortgage Assn.	3.5	2/20/46	264,735	290,842	0.018%
Government National Mortgage Assn.	3.5	2/20/46	300,960	324,508	0.020%
Government National Mortgage Assn.	3	2/20/48	719,678	739,547	0.045%
Government National Mortgage Assn.	3.5	2/20/48	3,113,432	3,316,137	0.203%
Government National Mortgage Assn.	5	2/20/48	907,429	994,357	0.061%
Government National Mortgage Assn.	3.5	2/20/48	3,915,127	4,231,403	0.258%
Government National Mortgage Assn.	3.5	2/20/48	1,657,394	1,771,268	0.108%
Government National Mortgage Assn.	4	3/15/41	167,815	181,824	0.011%
Government National Mortgage Assn.	5	3/20/35	6,038	6,895	0.000%
Government National Mortgage Assn.	5	3/20/36	11,190	12,778	0.001%
Government National Mortgage Assn.	4.5	3/20/41	40,523	44,976	0.003%
Government National Mortgage Assn.	5	3/20/41	429,124	489,791	0.030%
Government National Mortgage Assn.	3.5	3/20/43	246,109	269,151	0.016%
Government National Mortgage Assn.	3.5	3/20/46	787,750	841,393	0.051%
Government National Mortgage Assn.	4	3/20/47	369,227	397,080	0.024%
Government National Mortgage Assn.	4.5	3/20/47	336,684	366,318	0.022%
Government National Mortgage Assn.	3	3/20/48	764,680	785,948	0.048%
Government National Mortgage Assn.	5.5	3/20/48	345,542	381,667	0.023%
Government National Mortgage Assn.	5.5	3/20/49	891,316	976,911	0.060%
Government National Mortgage Assn.	6	4/15/36	17,269	20,587	0.001%
Government National Mortgage Assn.	5	4/20/39	9,125	10,421	0.001%
Government National Mortgage Assn.	3.5	4/20/43	1,338,503	1,468,270	0.090%
Government National Mortgage Assn.	3.5	4/20/45	13,811	15,183	0.001%
Government National Mortgage Assn.	3.5	4/20/46	1,150,167	1,230,498	0.075%
Government National Mortgage Assn.	3.5	4/20/47	2,586,844	2,758,945	0.169%
Government National Mortgage Assn.	3.5	4/20/48	1,006,541	1,100,229	0.067%
Government National Mortgage Assn.	3.5	5/20/43	34,857	37,784	0.002%
Government National Mortgage Assn.	3.5	5/20/45	31,584	34,699	0.002%
Government National Mortgage Assn.	3.5	5/20/45	70,037	76,477	0.005%
Government National Mortgage Assn.	3	5/20/46	645,486	682,787	0.042%
Government National Mortgage Assn.	3.5	5/20/46	488,151	521,123	0.032%
Government National Mortgage Assn.	4	5/20/46	260,361	280,242	0.017%
Government National Mortgage Assn.	3.5	5/20/46	21,098	23,178	0.001%
Government National Mortgage Assn.	3.5	5/20/46	14,504	15,837	0.001%
Government National Mortgage Assn.	3.5	5/20/46	2,929	3,160	0.000%
Government National Mortgage Assn.	4	5/20/47	2,808,184	3,020,975	0.185%
Government National Mortgage Assn.	5	5/20/48	693,657	756,780	0.046%
Government National Mortgage Assn.	5	5/20/48	105,886	118,003	0.007%
Government National Mortgage Assn.	4.5	6/15/39	101,389	114,045	0.007%
Government National Mortgage Assn.	5	6/20/35	1,066	1,217	0.000%
Government National Mortgage Assn.	5	6/20/41	22,464	25,638	0.002%
Government National Mortgage Assn.	3.5	6/20/43	822,126	891,348	0.054%
Government National Mortgage Assn.	3.5	6/20/43	127,833	137,691	0.008%
Government National Mortgage Assn.	3.5	6/20/46	253,492	273,202	0.017%
Government National Mortgage Assn.	5	6/20/47	1,460	1,616	0.000%
Government National Mortgage Assn.	4.5	6/20/48	1,688,023	1,822,889	0.111%
Government National Mortgage Assn.	5	6/20/48	1,232,358	1,343,921	0.082%
Government National Mortgage Assn.	5	6/20/48	205,708	229,585	0.014%
Government National Mortgage Assn.	5	6/20/49	1,950,532	2,121,041	0.130%
Government National Mortgage Assn.	3	7/15/43	10,273	10,738	0.001%
Government National Mortgage Assn.	4	7/20/42	314,815	345,895	0.021%
Government National Mortgage Assn.	3.5	7/20/43	522,078	566,061	0.035%
Government National Mortgage Assn.	4.5	7/20/45	403,672	448,317	0.027%
Government National Mortgage Assn.	3	7/20/46	374,480	395,589	0.024%
Government National Mortgage Assn.	3.5	7/20/46	98,707	105,407	0.006%
Government National Mortgage Assn.	3	7/20/46	8,976,712	9,500,172	0.580%
Government National Mortgage Assn.	5	7/20/47	983,160	1,088,815	0.067%
Government National Mortgage Assn.	4	7/20/47	665,398	716,472	0.044%
Government National Mortgage Assn.	4.5	7/20/47	764,982	831,068	0.051%
Government National Mortgage Assn.	4.5	7/20/48	1,985,352	2,152,742	0.132%
Government National Mortgage Assn.	5	7/20/48	50,906	56,677	0.003%
Government National Mortgage Assn.	3	7/20/50	1,782,211	1,827,508	0.112%
Government National Mortgage Assn.	7.5	8/15/25	707	719	0.000%
Government National Mortgage Assn.	6	8/15/33	4,263	5,082	0.000%
Government National Mortgage Assn.	5.5	8/20/34	23,263	27,592	0.002%
Government National Mortgage Assn.	5	8/20/35	5,994	6,844	0.000%
Government National Mortgage Assn.	3.5	8/20/42	106,427	115,513	0.007%
Government National Mortgage Assn.	5	8/20/42	4,091	4,672	0.000%
Government National Mortgage Assn.	3	8/20/46	2,859,761	3,025,498	0.185%
Government National Mortgage Assn.	4	8/20/47	1,716,874	1,848,815	0.113%
Government National Mortgage Assn.	4.5	8/20/47	1,508,299	1,646,284	0.101%
Government National Mortgage Assn.	5	8/20/47	131,609	145,695	0.009%

Government National Mortgage Assn.	5	8/20/48	635,048	691,804	0.042%
Government National Mortgage Assn.	5	9/15/39	143,589	162,734	0.010%
Government National Mortgage Assn.	3.5	9/15/41	763,612	810,904	0.050%
Government National Mortgage Assn.	3	9/15/42	322,171	336,196	0.021%
Government National Mortgage Assn.	4.5	9/20/40	156,561	173,755	0.011%
Government National Mortgage Assn.	3.5	9/20/43	274,525	298,302	0.018%
Government National Mortgage Assn.	3.5	9/20/46	490,757	524,857	0.032%
Government National Mortgage Assn.	5	9/20/47	854,019	945,509	0.058%
Government National Mortgage Assn.	3	9/20/49	4,198,175	4,311,261	0.263%
Government National Mortgage Association	3	11/20/47	217,215	229,441	0.014%
Government National Mortgage Association	3	12/20/47	271,432	281,346	0.017%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	46,730	46,829	0.003%
Great Lakes Water Authority Sewage Disposal System Revenue	3.06	7/1/39	445,000	476,631	0.029%
Great Lakes Water Authority Water Supply System Revenue	3.47	7/1/41	1,500,000	1,634,505	0.100%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	3,110,000	2,998,921	0.183%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	850,000	778,082	0.048%
GS Mortgage-Backed Securities Trust 2020-INV1	3	8/25/50	3,302,700	3,380,875	0.207%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	862,793	0.053%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	1,555,000	1,637,342	0.100%
GS Mortgage Securities Trust 2020-GC45	2.91	2/13/53	1,300,000	1,452,913	0.089%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	2,082,269	0.127%
Hardee s Funding	4.25	6/20/48	534,100	536,733	0.033%
Hardee s Funding	4.96	6/20/48	1,313,200	1,357,744	0.083%
Hasbro	3	11/19/24	1,380,000	1,464,773	0.089%
HCA	4.13	6/15/29	1,675,000	1,892,750	0.116%
Healthcare Realty Trust	3.63	1/15/28	605,000	662,104	0.040%
Healthpeak Properties	2.88	1/15/31	420,000	445,034	0.027%
Heathrow Funding	4.88	7/15/21	1,120,000	1,146,264	0.070%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,234,284	0.075%
Highwoods Realty	3.63	1/15/23	880,000	915,187	0.056%
Home depot	5.88	12/16/36	3,000,000	4,494,939	0.275%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	487,100	488,762	0.030%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	2,384,874	2,418,402	0.148%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	786,498	785,714	0.048%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	749,907	0.046%
HSBC Holdings	3.26	3/13/23	1,000,000	1,033,960	0.063%
HSBC Holdings	2.85	6/4/31	1,515,000	1,566,131	0.096%
HSBC Holdings	2.01	9/22/28	3,345,000	3,288,640	0.201%
Hyatt Hotels	3.38	7/15/23	185,000	189,503	0.012%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	331,412	334,544	0.020%
Hyundai Capital America	5.75	4/6/23	2,775,000	3,069,966	0.188%
Illinois State Toll Highway Authority	6.18	1/1/34	295,000	425,420	0.026%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,301,928	0.080%
Indonesia Government International Bond	4.88	5/5/21	700,000	718,137	0.044%
Ing Groep	3.15	3/29/22	330,000	342,259	0.021%
Ing Groep	3.55	4/9/24	2,430,000	2,641,966	0.161%
Inland Valley development Agency	5.5	3/1/33	250,000	283,005	0.017%
Intercontinental Exchange	1.85	9/15/32	1,735,000	1,725,910	0.105%
Intercontinental Exchange	3.45	9/21/23	1,145,000	1,239,219	0.076%
Interpublic Group of	3.5	10/1/20	230,000	230,019	0.014%
Interpublic Group of	4.2	4/15/24	820,000	910,929	0.056%
Intesa Sanpaolo	3.38	1/12/23	375,000	388,544	0.024%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,083,901	0.066%
Jimmy Johns Funding	3.61	7/30/47	227,950	230,827	0.014%
John deere Capital	2.35	1/8/21	545,000	548,029	0.033%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	2,690,000	2,976,041	0.182%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.72	3/15/50	1,545,000	1,765,870	0.108%
JPMorgan Chase	2.95	10/1/26	980,000	1,077,429	0.066%
JPMorgan Chase	3.78	2/1/28	990,000	1,116,606	0.068%
JPMorgan Chase	2.52	4/22/31	2,295,000	2,443,351	0.149%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,335,438	0.082%
JPMorgan Chase	3.38	5/1/23	2,055,000	2,177,536	0.133%
JPMorgan Chase	2.96	5/13/31	1,215,000	1,298,672	0.079%
JPMorgan Chase	3.88	7/24/38	1,380,000	1,630,498	0.100%
Kaiser Foundation Hospitals	3.5	4/1/22	445,000	465,110	0.028%
Kansas City Southern	2.88	11/15/29	1,130,000	1,196,451	0.073%
Kansas City Southern	4.7	5/1/48	720,000	794,704	0.049%
Kansas City Southern	3.5	5/1/50	1,155,000	1,192,853	0.073%
Kansas City Southern	3	5/15/23	340,000	350,139	0.021%
Keurig Dr Pepper	3.55	5/25/21	920,000	938,882	0.057%
Keurig Dr Pepper	2.55	9/15/26	450,000	488,059	0.030%
KeyBank NA/Cleveland OH	3.35	6/15/21	1,775,000	1,812,293	0.111%

KeyCorp	2.25	4/6/27	1,920,000	2,030,377	0.124%
Keysight Technologies	4.55	10/30/24	1,427,000	1,609,585	0.098%
Kilroy Realty	4.38	10/1/25	335,000	369,998	0.023%
Kilroy Realty	3.45	12/15/24	750,000	786,240	0.048%
L3Harris Technologies	3.83	4/27/25	295,000	329,239	0.020%
Liberty Mutual	4.5	6/15/49	1,655,000	1,978,238	0.121%
Liberty Mutual	4.85	8/1/44	1,350,000	1,610,424	0.098%
Lincoln National	3.8	3/1/28	1,205,000	1,386,584	0.085%
Lloyds Banking	1.33	6/15/23	500,000	503,125	0.031%
Lockheed Martin	4.07	12/15/42	184,000	231,184	0.014%
Lockheed Martin	3.6	3/1/35	240,000	288,303	0.018%
LYB International Finance II BV	3.5	3/2/27	1,000,000	1,108,612	0.068%
Magnetite XXIII	1.54	10/25/32	1,785,000	1,775,515	0.108%
Manhattan West	2.41	9/10/39	1,090,000	1,059,613	0.065%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	280,519	0.017%
Marsh & McLennan	2.25	11/15/30	615,000	642,343	0.039%
Marsh & McLennan	3.3	3/14/23	210,000	222,584	0.014%
Marsh & McLennan	3.5	6/3/24	1,895,000	2,069,607	0.126%
Maryland Economic development	4.75	6/1/42	2,025,000	2,177,543	0.133%
McDonald s	1.45	9/1/25	925,000	951,357	0.058%
MedStar Health	3.63	8/15/49	905,000	988,441	0.060%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	801,435	0.049%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	1,632,409	1,755,196	0.107%
Metropolitan Edison	4.3	1/15/29	2,300,000	2,718,276	0.166%
Metropolitan Transportation Authority	6.55	11/15/31	1,320,000	1,577,030	0.096%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	232,612	0.014%
Metropolitan Transportation Authority	5.87	11/15/39	500,000	581,620	0.036%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	460,000	662,322	0.040%
Mexico Government International Bond	8	9/24/22	300,000	339,750	0.021%
Microchip Technology	3.92	6/1/21	460,000	470,016	0.029%
Micron Technology	4.19	2/15/27	2,665,000	3,038,100	0.186%
Micron Technology	2.5	4/24/23	950,000	986,238	0.060%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,998,285	0.122%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	51,166	51,864	0.003%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	776,638	807,996	0.049%
Mississippi Power	3.95	3/30/28	895,000	1,022,219	0.062%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,306,258	0.141%
Mitsubishi Ufj Financial	3.54	7/26/21	2,640,000	2,708,445	0.165%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	306,730	308,901	0.019%
Morgan Stanley	4.3	1/27/45	750,000	951,379	0.058%
Morgan Stanley	3.62	4/1/31	1,110,000	1,268,172	0.077%
Morgan Stanley	2.19	4/28/26	1,390,000	1,455,754	0.089%
Morgan Stanley	4.1	5/22/23	1,290,000	1,394,974	0.085%
Morgan Stanley	3.97	7/22/38	815,000	956,272	0.058%
Morgan Stanley	3.13	7/27/26	2,000,000	2,207,664	0.135%
Morgan Stanley	6.25	8/9/26	175,000	220,938	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	660,000	731,466	0.045%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,380,000	1,534,517	0.094%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	322,972	0.020%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,680,000	2,863,718	0.175%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	776,823	0.047%
Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/51	3,010,000	3,590,833	0.219%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	1,815,000	1,474,551	0.090%
Mplx	1.34	9/9/22	1,490,000	1,486,275	0.091%
M&T Bank	3.55	7/26/23	2,140,000	2,329,662	0.142%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,797,000	2,719,652	0.166%
MVW 2019-2	2.22	10/20/38	1,296,365	1,323,405	0.081%
MVW 2020-1	1.74	10/20/37	716,265	723,896	0.044%
MVW Owner Trust 2014-1	2.25	9/22/31	35,794	35,876	0.002%
National Securities Clearing	1.5	4/23/25	3,605,000	3,715,728	0.227%
Natwest	4.52	6/25/24	2,050,000	2,204,976	0.135%
NatWest Markets	2.38	5/21/23	2,505,000	2,585,310	0.158%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,825,000	1,884,425	0.115%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	1,790,000	1,852,441	0.113%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	2,689,553	2,753,118	0.168%
Navient Private Education Refi Loan Trust 2020	2.46	11/15/68	1,355,000	1,415,192	0.086%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	955,000	956,534	0.058%
Nevada Power	6.65	4/1/36	400,000	590,389	0.036%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,696,250	0.104%
Newmont	3.63	6/9/21	595,000	604,411	0.037%
New Orleans Hotel Trust 2019-HNLA	1.74	4/15/32	790,000	719,280	0.044%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,727,847	1,772,022	0.108%

New Residential Mortgage Loan Trust 2020-NQM	1.65	5/24/60	2,642,252	2,655,273	0.162%
New Residential Mortgage Loan Trust 2020-NQM1	2.77	1/26/60	1,071,966	1,080,836	0.066%
New York Life Insurance	3.75	5/15/50	1,400,000	1,562,429	0.095%
New York State dormitory Authority	3.88	7/1/46	950,000	1,032,023	0.063%
New York State dormitory Authority	4.85	7/1/48	800,000	936,808	0.057%
NiSource	1.7	2/15/31	1,280,000	1,250,764	0.076%
NiSource	3.95	3/30/48	1,000,000	1,167,047	0.071%
NiSource	3.49	5/15/27	695,000	772,953	0.047%
Norfolk Southern	5.59	5/17/25	48,000	57,310	0.004%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,421,927	0.087%
Northwestern University	2.64	12/1/50	1,260,000	1,315,984	0.080%
Nucor	3.95	5/1/28	1,385,000	1,612,071	0.098%
Nucor	2.7	6/1/30	765,000	820,351	0.050%
Nutrien	4	12/15/26	505,000	583,533	0.036%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	390,000	422,211	0.026%
OBX 2019-EXP3 Trust	3.5	10/25/59	711,643	726,467	0.044%
OBX 2019-EXP3 Trust	1.25	10/25/59	436,432	441,501	0.027%
OBX 2019-INV1 Trust	4	11/25/48	1,440,000	1,464,228	0.089%
Occidental Petroleum	3	2/15/27	1,475,000	1,152,344	0.070%
Occidental Petroleum	2.9	8/15/24	2,385,000	2,015,325	0.123%
Octagon Investment Partners XXIII	1.13	7/15/27	818,600	811,676	0.050%
Ohio Power	5.38	10/1/21	450,000	472,387	0.029%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	506,431	0.031%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	783,257	0.048%
Omnicom Group Inc / Omnicom Capital	3.63	5/1/22	760,000	795,757	0.049%
O Reilly Automotive	4.88	1/14/21	700,000	700,380	0.043%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,886,462	0.176%
OZLM VIII	1.44	10/17/29	1,632,639	1,612,394	0.098%
OZLM VIII	2.07	10/17/29	1,095,000	1,073,100	0.066%
PACCAR Financial	2.65	4/6/23	1,020,000	1,075,873	0.066%
Pacific Gas & Electric	2.1	8/1/27	1,985,000	1,919,932	0.117%
PacifiCorp	6.25	10/15/37	90,000	129,755	0.008%
PacifiCorp	4.13	1/15/49	1,400,000	1,731,356	0.106%
Packaging Corp of America	4.5	11/1/23	185,000	204,645	0.013%
Packaging Corp of America	3.65	9/15/24	370,000	405,442	0.025%
Partners Healthcare System	3.19	7/1/49	1,865,000	2,009,612	0.123%
PayPal Holdings	1.65	6/1/25	3,365,000	3,484,898	0.213%
Peco Energy	5.95	10/1/36	150,000	218,046	0.013%
Perrigo Finance Unlimited	3.15	6/15/30	1,725,000	1,786,998	0.109%
Pertamina Persero PT	4.3	5/20/23	650,000	697,685	0.043%
Perusahaan Gas Negara	5.13	5/16/24	405,000	444,023	0.027%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	735,950	0.045%
Planet Fitness Master Issuer	4.26	9/5/48	2,464,700	2,465,168	0.151%
PNC Bank NA	3.5	6/8/23	2,025,000	2,179,890	0.133%
President & Fellows of Harvard College	3.62	10/1/37	385,000	466,164	0.028%
Principal Financial	3.4	5/15/25	1,215,000	1,345,969	0.082%
Principal Financial	2.13	6/15/30	2,190,000	2,264,850	0.138%
Prologis	2.13	4/15/27	330,000	349,605	0.021%
Protective Life Global Funding	1.17	7/15/25	2,345,000	2,356,692	0.144%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,865,466	0.114%
Province of Manitoba Canada	2.6	4/16/24	1,492,000	1,601,313	0.098%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,989,151	0.183%
Province of Ontario Canada	2.4	2/8/22	2,000,000	2,054,664	0.126%
Province of Quebec Canada	2.75	8/25/21	1,350,000	1,378,667	0.084%
Province of Quebec Canada	7.5	9/15/29	104,000	159,395	0.010%
Public Service Electric & Gas	5.7	12/1/36	180,000	250,239	0.015%
Qatar Government International Bond	3.75	4/16/30	730,000	847,295	0.052%
QUALCOMM	3.25	5/20/27	994,000	1,114,016	0.068%
QUALCOMM	2.15	5/20/30	3,055,000	3,188,934	0.195%
QVC	4.45	2/15/25	70,000	71,925	0.004%
QVC	4.38	3/15/23	2,020,000	2,098,275	0.128%
QVC	4.85	4/1/24	840,000	877,800	0.054%
Raymond James Financial	3.63	9/15/26	100,000	114,689	0.007%
Raytheon Technologies	7.2	8/15/27	200,000	267,498	0.016%
Regency Centers	3.6	2/1/27	350,000	377,820	0.023%
Regency Centers	4.13	3/15/28	510,000	568,759	0.035%
Regents of the University of California Medical Center Pooled Revenue	3.26	5/15/60	700,000	763,504	0.047%
Reinsurance Group of America	5	6/1/21	905,000	931,938	0.057%
REI - SECURITY LENDING COLLATERAL			5,777,897	57,778,971	3.530%
RELX Capital	3.5	3/16/23	530,000	563,013	0.034%
RELX Capital	3	5/22/30	1,105,000	1,207,671	0.074%
Republic of Poland Government International Bond	3.25	4/6/26	845,000	954,787	0.058%

Republic Services	3.38	11/15/27	585,000	663,925	0.041%
RETL 2019-RVP	1.3	3/15/36	92,872	92,876	0.006%
Rogers Communications	3.7	11/15/49	1,225,000	1,367,736	0.084%
Rogers Communications	3.63	12/15/25	335,000	378,640	0.023%
Rogers Communications	4.35	5/1/49	1,295,000	1,571,502	0.096%
Roper Technologies	3	12/15/20	295,000	295,705	0.018%
Roper Technologies	3.8	12/15/26	660,000	760,371	0.046%
Roper Technologies	2	6/30/30	570,000	580,632	0.035%
Roper Technologies	1.4	9/15/27	3,630,000	3,669,915	0.224%
Roper Technologies	2.95	9/15/29	675,000	740,676	0.045%
Ross Stores	4.6	4/15/25	3,535,000	4,053,125	0.248%
Royal Bank of Canada	1.6	4/17/23	2,345,000	2,406,556	0.147%
Sabine Pass Liquefaction	4.2	3/15/28	795,000	862,734	0.053%
Sabine Pass Liquefaction	4.5	5/15/30	650,000	731,900	0.045%
San Diego County Water Authority	6.14	5/1/49	275,000	440,880	0.027%
San Diego Gas & Electric	4.1	6/15/49	1,765,000	2,126,656	0.130%
San Diego Gas & Electric	6.13	9/15/37	170,000	227,956	0.014%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	667,291	0.041%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,265,000	1,289,791	0.079%
Santander UK	3.75	11/15/21	2,310,000	2,390,691	0.146%
SBA Tower Trust	2.84	1/15/25	1,005,000	1,057,076	0.065%
Schlumberger Holdings	3.75	5/1/24	1,065,000	1,153,885	0.070%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	280,161	279,452	0.017%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	289,317	291,692	0.018%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	904,742	930,584	0.057%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	466,128	466,863	0.029%
ServiceNow	1.4	9/1/30	3,710,000	3,598,459	0.220%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	788,953	797,750	0.049%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,759,534	0.107%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	31,461	31,493	0.002%
Simon Property	3.8	7/15/50	2,805,000	2,834,082	0.173%
SLM Student Loan Trust 2010-1	0.55	3/25/25	893,546	853,408	0.052%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	549,187	0.034%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	348,005	0.021%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,003,181	1,066,912	0.065%
Smb Private Education Loan Trust 2020	1.29	7/15/53	2,835,000	2,835,242	0.173%
Smb Private Education Loan Trust 2020	2.23	9/15/37	755,000	782,549	0.048%
Sonic Capital	4.03	2/20/48	142,342	147,762	0.009%
South Carolina Public Service Authority	2.39	12/1/23	630,000	661,091	0.040%
Southeast Supply Header	4.25	6/15/24	405,000	403,995	0.025%
Southern	4.4	7/1/46	1,905,000	2,254,131	0.138%
Southern California Gas	5.75	11/15/35	140,000	189,055	0.012%
Spectra Energy Partners	3.38	10/15/26	440,000	481,259	0.029%
Stanford Health Care	3.8	11/15/48	440,000	537,154	0.033%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	226,574	229,886	0.014%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	607,354	615,764	0.038%
State Grid Overseas Investment 2016	3.75	5/2/23	1,155,000	1,236,907	0.076%
State of California	7.63	3/1/40	1,350,000	2,336,958	0.143%
State of Oregon doT	1.76	11/15/32	2,400,000	2,406,864	0.147%
State of Wisconsin	3.95	5/1/36	1,700,000	1,914,948	0.117%
State Street	2.83	3/30/23	595,000	615,736	0.038%
State Street	3.1	5/15/23	265,000	282,489	0.017%
Sumitomo Mitsui Financial	3.75	7/19/23	2,605,000	2,820,884	0.172%
Suncor Energy	3.6	12/1/24	355,000	386,495	0.024%
Suncor Energy	3.1	5/15/25	750,000	806,194	0.049%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	634,667	0.039%
Takeda Pharmaceutical	2.05	3/31/30	2,310,000	2,338,644	0.143%
Tampa Electric	6.15	5/15/37	700,000	970,763	0.059%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,636,293	0.100%
Tencent Holdings	2.99	1/19/23	550,000	573,900	0.035%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	375,000	374,063	0.023%
Texas Instruments	1.38	3/12/25	655,000	677,743	0.041%
Texas Instruments	1.75	5/4/30	1,240,000	1,274,411	0.078%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	2,400,000	2,716,656	0.166%
Thomson Reuters	3.35	5/15/26	220,000	241,867	0.015%
Time Warner Cable	6.55	5/1/37	235,000	310,941	0.019%
Time Warner Cable	6.75	6/15/39	275,000	375,808	0.023%
Time Warner Cable	4	9/1/21	100,000	102,167	0.006%
T-Mobile USA	3.75	4/15/27	3,565,000	3,990,515	0.244%
Toronto-Dominion Bank	1.15	6/12/25	1,725,000	1,749,692	0.107%
Toronto-Dominion Bank	3.63	9/15/31	235,000	263,200	0.016%
Total Capital International	2.99	6/29/41	3,910,000	4,062,498	0.248%

Towd Point Mortgage Trust 2015-3	3	3/25/54	105,158	105,859	0.006%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	117,738	118,440	0.007%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	182,147	184,899	0.011%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	220,581	226,095	0.014%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	227,630	230,368	0.014%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	281,484	288,703	0.018%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	518,204	538,829	0.033%
Towd Point Mortgage Trust 2018-1	3	1/25/58	277,299	289,225	0.018%
Toyota Motor	3.18	7/20/21	1,515,000	1,549,660	0.095%
Transcontinental Gas Pipe Line	4.6	3/15/48	780,000	894,871	0.055%
Transurban Finance Co Pty	4.13	2/2/26	175,000	195,091	0.012%
Transurban Finance Co Pty	2.45	3/16/31	1,820,000	1,852,771	0.113%
Transurban Finance Co Pty	3.38	3/22/27	225,000	240,507	0.015%
Travelers	6.25	6/15/37	225,000	336,546	0.021%
Trinity Acquisition	3.5	9/15/21	175,000	178,938	0.011%
TRP Government Reserve	0.09		143,001,106	143,001,106	8.736%
Truist Bank	3.5	8/2/22	2,155,000	2,206,095	0.135%
Truist Financial	1.95	6/5/30	1,455,000	1,496,367	0.091%
Ubs	1.36	1/30/27	1,700,000	1,697,511	0.104%
UniCredit	6.57	1/14/22	1,270,000	1,346,359	0.082%
Unilever Capital	3	3/7/22	1,255,000	1,301,737	0.080%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	556,707	515,018	0.031%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	794,078	671,891	0.041%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	1,121,681	945,913	0.058%
Unitedhealth	3.75	7/15/25	400,000	455,846	0.028%
Unitedhealth	4.75	7/15/45	900,000	1,212,050	0.074%
Unitedhealth	3.5	8/15/39	1,960,000	2,249,841	0.137%
University of California	5.77	5/15/43	470,000	683,140	0.042%
U.S. Treasury Bonds	3.13	11/15/41	27,075,000	36,576,633	2.234%
U.S. Treasury Bonds	2.75	11/15/42	3,000,000	3,841,406	0.235%
U.S. Treasury Bonds	3	11/15/44	585,000	781,706	0.048%
U.S. Treasury Bonds	3	11/15/45	6,780,000	9,108,506	0.556%
U.S. Treasury Bonds	3.5	2/15/39	7,570,000	10,621,656	0.649%
U.S. Treasury Bonds	2.5	2/15/45	3,535,000	4,350,259	0.266%
U.S. Treasury Bonds	3	2/15/47	3,400,000	4,599,563	0.281%
U.S. Treasury Bonds	3	2/15/48	15,800,000	21,465,781	1.311%
U.S. Treasury Bonds	2	2/15/50	31,100,000	35,172,156	2.149%
U.S. Treasury Bonds	3	5/15/45	4,115,000	5,508,956	0.337%
U.S. Treasury Bonds	2.5	5/15/46	4,805,000	5,934,926	0.363%
U.S. Treasury Bonds	3	5/15/47	3,150,000	4,267,758	0.261%
U.S. Treasury Bonds	2.25	8/15/27	1,770,000	1,985,166	0.121%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	7,127,939	0.435%
U.S. Treasury Bonds	2.75	8/15/47	2,970,000	3,855,431	0.236%
U.S. Treasury Notes	1.5	11/30/24	14,600,000	15,368,781	0.939%
U.S. Treasury Notes	0.38	3/31/22	27,655,000	27,750,064	1.695%
U.S. Treasury Notes	2.75	4/30/23	29,420,000	31,387,463	1.917%
U.S. Treasury Notes	0.38	4/30/25	6,395,000	6,430,972	0.393%
U.S. Treasury Notes	0.25	5/31/25	17,000,000	16,994,688	1.038%
U.S. Treasury Notes	0.25	6/15/23	14,555,000	14,593,662	0.892%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	21,140,563	1.291%
U.S. Treasury Notes	2.75	8/31/23	11,015,000	11,844,567	0.724%
Utah Transit Authority	3.44	12/15/42	1,735,000	1,827,701	0.112%
Valero Energy	2.85	4/15/25	3,795,000	3,974,849	0.243%
Vereit Operating Partnership	4.63	11/1/25	1,765,000	1,946,686	0.119%
Vereit Operating Partnership	3.95	8/15/27	820,000	872,174	0.053%
Verizon Communications	4.27	1/15/36	735,000	899,518	0.055%
Verizon Communications	4	3/22/50	1,500,000	1,841,126	0.112%
Verizon Communications	2.63	8/15/26	3,010,000	3,283,880	0.201%
Verizon Communications	5.15	9/15/23	550,000	623,536	0.038%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	464,319	467,302	0.029%
Verus Securitization Trust 2019-1	3.84	2/25/59	939,444	952,203	0.058%
Verus Securitization Trust 2019-4	2.64	11/25/59	2,194,846	2,237,642	0.137%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	2,432,673	2,493,212	0.152%
Verus Securitization Trust 2020-1	2.72	1/25/60	2,668,940	2,721,439	0.166%
Virginia Commonwealth Transportation Board	5.35	5/15/35	480,000	635,083	0.039%
Virginia Electric & Power	2.88	7/15/29	1,100,000	1,231,228	0.075%
Virginia Public Building Authority	5.9	8/1/30	570,000	752,423	0.046%
Visa	1.9	4/15/27	2,700,000	2,857,785	0.175%
Visa	2.15	9/15/22	1,005,000	1,040,107	0.064%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	3,345,638	3,363,054	0.205%
Vistra Operations	3.55	7/15/24	1,270,000	1,346,200	0.082%
Vodafone	3.75	1/16/24	2,005,000	2,187,250	0.134%

Vodafone	4.25	9/17/50	690,000	797,711	0.049%
Volkswagen Group of America Finance	4	11/12/21	2,215,000	2,295,154	0.140%
Volkswagen Group of America Finance	2.7	9/26/22	305,000	315,861	0.019%
Voya Financial	3.13	7/15/24	1,440,000	1,551,934	0.095%
Walmart	3.4	6/26/23	1,900,000	2,051,210	0.125%
Walt Disney	3.7	10/15/25	285,000	322,684	0.020%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	265,000	265,056	0.016%
Weibo	3.5	7/5/24	1,275,000	1,343,614	0.082%
Wells Fargo	3.07	1/24/23	3,000,000	3,093,288	0.189%
Wells Fargo	2.57	2/11/31	2,100,000	2,192,482	0.134%
Wells Fargo	2.19	4/30/26	1,635,000	1,698,104	0.104%
Wells Fargo	2.39	6/2/28	2,395,000	2,500,030	0.153%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	2,090,000	2,264,568	0.138%
Wells Fargo Commercial Mortgage Trust 2020-C55	2.73	2/15/53	2,455,000	2,692,559	0.164%
Wendy s Funding	3.57	3/15/48	306,338	316,630	0.019%
Western Minnesota Municipal Power Agency	3.16	1/1/39	2,350,000	2,651,740	0.162%
West Virginia United Health System Obligated	4.92	6/1/48	1,600,000	2,020,738	0.123%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	1,330,000	1,470,188	0.090%
WFRBS Commercial Mortgage Trust 2014-LC14	4.05	3/15/47	2,025,000	2,212,495	0.135%
Williams	4.85	3/1/48	185,000	207,431	0.013%
Willis North America	3.6	5/15/24	425,000	464,111	0.028%
Willis North America	4.5	9/15/28	1,100,000	1,298,289	0.079%
Woodside Finance	3.7	3/15/28	425,000	452,094	0.028%
Woodside Finance	4.5	3/4/29	1,420,000	1,591,096	0.097%
Woodside Finance	3.7	9/15/26	315,000	338,885	0.021%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,479,661	0.090%
Zoetis	2	5/15/30	3,365,000	3,473,912	0.212%

Total Investments in Securities **1,826,419,775**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S34 5Y 06/20/2025	(65,400,000)	463,163	0.028%

Total Swap Contracts **463,163**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	769	12/31/2020	96,918,031	74,964	5.921%
UXYZ0 UST 10YR ULTRA FUT DEC 20	(107)	12/21/2020	(17,111,641)	(24,387)	(1.045%)

Total Futures Contracts **50,578**

NET ASSETS **1,636,975,044**

NET ASSET VALUE PER SHARE

QM U.S. Bond Index Fund Shares **11.85**

(\$1,636,975,044 / 138,194,164 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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.