

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	4.75	11/30/36	1,535,000	1,520,114	0.113%
AbbVie	4.8	3/15/29	1,315,000	1,310,917	0.097%
AbbVie	3.2	5/14/26	225,000	217,167	0.016%
AbbVie	4.5	5/14/35	1,235,000	1,184,269	0.088%
AbbVie	4.7	5/14/45	1,385,000	1,295,734	0.096%
AbbVie	4.45	5/14/46	1,280,000	1,142,925	0.085%
Abn Amro Bank	4.75	7/28/25	390,000	383,775	0.029%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.75	6/6/28	1,500,000	1,518,470	0.113%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	655,000	661,417	0.049%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.15	9/30/30	700,000	725,843	0.054%
Aia	3.2	3/11/25	510,000	500,005	0.037%
Air Products & Chemicals	1.5	10/15/25	150,000	142,048	0.011%
Alexandria Real Estate Equities	3.95	1/15/27	10,000	9,647	0.001%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	1,518,858	0.113%
Alibaba Group Holding	4	12/6/37	2,300,000	2,000,918	0.149%
Allstate	6.13	12/15/32	150,000	159,468	0.012%
Ally Financial	2.2	11/2/28	1,505,000	1,286,311	0.096%
Altria	2.35	5/6/25	250,000	241,496	0.018%
Amazon.com	2.8	8/22/24	585,000	578,459	0.043%
Ameren	5.7	12/1/26	1,820,000	1,840,184	0.137%
America Movil SAB de CV	6.38	3/1/35	300,000	327,061	0.024%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,378,531	0.102%
America Movil SAB de CV	2.88	5/7/30	1,500,000	1,327,109	0.099%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	27,405	24,226	0.002%
American Electric Power	5.2	1/15/29	2,595,000	2,599,982	0.193%
American Express	4.9	2/13/26	3,385,000	3,368,657	0.250%
American Honda Finance	4.9	3/12/27	2,790,000	2,782,420	0.207%
American International	3.88	1/15/35	425,000	377,924	0.028%
American Municipal Power	6.45	2/15/44	2,005,000	2,177,671	0.162%
American Tower	2.4	3/15/25	1,010,000	979,839	0.073%
Amgen	5.15	3/2/28	1,615,000	1,622,542	0.121%
Amgen	2.6	8/19/26	1,275,000	1,207,699	0.090%
Amgen	2.77	9/1/53	1,239,000	766,445	0.057%
Amphenol	4.75	3/30/26	310,000	307,425	0.023%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	315,527	280,546	0.021%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	1,102,449	929,217	0.069%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	954,013	788,217	0.059%
Angel Oak Mortgage Trust 2023-3	4.8	9/26/67	2,970,692	2,883,216	0.214%
Anheuser-Busch InBev Worldwide	5.45	1/23/39	30,000	30,899	0.002%
Aon Corp / Aon Global Holdings	5	9/12/32	3,075,000	3,042,374	0.226%
Aon Global	3.88	12/15/25	405,000	396,162	0.029%
APA Infrastructure	4.25	7/15/27	385,000	376,662	0.028%
Apple	4.85	5/10/53	2,100,000	2,084,521	0.155%
Apple	3.2	5/13/25	45,000	44,038	0.003%
Astrazeneca Finance	4.88	3/3/28	2,300,000	2,302,374	0.171%
AT&T	2.25	2/1/32	3,500,000	2,847,950	0.212%
AT&T	4.35	3/1/29	1,020,000	994,065	0.074%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	269,719	0.020%
AutoZone	1.65	1/15/31	2,000,000	1,604,656	0.119%
AutoZone	3.13	4/18/24	2,320,000	2,313,803	0.172%
AutoZone	3.13	4/21/26	445,000	427,481	0.032%
AutoZone	3.75	6/1/27	20,000	19,259	0.001%
AutoZone	5.05	7/15/26	1,390,000	1,389,644	0.103%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	655,000	630,419	0.047%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,161,980	0.086%
Avolon Holdings Funding	6.38	5/4/28	1,560,000	1,587,089	0.118%
Avolon Holdings Funding	3.95	7/1/24	495,000	491,885	0.037%
Banco Santander	3.49	5/28/30	600,000	541,607	0.040%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,260,000	1,255,952	0.093%
Bank of America	3.82	1/20/28	2,280,000	2,193,973	0.163%
Bank of America	4	1/22/25	650,000	640,204	0.048%
Bank of America	3.5	4/19/26	600,000	580,637	0.043%
Bank of America	4.24	4/24/38	45,000	40,147	0.003%
Bank of America	2.59	4/29/31	1,875,000	1,616,608	0.120%
Bank of America	7.75	5/14/38	150,000	181,497	0.013%

Bank of America	2.68	6/19/41	1,575,000	1,120,378	0.083%
Bank of America	4.2	8/26/24	290,000	288,180	0.021%
Bank of America NA	6	10/15/36	300,000	316,554	0.024%
Bank of New York Mellon	6.47	10/25/34	1,440,000	1,562,242	0.116%
Banner Health	1.9	1/1/31	850,000	699,648	0.052%
Banner Health	2.91	1/1/51	35,000	23,649	0.002%
Banque Federative Du Credit Mutuel	4.94	1/26/26	3,570,000	3,546,592	0.264%
Barclays	5.67	3/12/28	1,045,000	1,048,864	0.078%
Barclays	2.85	5/7/26	1,640,000	1,589,970	0.118%
Barclays Mortgage Loan Trust 2021-NQM1	2.19	9/25/51	952,494	831,611	0.062%
BAT Capital	5.83	2/20/31	845,000	847,677	0.063%
BAT Capital	4.39	8/15/37	1,515,000	1,272,964	0.095%
Bay Area Toll Authority	6.92	4/1/40	710,000	811,764	0.060%
Bay Area Toll Authority	3.18	4/1/41	1,275,000	1,006,281	0.075%
Bayview Opportunity Master Fund VII 2024-CAR1	6.42	12/26/31	330,000	330,000	0.025%
BBCMS 2019-BWAY Mortgage Trust	7.6	11/15/34	545,000	87,158	0.006%
BBCMS 2020-BID Mortgage Trust	7.58	10/15/37	3,285,000	3,268,575	0.243%
Becton Dickinson	2.82	5/20/30	2,135,000	1,883,435	0.140%
Becton Dickinson	3.7	6/6/27	1,114,000	1,069,092	0.079%
Benchmark 2023-V3 Mortgage Trust	6.36	7/15/56	2,305,121	2,409,154	0.179%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	180,638	0.013%
BFLD 2019-DPLO	6.98	10/15/34	1,890,000	1,886,456	0.140%
Biogen	2.25	5/1/30	2,885,000	2,438,318	0.181%
BlackRock Funding	4.7	3/14/29	830,000	830,464	0.062%
Bnp Paribas	5.5	5/20/30	2,750,000	2,750,660	0.205%
Boardwalk Pipelines	4.95	12/15/24	380,000	377,526	0.028%
Boardwalk Pipelines	3.4	2/15/31	2,130,000	1,886,270	0.140%
Boardwalk Pipelines	4.45	7/15/27	230,000	224,426	0.017%
Booking Holdings	3.65	3/15/25	810,000	797,304	0.059%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,243,224	0.092%
Bpce	4.5	3/15/25	1,015,000	999,515	0.074%
Bristol-Myers Squibb	4.25	10/26/49	1,055,000	895,712	0.067%
Bristol-Myers Squibb	5.1	2/22/31	840,000	844,497	0.063%
Brixmor Operating Partnership	3.9	3/15/27	495,000	474,447	0.035%
Brixmor Operating Partnership	4.05	7/1/30	760,000	704,347	0.052%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	109,536	0.008%
Cameron LNG	3.7	1/15/39	430,000	357,034	0.027%
Cameron LNG	2.9	7/15/31	520,000	446,409	0.033%
Canadian National Railway	5.85	11/1/33	920,000	980,914	0.073%
Canadian National Railway	6.25	8/1/34	95,000	104,341	0.008%
Canadian Natural Resources	2.95	7/15/30	1,520,000	1,332,756	0.099%
Canadian Pacific Railway	2.88	11/15/29	1,140,000	1,019,985	0.076%
Canadian Pacific Railway	1.75	12/2/26	845,000	775,149	0.058%
Canadian Pacific Railway	4.7	5/1/48	720,000	640,881	0.048%
Canadian Pacific Railway	3.5	5/1/50	1,155,000	859,036	0.064%
Cantor Commercial Real Estate Lending 2019-CF1	4.35	5/15/52	565,000	465,746	0.035%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	760,000	497,685	0.037%
Capital One Financial	6.05	2/1/35	365,000	370,508	0.028%
Capital One Financial	3.65	5/11/27	1,430,000	1,365,610	0.102%
Cardinal Health	3.41	6/15/27	1,405,000	1,330,572	0.099%
Cardinal Health	3.75	9/15/25	905,000	883,338	0.066%
CARLYLE US CLO 2019-4	6.63	4/15/35	894,902	894,096	0.066%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	2,070,000	2,040,512	0.152%
Carmax Auto Owner Trust 2023-3	5.47	2/15/29	215,000	215,119	0.016%
Carmax Auto Owner Trust 2023-3	5.28	5/15/28	300,000	300,540	0.022%
Carvana Auto Receivables Trust 2021-P4	2.33	2/10/28	1,860,000	1,679,228	0.125%
Carvana Auto Receivables Trust 2024-N1	5.6	3/10/28	405,000	405,137	0.030%
Carvana Auto Receivables Trust 2024-N1	5.63	5/10/30	635,000	636,230	0.047%
CBRE Services	5.5	4/1/29	580,000	582,781	0.043%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	847,979	0.063%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	533,412	0.040%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	113,575	0.008%
Centra Health	4.7	1/1/48	25,000	21,769	0.002%
Central Texas Turnpike System	3.03	8/15/41	40,000	30,423	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	2,365,000	1,934,596	0.144%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,795,000	1,109,095	0.082%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,230,000	1,215,544	0.090%
Chase Home Lending Mortgage Trust 2023-RPL1	3.5	6/25/62	2,867,625	2,573,296	0.191%
Chicago O Hare International Airport	2.35	1/1/30	625,000	547,531	0.041%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	1,487,295	0.111%
Chubb INA Holdings	3.35	5/15/24	550,000	548,225	0.041%
CIFC Funding 2021-III	6.72	7/15/36	1,565,000	1,566,365	0.116%

Citigroup	3.89	1/10/28	2,050,000	1,972,965	0.147%
Citigroup	5.88	1/30/42	450,000	473,470	0.035%
Citigroup	4.08	4/23/29	1,920,000	1,830,196	0.136%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	960,000	887,969	0.066%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	881,355	0.066%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	424,528	0.032%
Citigroup Mortgage Loan Trust	2.5	8/25/50	1,134,059	952,672	0.071%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	813,141	0.060%
CMS Energy	4.88	3/1/44	635,000	587,659	0.044%
Cold Storage Trust 2020-ICE5	6.73	11/15/37	1,297,547	1,295,115	0.096%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	269,490	254,639	0.019%
Comcast	3.95	10/15/25	845,000	831,064	0.062%
Comcast	2.65	2/1/30	10,000	8,881	0.001%
Comcast	3.2	7/15/36	80,000	65,613	0.005%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	2,720,000	2,687,653	0.200%
COMM 2015-CCRE23 Mortgage Trust	3.23	5/10/48	869,922	852,055	0.063%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,754,320	0.130%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,099,950	0.082%
CommonSpirit Health	2.76	10/1/24	865,000	850,666	0.063%
CommonSpirit Health	2.78	10/1/30	980,000	848,940	0.063%
CommonSpirit Health	3.91	10/1/50	40,000	31,205	0.002%
Connecticut Avenue Securities Trust 2022-R01	6.32	12/25/41	315,306	315,307	0.023%
Connecticut Avenue Securities Trust 2023-R04	7.62	5/25/43	2,273,792	2,320,612	0.173%
Conopco	6.63	4/15/28	5,000	5,302	0.000%
Corp Nacional del Cobre de Chile	3.75	1/15/31	570,000	509,854	0.038%
County of Fulton GA	5.15	7/1/39	2,660,000	2,683,248	0.199%
Credit Suisse AG/New York NY	2.95	4/9/25	1,080,000	1,048,972	0.078%
CRH America Finance	3.95	4/4/28	1,700,000	1,637,280	0.122%
Crown Castle	2.25	1/15/31	1,665,000	1,369,694	0.102%
Crown Castle	3.7	6/15/26	700,000	674,755	0.050%
Crown Castle Towers	3.66	5/15/25	195,000	190,633	0.014%
Cummins	4.9	2/20/29	330,000	331,288	0.025%
CVS Health	1.88	2/28/31	1,135,000	922,636	0.069%
CVS Health	5.13	7/20/45	925,000	852,155	0.063%
CVS Health	2.7	8/21/40	2,425,000	1,681,350	0.125%
Daimler Truck Finance North America	5.38	1/18/34	560,000	562,004	0.042%
Dallas Fort Worth International Airport	2.99	11/1/38	15,000	12,594	0.001%
Dallas Fort Worth International Airport	3.09	11/1/40	3,945,000	3,181,643	0.237%
Danske Bank	3.24	12/20/25	2,290,000	2,243,314	0.167%
Danske Bank	5.71	3/1/30	470,000	473,420	0.035%
Detroit City School District	6.65	5/1/29	1,255,000	1,340,290	0.100%
Discover Bank	2.7	2/6/30	2,000,000	1,711,578	0.127%
Discover Financial Services	3.75	3/4/25	1,440,000	1,412,898	0.105%
DRIVEN BRANDS FUNDING	2.79	10/20/51	1,666,638	1,450,869	0.108%
DRIVEN BRANDS FUNDING	3.79	7/20/50	772,000	710,595	0.053%
Dte Energy	5.1	3/1/29	2,645,000	2,622,324	0.195%
Duke Energy	4.85	1/5/27	2,015,000	2,004,405	0.149%
Duke Energy	2.65	9/1/26	355,000	335,163	0.025%
Duke Energy	3.75	9/1/46	280,000	210,553	0.016%
Duke Energy Florida	6.35	9/15/37	170,000	183,177	0.014%
Duke Energy Progress	5.35	3/15/53	600,000	588,801	0.044%
Duke Energy Progress	6.3	4/1/38	100,000	107,981	0.008%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	48,477	48,068	0.004%
Elara Hgv Timeshare Issuer 2023	6.16	2/25/38	829,393	841,985	0.063%
Elara Hgv Timeshare Issuer 2023	6.53	2/25/38	421,012	426,781	0.032%
Elevance Health	4.65	1/15/43	485,000	438,990	0.033%
Elevance Health	4.55	3/1/48	1,135,000	1,000,348	0.074%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	141,597	132,928	0.010%
Elmwood CLO 20	6.82	1/17/37	1,160,000	1,157,218	0.086%
Enbridge	6.7	11/15/53	610,000	687,003	0.051%
Enbridge	4.25	12/1/26	355,000	347,456	0.026%
Enbridge	5.5	12/1/46	555,000	540,431	0.040%
Enbridge Energy Partners	5.5	9/15/40	170,000	166,923	0.012%
Energy Transfer	5.25	4/15/29	1,105,000	1,104,519	0.082%
Energy Transfer	3.75	5/15/30	680,000	623,570	0.046%
Enterprise Fleet Financing 2023-2	5.56	4/22/30	1,664,424	1,666,184	0.124%
Enterprise Products Operating	4.6	1/11/27	2,845,000	2,822,911	0.210%
ERAC USA Finance	3.85	11/15/24	15,000	14,831	0.001%
ERAC USA Finance	4.5	2/15/45	260,000	228,978	0.017%
ERAC USA Finance	4.9	5/1/33	1,595,000	1,562,687	0.116%
Essex Portfolio	2.65	3/15/32	660,000	545,678	0.041%
Essex Portfolio	4.5	3/15/48	1,455,000	1,226,313	0.091%

Exelon	5.15	3/15/29	305,000	304,257	0.023%
Exelon	3.4	4/15/26	1,815,000	1,753,508	0.130%
Extra Space Storage	4	6/15/29	15,000	14,143	0.001%
Fannie Mae Connecticut Avenue Securities	6.63	1/25/30	10,025	10,030	0.001%
Fannie Mae Connecticut Avenue Securities	6.43	2/25/30	1,701	1,702	0.000%
Federal Home Loan Mortgage	6.5	10/1/31	1,535	1,570	0.000%
Federal Home Loan Mortgage	6	10/1/32	979	990	0.000%
Federal Home Loan Mortgage	6	10/1/37	7,983	8,219	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	1,852	1,893	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	85,565	84,020	0.006%
Federal Home Loan Mortgage	4	10/1/40	2,840	2,688	0.000%
Federal Home Loan Mortgage	4	10/1/40	923	876	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	78,072	76,663	0.006%
Federal Home Loan Mortgage	4.5	10/1/41	6,161	6,050	0.000%
Federal Home Loan Mortgage	3.5	10/1/43	28,456	26,132	0.002%
Federal Home Loan Mortgage	7	11/1/30	291	300	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	3,213	3,297	0.000%
Federal Home Loan Mortgage	5	11/1/33	4,340	4,369	0.000%
Federal Home Loan Mortgage	6.28	11/1/36	10,722	10,688	0.001%
Federal Home Loan Mortgage	6	11/1/37	7,327	7,600	0.001%
Federal Home Loan Mortgage	4.5	11/1/39	1,825	1,793	0.000%
Federal Home Loan Mortgage	4	11/1/40	8,363	7,934	0.001%
Federal Home Loan Mortgage	5.5	1/1/35	19,279	19,704	0.001%
Federal Home Loan Mortgage	6.5	1/1/36	10,493	10,789	0.001%
Federal Home Loan Mortgage	4	1/1/41	2,461	2,335	0.000%
Federal Home Loan Mortgage	4	1/1/41	248,112	235,383	0.018%
Federal Home Loan Mortgage	3.5	1/1/44	846,212	779,041	0.058%
Federal Home Loan Mortgage	6.5	12/1/28	4,098	4,191	0.000%
Federal Home Loan Mortgage	6.19	12/1/36	14,782	14,818	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	18,455	18,862	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	40,750	41,649	0.003%
Federal Home Loan Mortgage	4.5	12/1/39	35,283	34,546	0.003%
Federal Home Loan Mortgage	4.5	12/1/39	39,812	39,093	0.003%
Federal Home Loan Mortgage	4	12/1/40	470	446	0.000%
Federal Home Loan Mortgage	4	12/1/40	12,930	12,249	0.001%
Federal Home Loan Mortgage	4	12/1/41	5,340	5,037	0.000%
Federal Home Loan Mortgage	3	12/1/42	47,107	42,111	0.003%
Federal Home Loan Mortgage	6.5	2/1/31	2,408	2,487	0.000%
Federal Home Loan Mortgage	6.13	2/1/35	5,394	5,399	0.000%
Federal Home Loan Mortgage	6.29	2/1/37	5,414	5,433	0.000%
Federal Home Loan Mortgage	4	2/1/41	227,539	215,864	0.016%
Federal Home Loan Mortgage	5	3/1/40	46,883	47,190	0.004%
Federal Home Loan Mortgage	4.5	3/1/41	541	531	0.000%
Federal Home Loan Mortgage	3.5	3/1/42	80,351	74,084	0.006%
Federal Home Loan Mortgage	3.5	3/1/46	744,604	682,572	0.051%
Federal Home Loan Mortgage	2.5	4/1/30	67,697	63,895	0.005%
Federal Home Loan Mortgage	7	4/1/32	1,047	1,083	0.000%
Federal Home Loan Mortgage	6.5	4/1/33	1,804	1,845	0.000%
Federal Home Loan Mortgage	4.85	4/1/37	18,010	17,888	0.001%
Federal Home Loan Mortgage	5	4/1/40	2,805	2,803	0.000%
Federal Home Loan Mortgage	3	4/1/47	1,832,983	1,611,956	0.120%
Federal Home Loan Mortgage	2.5	5/1/30	143,005	134,821	0.010%
Federal Home Loan Mortgage	5	5/1/40	86,532	86,395	0.006%
Federal Home Loan Mortgage	2.5	6/1/30	242,246	228,251	0.017%
Federal Home Loan Mortgage	7	6/1/32	1,022	1,055	0.000%
Federal Home Loan Mortgage	7	6/1/32	838	865	0.000%
Federal Home Loan Mortgage	6	6/1/37	6,779	6,888	0.001%
Federal Home Loan Mortgage	3	6/1/43	300,123	268,290	0.020%
Federal Home Loan Mortgage	3.5	6/1/43	399,301	367,106	0.027%
Federal Home Loan Mortgage	5	7/1/25	1	1	0.000%
Federal Home Loan Mortgage	5.97	7/1/35	6,982	7,148	0.001%
Federal Home Loan Mortgage	5	7/1/40	16,644	16,623	0.001%
Federal Home Loan Mortgage	3	7/1/43	552,947	494,298	0.037%
Federal Home Loan Mortgage	6.5	8/1/32	7,496	7,667	0.001%
Federal Home Loan Mortgage	6.5	8/1/32	3,762	3,888	0.000%
Federal Home Loan Mortgage	6	8/1/34	12,525	12,888	0.001%
Federal Home Loan Mortgage	6	8/1/37	17,853	18,519	0.001%
Federal Home Loan Mortgage	6	8/1/38	6,451	6,690	0.000%
Federal Home Loan Mortgage	6	8/1/38	7,447	7,725	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	5,390	5,293	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	29,333	28,804	0.002%
Federal Home Loan Mortgage	5	8/1/40	28,703	28,678	0.002%

Federal Home Loan Mortgage	5	8/1/40	109,789	109,695	0.008%
Federal Home Loan Mortgage	4.5	8/1/40	39,029	38,325	0.003%
Federal Home Loan Mortgage	4.5	8/1/40	60,436	59,345	0.004%
Federal Home Loan Mortgage	4	8/1/45	241,694	229,204	0.017%
Federal Home Loan Mortgage	8	9/1/24	4	4	0.000%
Federal Home Loan Mortgage	5	9/1/33	223	224	0.000%
Federal Home Loan Mortgage	6	9/1/37	612	628	0.000%
Federal Home Loan Mortgage	6	9/1/37	364	378	0.000%
Federal Home Loan Mortgage	4	9/1/40	5,005	4,750	0.000%
Federal National Mortgage Assn.	3	10/1/32	522,606	493,801	0.037%
Federal National Mortgage Assn.	6	10/1/34	49,053	49,935	0.004%
Federal National Mortgage Assn.	5	10/1/34	1,925	1,935	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	56	57	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	5,500	5,700	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	30,598	31,776	0.002%
Federal National Mortgage Assn.	6	10/1/37	2,002	2,074	0.000%
Federal National Mortgage Assn.	3	10/1/37	406,689	376,747	0.028%
Federal National Mortgage Assn.	4.5	10/1/40	36,902	36,190	0.003%
Federal National Mortgage Assn.	3	10/1/42	160,048	143,141	0.011%
Federal National Mortgage Assn.	3	10/1/42	119,836	107,052	0.008%
Federal National Mortgage Assn.	3	10/1/42	335,525	299,733	0.022%
Federal National Mortgage Assn.	3	10/1/42	415,667	371,326	0.028%
Federal National Mortgage Assn.	3.5	10/1/45	3,365	3,080	0.000%
Federal National Mortgage Assn.	4	10/1/45	49,910	47,046	0.003%
Federal National Mortgage Assn.	3	10/1/46	1,098,046	969,293	0.072%
Federal National Mortgage Assn.	3	10/1/46	1,142,257	1,006,663	0.075%
Federal National Mortgage Assn.	3	10/1/46	618,706	543,979	0.040%
Federal National Mortgage Assn.	3	10/1/46	300,746	265,003	0.020%
Federal National Mortgage Assn.	3	10/1/46	25,412	22,385	0.002%
Federal National Mortgage Assn.	4	10/1/47	10,167	9,564	0.001%
Federal National Mortgage Assn.	4	10/1/48	34,511	32,924	0.002%
Federal National Mortgage Assn.	4	10/1/48	537,894	509,406	0.038%
Federal National Mortgage Assn.	4.5	10/1/48	134,599	130,364	0.010%
Federal National Mortgage Assn.	5	10/1/49	677,356	670,806	0.050%
Federal National Mortgage Assn.	2.5	10/1/50	1,501,235	1,250,956	0.093%
Federal National Mortgage Assn.	2.5	10/1/51	2,431,537	2,031,002	0.151%
Federal National Mortgage Assn.	2.5	10/1/51	3,325,224	2,781,614	0.207%
Federal National Mortgage Assn.	3	10/1/51	381,142	333,686	0.025%
Federal National Mortgage Assn.	5	10/1/52	1,277,070	1,246,928	0.093%
Federal National Mortgage Assn.	6	10/1/53	585,899	591,212	0.044%
Federal National Mortgage Assn.	3.5	11/1/25	3,100	3,024	0.000%
Federal National Mortgage Assn.	3.5	11/1/26	49,378	48,280	0.004%
Federal National Mortgage Assn.	3.5	11/1/32	184,946	178,848	0.013%
Federal National Mortgage Assn.	5	11/1/33	2,826	2,840	0.000%
Federal National Mortgage Assn.	3	11/1/33	303,204	286,227	0.021%
Federal National Mortgage Assn.	6	11/1/34	28,792	29,815	0.002%
Federal National Mortgage Assn.	7	11/1/36	2,086	2,158	0.000%
Federal National Mortgage Assn.	3	11/1/36	347,223	320,398	0.024%
Federal National Mortgage Assn.	3	11/1/36	79,742	73,457	0.005%
Federal National Mortgage Assn.	6.5	11/1/36	4,388	4,588	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	301	308	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	19,521	19,926	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	1,801	1,863	0.000%
Federal National Mortgage Assn.	6	11/1/38	10,913	11,306	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	24,303	23,834	0.002%
Federal National Mortgage Assn.	4	11/1/40	359,644	345,551	0.026%
Federal National Mortgage Assn.	4	11/1/40	117,492	111,380	0.008%
Federal National Mortgage Assn.	4	11/1/40	67,483	63,940	0.005%
Federal National Mortgage Assn.	4.5	11/1/40	502,497	492,809	0.037%
Federal National Mortgage Assn.	3.5	11/1/45	616,573	562,222	0.042%
Federal National Mortgage Assn.	3.5	11/1/45	145,019	132,235	0.010%
Federal National Mortgage Assn.	3.5	11/1/45	349,304	318,513	0.024%
Federal National Mortgage Assn.	4	11/1/45	9,685	9,173	0.001%
Federal National Mortgage Assn.	3	11/1/46	467,299	411,759	0.031%
Federal National Mortgage Assn.	3	11/1/46	366,774	322,472	0.024%
Federal National Mortgage Assn.	3	11/1/46	878,126	780,149	0.058%
Federal National Mortgage Assn.	3	11/1/46	381,201	335,893	0.025%
Federal National Mortgage Assn.	3	11/1/46	107,776	94,849	0.007%
Federal National Mortgage Assn.	3	11/1/46	90,009	79,451	0.006%
Federal National Mortgage Assn.	3	11/1/46	1,260,605	1,110,738	0.083%
Federal National Mortgage Assn.	3	11/1/46	173,170	152,857	0.011%
Federal National Mortgage Assn.	3	11/1/46	63,809	56,328	0.004%

Federal National Mortgage Assn.	3.5	11/1/47	49,281	44,935	0.003%
Federal National Mortgage Assn.	4.5	11/1/47	426,807	415,138	0.031%
Federal National Mortgage Assn.	3	11/1/47	889,782	783,453	0.058%
Federal National Mortgage Assn.	3	11/1/48	197,094	172,796	0.013%
Federal National Mortgage Assn.	4.5	11/1/48	261,838	253,016	0.019%
Federal National Mortgage Assn.	4	11/1/49	232,610	217,087	0.016%
Federal National Mortgage Assn.	4.5	11/1/49	9,789	9,417	0.001%
Federal National Mortgage Assn.	2	11/1/50	15,209,881	12,121,867	0.901%
Federal National Mortgage Assn.	4.5	11/1/52	2,814,153	2,679,685	0.199%
Federal National Mortgage Assn.	5.5	11/1/52	2,175,674	2,173,431	0.162%
Federal National Mortgage Assn.	6.5	11/1/53	2,055,899	2,105,168	0.157%
Federal National Mortgage Assn.	7	1/1/31	33	34	0.000%
Federal National Mortgage Assn.	6.5	1/1/32	2,684	2,785	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	301,241	282,332	0.021%
Federal National Mortgage Assn.	5.5	1/1/35	29,873	30,494	0.002%
Federal National Mortgage Assn.	3	1/1/35	2,353	2,204	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	75,807	77,383	0.006%
Federal National Mortgage Assn.	6	1/1/36	1,157	1,183	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	159,572	151,065	0.011%
Federal National Mortgage Assn.	5.5	1/1/36	67,817	69,226	0.005%
Federal National Mortgage Assn.	6	1/1/37	31,829	32,970	0.002%
Federal National Mortgage Assn.	6.11	1/1/37	1,427	1,425	0.000%
Federal National Mortgage Assn.	4	1/1/41	295,346	279,838	0.021%
Federal National Mortgage Assn.	4	1/1/41	8,712	8,255	0.001%
Federal National Mortgage Assn.	4	1/1/41	13,206	12,512	0.001%
Federal National Mortgage Assn.	4	1/1/42	232,464	220,260	0.016%
Federal National Mortgage Assn.	1.5	1/1/42	2,189,046	1,781,012	0.132%
Federal National Mortgage Assn.	4	1/1/43	65,064	60,806	0.005%
Federal National Mortgage Assn.	3	1/1/43	309,301	276,176	0.021%
Federal National Mortgage Assn.	4.5	1/1/44	418	408	0.000%
Federal National Mortgage Assn.	3.5	1/1/44	98,343	90,362	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	305,277	279,258	0.021%
Federal National Mortgage Assn.	3.5	1/1/46	106,794	97,379	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	557,617	508,465	0.038%
Federal National Mortgage Assn.	4	1/1/46	240,146	227,453	0.017%
Federal National Mortgage Assn.	3.5	1/1/47	593,254	542,280	0.040%
Federal National Mortgage Assn.	3.5	1/1/47	760,813	693,734	0.052%
Federal National Mortgage Assn.	3	1/1/47	235,555	207,932	0.015%
Federal National Mortgage Assn.	4	1/1/50	1,609,323	1,501,423	0.112%
Federal National Mortgage Assn.	3	1/1/50	1,766,234	1,538,957	0.114%
Federal National Mortgage Assn.	4.5	1/1/50	61,275	59,134	0.004%
Federal National Mortgage Assn.	2	1/1/51	6,244,359	4,970,389	0.370%
Federal National Mortgage Assn.	3	1/1/52	1,553,273	1,344,814	0.100%
Federal National Mortgage Assn.	3.5	1/1/52	2,286,254	2,048,947	0.152%
Federal National Mortgage Assn.	2.5	1/1/52	3,920,195	3,279,287	0.244%
Federal National Mortgage Assn.	2.5	1/1/52	3,806,118	3,173,177	0.236%
Federal National Mortgage Assn.	2.5	1/1/52	408,707	342,733	0.025%
Federal National Mortgage Assn.	2.5	1/1/52	2,738,837	2,264,746	0.168%
Federal National Mortgage Assn.	3.5	1/1/52	1,239,586	1,112,728	0.083%
Federal National Mortgage Assn.	2	1/1/52	719,477	570,934	0.042%
Federal National Mortgage Assn.	6	1/1/53	1,853,426	1,899,996	0.141%
Federal National Mortgage Assn.	2.5	1/1/54	1,537,981	1,272,552	0.095%
Federal National Mortgage Assn.	6	1/1/54	4,931,671	4,976,236	0.370%
Federal National Mortgage Assn.	7.5	12/1/30	306	306	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	24,472	25,645	0.002%
Federal National Mortgage Assn.	5.5	12/1/34	20,164	20,583	0.002%
Federal National Mortgage Assn.	6	12/1/35	58,380	60,479	0.004%
Federal National Mortgage Assn.	5.5	12/1/35	403,072	411,444	0.031%
Federal National Mortgage Assn.	6.5	12/1/37	91	95	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	33,535	34,231	0.003%
Federal National Mortgage Assn.	5.5	12/1/38	232	237	0.000%
Federal National Mortgage Assn.	5	12/1/39	8,668	8,649	0.001%
Federal National Mortgage Assn.	4	12/1/40	3,797	3,600	0.000%
Federal National Mortgage Assn.	4	12/1/40	1,566	1,477	0.000%
Federal National Mortgage Assn.	5	12/1/41	380,981	380,169	0.028%
Federal National Mortgage Assn.	3.5	12/1/41	6,328	5,842	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	492,252	448,860	0.033%
Federal National Mortgage Assn.	3.5	12/1/45	299,768	274,826	0.020%
Federal National Mortgage Assn.	3.5	12/1/45	865,426	789,140	0.059%
Federal National Mortgage Assn.	4	12/1/45	10,109	9,472	0.001%
Federal National Mortgage Assn.	4	12/1/45	530,149	506,821	0.038%
Federal National Mortgage Assn.	3	12/1/46	524,668	463,152	0.034%

Federal National Mortgage Assn.	3	12/1/46	308,519	271,854	0.020%
Federal National Mortgage Assn.	3	12/1/46	487,068	431,942	0.032%
Federal National Mortgage Assn.	3.5	12/1/46	590,665	538,155	0.040%
Federal National Mortgage Assn.	3	12/1/46	337,551	297,433	0.022%
Federal National Mortgage Assn.	3	12/1/46	108,966	95,942	0.007%
Federal National Mortgage Assn.	3	12/1/46	5,923	5,210	0.000%
Federal National Mortgage Assn.	3.5	12/1/47	4,468	4,079	0.000%
Federal National Mortgage Assn.	5	12/1/47	140,125	140,860	0.010%
Federal National Mortgage Assn.	3.5	12/1/47	1,354,170	1,234,759	0.092%
Federal National Mortgage Assn.	6	12/1/48	887,565	919,519	0.068%
Federal National Mortgage Assn.	4	12/1/49	498,241	467,880	0.035%
Federal National Mortgage Assn.	2	12/1/51	4,720,830	3,768,866	0.280%
Federal National Mortgage Assn.	7	2/1/30	885	912	0.000%
Federal National Mortgage Assn.	6	2/1/33	21,167	21,414	0.002%
Federal National Mortgage Assn.	6	2/1/34	16,470	16,909	0.001%
Federal National Mortgage Assn.	5	2/1/34	73,452	73,836	0.005%
Federal National Mortgage Assn.	3	2/1/34	476,296	449,861	0.033%
Federal National Mortgage Assn.	3.5	2/1/35	17,565	16,628	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	43,964	44,877	0.003%
Federal National Mortgage Assn.	5.5	2/1/35	35,159	36,094	0.003%
Federal National Mortgage Assn.	6	2/1/36	18,936	19,617	0.001%
Federal National Mortgage Assn.	5	2/1/36	2,335	2,347	0.000%
Federal National Mortgage Assn.	5.5	2/1/36	25,663	26,196	0.002%
Federal National Mortgage Assn.	6	2/1/37	6,430	6,661	0.000%
Federal National Mortgage Assn.	3	2/1/40	2,429,875	2,200,086	0.164%
Federal National Mortgage Assn.	5.5	2/1/40	816	831	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	74,885	73,441	0.005%
Federal National Mortgage Assn.	4	2/1/41	283,908	269,002	0.020%
Federal National Mortgage Assn.	4	2/1/41	34,775	32,949	0.002%
Federal National Mortgage Assn.	4	2/1/41	23,574	22,337	0.002%
Federal National Mortgage Assn.	3	2/1/43	462,881	413,254	0.031%
Federal National Mortgage Assn.	4.5	2/1/46	389,876	382,359	0.028%
Federal National Mortgage Assn.	4	2/1/47	303,810	287,754	0.021%
Federal National Mortgage Assn.	3.5	2/1/47	254,402	231,971	0.017%
Federal National Mortgage Assn.	3.5	2/1/48	365,630	333,390	0.025%
Federal National Mortgage Assn.	3.5	2/1/48	1,396,671	1,274,641	0.095%
Federal National Mortgage Assn.	4	2/1/49	42,032	39,320	0.003%
Federal National Mortgage Assn.	4	2/1/50	561,740	527,088	0.039%
Federal National Mortgage Assn.	2	2/1/51	3,801,401	3,027,863	0.225%
Federal National Mortgage Assn.	2	2/1/51	4,062,485	3,236,765	0.241%
Federal National Mortgage Assn.	2	2/1/52	1,714,652	1,369,270	0.102%
Federal National Mortgage Assn.	2.5	2/1/52	3,019,586	2,525,821	0.188%
Federal National Mortgage Assn.	2	2/1/52	2,554,717	2,040,109	0.152%
Federal National Mortgage Assn.	2	2/1/52	1,712,556	1,376,647	0.102%
Federal National Mortgage Assn.	3	2/1/52	1,236,303	1,065,254	0.079%
Federal National Mortgage Assn.	6	2/1/53	2,068,063	2,119,209	0.158%
Federal National Mortgage Assn.	5.5	2/1/54	865,816	863,122	0.064%
Federal National Mortgage Assn.	5.5	2/1/54	578,513	577,472	0.043%
Federal National Mortgage Assn.	3	3/1/35	2,031,915	1,908,862	0.142%
Federal National Mortgage Assn.	5	3/1/36	59	59	0.000%
Federal National Mortgage Assn.	6	3/1/36	21,046	21,803	0.002%
Federal National Mortgage Assn.	6	3/1/37	714	740	0.000%
Federal National Mortgage Assn.	2	3/1/37	4,279,007	3,790,153	0.282%
Federal National Mortgage Assn.	4	3/1/41	584,100	553,430	0.041%
Federal National Mortgage Assn.	4.5	3/1/41	24,714	24,237	0.002%
Federal National Mortgage Assn.	2	3/1/42	2,853,205	2,391,876	0.178%
Federal National Mortgage Assn.	2.5	3/1/42	1,745,672	1,515,763	0.113%
Federal National Mortgage Assn.	4	3/1/42	2,024	1,918	0.000%
Federal National Mortgage Assn.	3	3/1/43	768,966	686,527	0.051%
Federal National Mortgage Assn.	3.5	3/1/44	99,402	91,293	0.007%
Federal National Mortgage Assn.	4.5	3/1/45	6,308	6,155	0.000%
Federal National Mortgage Assn.	4.5	3/1/46	786	767	0.000%
Federal National Mortgage Assn.	4	3/1/46	25,139	23,822	0.002%
Federal National Mortgage Assn.	4.5	3/1/46	1,233,681	1,209,915	0.090%
Federal National Mortgage Assn.	3.5	3/1/47	948,474	866,667	0.064%
Federal National Mortgage Assn.	4	3/1/47	591,339	554,477	0.041%
Federal National Mortgage Assn.	3.5	3/1/47	707,937	644,335	0.048%
Federal National Mortgage Assn.	4	3/1/49	1,350	1,275	0.000%
Federal National Mortgage Assn.	2	3/1/51	4,051,559	3,218,513	0.239%
Federal National Mortgage Assn.	2	3/1/52	10,527,957	8,338,306	0.620%
Federal National Mortgage Assn.	3	3/1/52	487,039	419,616	0.031%
Federal National Mortgage Assn.	2	3/1/52	879,554	706,549	0.053%

Federal National Mortgage Assn.	2.5	3/1/52	232,898	195,756	0.015%
Federal National Mortgage Assn.	2.5	3/1/52	572,014	476,895	0.035%
Federal National Mortgage Assn.	5.5	3/1/53	1,722,472	1,714,545	0.127%
Federal National Mortgage Assn.	7	4/1/32	346	357	0.000%
Federal National Mortgage Assn.	5	4/1/35	2,419	2,431	0.000%
Federal National Mortgage Assn.	6	4/1/35	2,030	2,103	0.000%
Federal National Mortgage Assn.	6	4/1/36	12,434	12,881	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	48	49	0.000%
Federal National Mortgage Assn.	1.5	4/1/37	1,470,025	1,273,463	0.095%
Federal National Mortgage Assn.	2	4/1/37	2,519,468	2,231,588	0.166%
Federal National Mortgage Assn.	3	4/1/40	2,619	2,380	0.000%
Federal National Mortgage Assn.	3	4/1/40	2,664	2,382	0.000%
Federal National Mortgage Assn.	5	4/1/40	6,694	6,680	0.000%
Federal National Mortgage Assn.	5	4/1/41	46,979	46,826	0.003%
Federal National Mortgage Assn.	2	4/1/42	2,786,488	2,336,487	0.174%
Federal National Mortgage Assn.	3.5	4/1/45	121,975	111,381	0.008%
Federal National Mortgage Assn.	3.5	4/1/45	1,725	1,574	0.000%
Federal National Mortgage Assn.	3.5	4/1/46	2,090	1,906	0.000%
Federal National Mortgage Assn.	3.5	4/1/47	256,015	232,925	0.017%
Federal National Mortgage Assn.	4.5	4/1/50	970,911	952,212	0.071%
Federal National Mortgage Assn.	2	4/1/51	935,335	744,277	0.055%
Federal National Mortgage Assn.	2	4/1/52	760,657	607,193	0.045%
Federal National Mortgage Assn.	2	4/1/52	1,098,372	869,929	0.065%
Federal National Mortgage Assn.	2.5	5/1/30	17,720	16,695	0.001%
Federal National Mortgage Assn.	3.5	5/1/31	14,934	14,415	0.001%
Federal National Mortgage Assn.	2.5	5/1/32	213,987	199,911	0.015%
Federal National Mortgage Assn.	5.5	5/1/36	6,767	6,908	0.001%
Federal National Mortgage Assn.	2	5/1/36	1,721,413	1,526,957	0.114%
Federal National Mortgage Assn.	2.5	5/1/37	1,827,117	1,661,631	0.124%
Federal National Mortgage Assn.	1.5	5/1/37	2,988,761	2,587,856	0.192%
Federal National Mortgage Assn.	2.5	5/1/37	3,081,695	2,815,852	0.209%
Federal National Mortgage Assn.	1.5	5/1/37	1,305,804	1,130,647	0.084%
Federal National Mortgage Assn.	2	5/1/37	2,187,475	1,937,546	0.144%
Federal National Mortgage Assn.	5	5/1/40	108,095	107,865	0.008%
Federal National Mortgage Assn.	3	5/1/43	64,780	57,834	0.004%
Federal National Mortgage Assn.	3	5/1/43	115,114	102,783	0.008%
Federal National Mortgage Assn.	3	5/1/43	11,519	10,284	0.001%
Federal National Mortgage Assn.	5.5	5/1/44	1,662,875	1,697,431	0.126%
Federal National Mortgage Assn.	3	5/1/46	5,821	5,100	0.000%
Federal National Mortgage Assn.	3	5/1/46	239,960	210,715	0.016%
Federal National Mortgage Assn.	3.5	5/1/47	112,785	102,841	0.008%
Federal National Mortgage Assn.	3.5	5/1/47	3,451	3,152	0.000%
Federal National Mortgage Assn.	4.5	5/1/47	422,185	414,044	0.031%
Federal National Mortgage Assn.	4.5	5/1/48	1,051,480	1,022,733	0.076%
Federal National Mortgage Assn.	4.5	5/1/49	434,971	420,475	0.031%
Federal National Mortgage Assn.	3.5	5/1/49	1,538,947	1,405,351	0.104%
Federal National Mortgage Assn.	4.5	5/1/50	164,351	158,067	0.012%
Federal National Mortgage Assn.	4.5	5/1/50	186,560	179,349	0.013%
Federal National Mortgage Assn.	2	5/1/51	638,481	507,483	0.038%
Federal National Mortgage Assn.	2	5/1/51	2,572,280	2,038,338	0.152%
Federal National Mortgage Assn.	2.5	5/1/51	836,901	696,497	0.052%
Federal National Mortgage Assn.	2	5/1/51	7,586,633	6,037,142	0.449%
Federal National Mortgage Assn.	2.5	5/1/52	14,200,131	11,743,119	0.873%
Federal National Mortgage Assn.	2	5/1/52	368,250	295,729	0.022%
Federal National Mortgage Assn.	2	5/1/52	780,328	618,554	0.046%
Federal National Mortgage Assn.	5	5/1/53	527,848	515,493	0.038%
Federal National Mortgage Assn.	2.5	6/1/32	336,257	313,555	0.023%
Federal National Mortgage Assn.	3.5	6/1/33	543,064	522,147	0.039%
Federal National Mortgage Assn.	6	6/1/35	21,092	21,645	0.002%
Federal National Mortgage Assn.	3	6/1/35	155,738	146,364	0.011%
Federal National Mortgage Assn.	6	6/1/36	438	454	0.000%
Federal National Mortgage Assn.	6.5	6/1/36	30,728	31,945	0.002%
Federal National Mortgage Assn.	4	6/1/37	219,587	212,850	0.016%
Federal National Mortgage Assn.	4	6/1/37	469,037	456,670	0.034%
Federal National Mortgage Assn.	2.5	6/1/37	1,100,672	1,002,312	0.075%
Federal National Mortgage Assn.	5	6/1/40	1,069	1,066	0.000%
Federal National Mortgage Assn.	5	6/1/40	123,601	123,338	0.009%
Federal National Mortgage Assn.	3.5	6/1/43	58,661	53,990	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	5,956	5,449	0.000%
Federal National Mortgage Assn.	4	6/1/45	754,427	703,973	0.052%
Federal National Mortgage Assn.	3.5	6/1/46	328,296	302,900	0.023%
Federal National Mortgage Assn.	3.5	6/1/46	67,885	62,107	0.005%

Federal National Mortgage Assn.	4	6/1/48	805,398	756,319	0.056%
Federal National Mortgage Assn.	2.5	6/1/51	886,740	749,301	0.056%
Federal National Mortgage Assn.	2.5	6/1/51	1,154,860	976,869	0.073%
Federal National Mortgage Assn.	3	6/1/52	1,626,822	1,400,855	0.104%
Federal National Mortgage Assn.	6.5	7/1/32	10,732	11,089	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	1,667	1,709	0.000%
Federal National Mortgage Assn.	7	7/1/32	5,363	5,529	0.000%
Federal National Mortgage Assn.	5.8	7/1/35	4,608	4,558	0.000%
Federal National Mortgage Assn.	5.69	7/1/36	8,127	8,298	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	2,275	2,323	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	20,133	19,745	0.001%
Federal National Mortgage Assn.	4.5	7/1/40	3,532	3,398	0.000%
Federal National Mortgage Assn.	5	7/1/41	42,841	42,732	0.003%
Federal National Mortgage Assn.	4.5	7/1/42	2,627	2,576	0.000%
Federal National Mortgage Assn.	3.5	7/1/43	475,597	438,372	0.033%
Federal National Mortgage Assn.	3	7/1/43	33,948	30,308	0.002%
Federal National Mortgage Assn.	3.5	7/1/45	123,025	112,308	0.008%
Federal National Mortgage Assn.	5	7/1/45	201,446	201,017	0.015%
Federal National Mortgage Assn.	3.5	7/1/47	194,723	177,915	0.013%
Federal National Mortgage Assn.	4	7/1/48	421,149	397,319	0.030%
Federal National Mortgage Assn.	3.5	7/1/50	329,629	300,263	0.022%
Federal National Mortgage Assn.	2.5	7/1/51	1,887,164	1,561,099	0.116%
Federal National Mortgage Assn.	4.5	7/1/52	2,098,748	1,998,492	0.149%
Federal National Mortgage Assn.	5	7/1/53	743,915	726,412	0.054%
Federal National Mortgage Assn.	4.5	7/1/53	2,416,974	2,301,506	0.171%
Federal National Mortgage Assn.	2	8/1/28	174,003	164,331	0.012%
Federal National Mortgage Assn.	7	8/1/31	847	873	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	400,027	385,885	0.029%
Federal National Mortgage Assn.	6	8/1/34	31,441	32,480	0.002%
Federal National Mortgage Assn.	2	8/1/36	593,897	529,374	0.039%
Federal National Mortgage Assn.	2	8/1/37	904,033	801,601	0.060%
Federal National Mortgage Assn.	5.5	8/1/37	41,203	42,059	0.003%
Federal National Mortgage Assn.	6.5	8/1/37	989	1,025	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	4,423	4,563	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	37,793	39,477	0.003%
Federal National Mortgage Assn.	4.5	8/1/39	30,135	29,554	0.002%
Federal National Mortgage Assn.	5	8/1/40	6,734	6,720	0.000%
Federal National Mortgage Assn.	5	8/1/40	8,023	7,951	0.001%
Federal National Mortgage Assn.	5	8/1/40	14,796	14,765	0.001%
Federal National Mortgage Assn.	4	8/1/42	50,987	48,542	0.004%
Federal National Mortgage Assn.	3	8/1/43	744,984	665,099	0.049%
Federal National Mortgage Assn.	3.5	8/1/45	621,555	567,411	0.042%
Federal National Mortgage Assn.	4	8/1/47	1,437,207	1,363,187	0.101%
Federal National Mortgage Assn.	3	8/1/47	958,085	845,800	0.063%
Federal National Mortgage Assn.	3.5	8/1/47	114,146	104,410	0.008%
Federal National Mortgage Assn.	4	8/1/47	931,269	882,808	0.066%
Federal National Mortgage Assn.	4	8/1/47	288,278	272,623	0.020%
Federal National Mortgage Assn.	5	8/1/48	864,857	857,541	0.064%
Federal National Mortgage Assn.	3	8/1/49	252,856	223,584	0.017%
Federal National Mortgage Assn.	3	8/1/50	383,388	332,544	0.025%
Federal National Mortgage Assn.	2.5	8/1/51	4,180,184	3,469,939	0.258%
Federal National Mortgage Assn.	2.5	8/1/51	1,434,909	1,190,803	0.089%
Federal National Mortgage Assn.	2.5	8/1/51	629,415	524,378	0.039%
Federal National Mortgage Assn.	2.5	8/1/51	1,786,973	1,489,825	0.111%
Federal National Mortgage Assn.	2.5	8/1/51	3,426,140	2,854,356	0.212%
Federal National Mortgage Assn.	2	8/1/51	4,810,760	3,823,165	0.284%
Federal National Mortgage Assn.	3	8/1/52	1,687,365	1,452,988	0.108%
Federal National Mortgage Assn.	5	8/1/52	357,133	349,311	0.026%
Federal National Mortgage Assn.	4	8/1/52	3,553,473	3,295,841	0.245%
Federal National Mortgage Assn.	4.5	8/1/52	900,982	857,942	0.064%
Federal National Mortgage Assn.	5.5	8/1/53	2,336,918	2,332,358	0.173%
Federal National Mortgage Assn.	5.5	8/1/53	4,208,925	4,188,276	0.311%
Federal National Mortgage Assn.	3	9/1/33	292,221	272,979	0.020%
Federal National Mortgage Assn.	3.5	9/1/35	586,564	563,233	0.042%
Federal National Mortgage Assn.	4.5	9/1/35	205,297	200,722	0.015%
Federal National Mortgage Assn.	2	9/1/36	836,038	744,737	0.055%
Federal National Mortgage Assn.	2	9/1/36	659,266	590,388	0.044%
Federal National Mortgage Assn.	4.5	9/1/37	53,568	52,722	0.004%
Federal National Mortgage Assn.	5.91	9/1/37	1,781	1,766	0.000%
Federal National Mortgage Assn.	6.5	9/1/38	3,401	3,529	0.000%
Federal National Mortgage Assn.	6	9/1/38	103,316	107,033	0.008%
Federal National Mortgage Assn.	6	9/1/39	69,287	71,783	0.005%

Federal National Mortgage Assn.	5	9/1/40	232,401	231,835	0.017%
Federal National Mortgage Assn.	4.5	9/1/42	1,651	1,619	0.000%
Federal National Mortgage Assn.	3	9/1/43	166,154	148,268	0.011%
Federal National Mortgage Assn.	3.5	9/1/43	193,343	178,132	0.013%
Federal National Mortgage Assn.	4	9/1/45	19,132	18,015	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	1,081,895	995,396	0.074%
Federal National Mortgage Assn.	4	9/1/46	18,519	17,346	0.001%
Federal National Mortgage Assn.	4	9/1/46	395,094	370,936	0.028%
Federal National Mortgage Assn.	4.5	9/1/46	217,487	212,216	0.016%
Federal National Mortgage Assn.	3.5	9/1/46	9,156	8,349	0.001%
Federal National Mortgage Assn.	5	9/1/48	100,283	99,299	0.007%
Federal National Mortgage Assn.	3	9/1/48	4,757	4,182	0.000%
Federal National Mortgage Assn.	3	9/1/48	609,498	536,008	0.040%
Federal National Mortgage Assn.	3	9/1/49	292,201	258,343	0.019%
Federal National Mortgage Assn.	3	9/1/50	24,377	21,182	0.002%
Federal National Mortgage Assn.	2.5	9/1/50	2,967,426	2,505,265	0.186%
Federal National Mortgage Assn.	2	9/1/50	676,475	538,878	0.040%
Federal National Mortgage Assn.	3	9/1/51	2,155,835	1,877,143	0.140%
Federal National Mortgage Assn.	3	9/1/52	1,582,431	1,362,502	0.101%
Federal National Mortgage Assn.	4	9/1/52	1,448,151	1,343,081	0.100%
Federal National Mortgage Assn.	6	9/1/53	736,198	744,550	0.055%
Federal National Mortgage Association	6.63	11/15/30	500,000	564,325	0.042%
Federal National Mortgage Association	6.25	5/15/29	342,000	372,530	0.028%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,557,689	0.116%
Fifth Third Bancorp	6.34	7/27/29	460,000	473,572	0.035%
First American Financial	4.6	11/15/24	410,000	405,901	0.030%
Firstenergy Pennsylvania Electric	4.3	1/15/29	2,320,000	2,234,232	0.166%
Fiserv	5.45	3/15/34	2,125,000	2,149,880	0.160%
Fiserv	3.2	7/1/26	10,000	9,580	0.001%
Florida development Finance	4.11	4/1/50	1,425,000	1,153,039	0.086%
FNMA 30 YR TBA APR	6	1/1/33	845,000	852,693	0.063%
FNMA 30 YR TBA APR	6.5	1/1/33	1,360,000	1,389,401	0.103%
FNMA 30 YR TBA APR	5	1/1/34	7,715,000	7,527,241	0.560%
FNMA 30 YR TBA APR	11	1/1/34	0	0	0.000%
FNMA 30 YR TBA APR	3.5	1/1/42	3,220,000	2,881,505	0.214%
FNMA 30 YR TBA APR	2.5	1/1/44	1,675,000	1,384,321	0.103%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	2,020,000	1,893,769	0.141%
Ford Credit Auto Owner Trust 2023-REV1	4.85	8/15/35	520,000	517,022	0.038%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,625,000	1,524,908	0.113%
Ford Motor Credit	7.12	11/7/33	635,000	681,658	0.051%
Freddie Mac Multifamily Structured PTCs	4.4	10/25/30	6,065,000	5,961,511	0.443%
Freddie Mac Multifamily Structured PTCs	2.35	11/25/31	10,520,000	8,972,043	0.667%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	353,316	342,467	0.025%
Freddie Mac Multifamily Structured PTCs	4.43	2/25/33	3,725,000	3,655,926	0.272%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	255,749	251,207	0.019%
Freddie Mac Multifamily Structured PTCs	3.71	9/25/32	4,545,000	4,239,434	0.315%
Freddie Mac REMICS	4.5	5/25/50	666,010	131,848	0.010%
Freddie Mac STACR REMIC Trust 2021-DNA7	6.17	11/25/41	1,258,364	1,257,171	0.093%
Freddie Mac STACR REMIC Trust 2024-HQA1	6.57	3/25/44	2,515,000	2,516,584	0.187%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	316,096	290,300	0.022%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	45,335	40,439	0.003%
General Dynamics	3.25	4/1/25	35,000	34,281	0.003%
General Motors	4	4/1/25	1,090,000	1,071,632	0.080%
Georgetown University	4.32	4/1/49	1,475,000	1,300,835	0.097%
Georgia Power	4.95	5/17/33	895,000	880,206	0.065%
GM Financial Automobile Leasing Trust 2023-1	5.76	1/20/27	615,000	615,721	0.046%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,310,000	1,293,751	0.096%
GNMA II TBA APR	11	1/1/34	2,105,000	2,103,023	0.156%
GNMA II TBA APR	6	1/1/34	2,165,000	2,183,922	0.162%
Goldman Sachs	6.75	10/1/37	455,000	497,020	0.037%
Goldman Sachs	4.25	10/21/25	825,000	808,919	0.060%
Goldman Sachs	3.5	1/23/25	750,000	737,776	0.055%
Goldman Sachs	3.8	3/15/30	1,270,000	1,183,778	0.088%
Goldman Sachs	3.27	9/29/25	1,915,000	1,892,776	0.141%
Government National Mortgage Assn.	7.5	10/15/25	52	52	0.000%
Government National Mortgage Assn.	6.5	10/15/25	37	38	0.000%
Government National Mortgage Assn.	7.5	10/15/25	147	147	0.000%
Government National Mortgage Assn.	7.5	10/15/30	211	211	0.000%
Government National Mortgage Assn.	5.5	10/20/32	520	531	0.000%
Government National Mortgage Assn.	5	10/20/40	31,096	31,361	0.002%
Government National Mortgage Assn.	4	10/20/41	1,814	1,744	0.000%
Government National Mortgage Assn.	3.5	10/20/44	33,896	31,172	0.002%

Government National Mortgage Assn.	3.5	10/20/45	35,881	33,145	0.002%
Government National Mortgage Assn.	3.5	10/20/45	54,184	50,052	0.004%
Government National Mortgage Assn.	3.5	10/20/46	1,536	1,415	0.000%
Government National Mortgage Assn.	5	10/20/47	125,474	125,770	0.009%
Government National Mortgage Assn.	5.5	10/20/48	20,946	21,285	0.002%
Government National Mortgage Assn.	3	10/20/49	265,279	229,945	0.017%
Government National Mortgage Assn.	4	10/20/50	958,621	906,342	0.067%
Government National Mortgage Assn.	2.5	10/20/51	10,053,874	8,564,169	0.637%
Government National Mortgage Assn.	3	10/20/51	2,884,398	2,543,286	0.189%
Government National Mortgage Assn.	4	10/20/52	1,242,067	1,161,987	0.086%
Government National Mortgage Assn.	4.5	10/20/52	2,435,306	2,340,964	0.174%
Government National Mortgage Assn.	9	11/15/24	4	4	0.000%
Government National Mortgage Assn.	7.5	11/15/29	330	331	0.000%
Government National Mortgage Assn.	4.5	11/20/39	17,400	17,162	0.001%
Government National Mortgage Assn.	4.5	11/20/40	267,567	263,656	0.020%
Government National Mortgage Assn.	5	11/20/40	16,880	17,024	0.001%
Government National Mortgage Assn.	3.5	11/20/42	3,446	3,150	0.000%
Government National Mortgage Assn.	3	11/20/46	190,697	170,465	0.013%
Government National Mortgage Assn.	3	11/20/46	1,372,513	1,226,713	0.091%
Government National Mortgage Assn.	3	11/20/46	899	802	0.000%
Government National Mortgage Assn.	4	11/20/47	565,614	537,663	0.040%
Government National Mortgage Assn.	5	11/20/47	55,283	55,191	0.004%
Government National Mortgage Assn.	5.5	11/20/48	100,771	102,391	0.008%
Government National Mortgage Assn.	2.5	11/20/51	2,345,886	1,999,018	0.149%
Government National Mortgage Assn.	10	1/1/34	0	0	0.000%
Government National Mortgage Assn.	6.5	1/1/34	1,815,000	1,845,261	0.137%
Government National Mortgage Assn.	2.5	1/1/43	4,100,000	3,491,628	0.260%
Government National Mortgage Assn.	6.5	1/15/29	291	299	0.000%
Government National Mortgage Assn.	7.5	1/15/32	26,570	26,580	0.002%
Government National Mortgage Assn.	5	1/20/33	855	858	0.000%
Government National Mortgage Assn.	5	1/20/36	1,104	1,113	0.000%
Government National Mortgage Assn.	1.5	1/20/37	236,391	203,499	0.015%
Government National Mortgage Assn.	4.5	1/20/41	226,427	223,119	0.017%
Government National Mortgage Assn.	4	1/20/46	271,811	259,228	0.019%
Government National Mortgage Assn.	4.5	1/20/46	4,028	3,962	0.000%
Government National Mortgage Assn.	5	1/20/48	432,529	431,748	0.032%
Government National Mortgage Assn.	5.5	1/20/49	66,015	66,737	0.005%
Government National Mortgage Assn.	3.5	1/20/49	115,488	106,359	0.008%
Government National Mortgage Assn.	3	1/20/50	230,388	201,693	0.015%
Government National Mortgage Assn.	2	1/20/51	5,535,389	4,538,362	0.337%
Government National Mortgage Assn.	2	1/20/52	4,044,882	3,315,090	0.246%
Government National Mortgage Assn.	2.5	1/20/52	989,662	842,753	0.063%
Government National Mortgage Assn.	7.5	12/15/25	17	17	0.000%
Government National Mortgage Assn.	7.5	12/15/27	204	204	0.000%
Government National Mortgage Assn.	5	12/20/35	3,775	3,807	0.000%
Government National Mortgage Assn.	1.5	12/20/36	177,916	153,188	0.011%
Government National Mortgage Assn.	3.5	12/20/42	476,978	443,179	0.033%
Government National Mortgage Assn.	3.5	12/20/45	149,510	138,202	0.010%
Government National Mortgage Assn.	4.5	12/20/45	2,338	2,298	0.000%
Government National Mortgage Assn.	3.5	12/20/47	665,520	612,437	0.046%
Government National Mortgage Assn.	5	12/20/47	265,704	265,265	0.020%
Government National Mortgage Assn.	5.5	12/20/48	269,274	273,763	0.020%
Government National Mortgage Assn.	2	12/20/51	1,187,839	973,163	0.072%
Government National Mortgage Assn.	2.5	12/20/51	2,012,744	1,714,503	0.127%
Government National Mortgage Assn.	4	2/15/41	76,419	72,726	0.005%
Government National Mortgage Assn.	3.5	2/15/45	43,803	40,786	0.003%
Government National Mortgage Assn.	5.5	2/20/34	92,323	95,157	0.007%
Government National Mortgage Assn.	5	2/20/35	3,705	3,731	0.000%
Government National Mortgage Assn.	5.5	2/20/35	648	663	0.000%
Government National Mortgage Assn.	5.5	2/20/36	6,273	6,466	0.000%
Government National Mortgage Assn.	3.5	2/20/43	59,611	55,392	0.004%
Government National Mortgage Assn.	4	2/20/44	61,420	59,019	0.004%
Government National Mortgage Assn.	3.5	2/20/45	33,696	30,987	0.002%
Government National Mortgage Assn.	3.5	2/20/46	130,736	120,141	0.009%
Government National Mortgage Assn.	3	2/20/48	85,133	74,533	0.006%
Government National Mortgage Assn.	3.5	2/20/48	896,003	824,589	0.061%
Government National Mortgage Assn.	5	2/20/48	258,437	260,057	0.019%
Government National Mortgage Assn.	3.5	2/20/48	4,946	4,552	0.000%
Government National Mortgage Assn.	6.5	3/15/29	360	371	0.000%
Government National Mortgage Assn.	6.5	3/15/29	221	227	0.000%
Government National Mortgage Assn.	6.5	3/15/29	234	238	0.000%
Government National Mortgage Assn.	7.5	3/15/32	673	704	0.000%

Government National Mortgage Assn.	4	3/15/41	86,385	82,211	0.006%
Government National Mortgage Assn.	5.5	3/20/34	435	448	0.000%
Government National Mortgage Assn.	5	3/20/35	3,092	3,115	0.000%
Government National Mortgage Assn.	5	3/20/36	5,421	5,467	0.000%
Government National Mortgage Assn.	4.5	3/20/41	19,346	19,063	0.001%
Government National Mortgage Assn.	5	3/20/41	214,373	216,198	0.016%
Government National Mortgage Assn.	3.5	3/20/43	110,047	100,609	0.007%
Government National Mortgage Assn.	3.5	3/20/46	2,026,416	1,863,626	0.139%
Government National Mortgage Assn.	4	3/20/47	108,142	102,535	0.008%
Government National Mortgage Assn.	4.5	3/20/47	110,132	107,774	0.008%
Government National Mortgage Assn.	3	3/20/48	182,169	159,485	0.012%
Government National Mortgage Assn.	5.5	3/20/48	217,599	222,713	0.017%
Government National Mortgage Assn.	5.5	3/20/49	232,982	236,598	0.018%
Government National Mortgage Assn.	2	3/20/51	1,233,185	1,010,587	0.075%
Government National Mortgage Assn.	2	3/20/52	2,840,902	2,328,323	0.173%
Government National Mortgage Assn.	6.5	4/15/26	146	149	0.000%
Government National Mortgage Assn.	6.5	4/15/29	75	78	0.000%
Government National Mortgage Assn.	6	4/15/36	9,460	9,725	0.001%
Government National Mortgage Assn.	5	4/20/39	4,251	4,287	0.000%
Government National Mortgage Assn.	3.5	4/20/43	721,314	659,461	0.049%
Government National Mortgage Assn.	3.5	4/20/46	394,431	364,497	0.027%
Government National Mortgage Assn.	3.5	4/20/47	805,556	741,707	0.055%
Government National Mortgage Assn.	5.5	4/20/48	76,905	78,712	0.006%
Government National Mortgage Assn.	3.5	4/20/48	482,483	448,000	0.033%
Government National Mortgage Assn.	3	4/20/50	166,504	144,737	0.011%
Government National Mortgage Assn.	4.5	4/20/53	763,726	733,684	0.055%
Government National Mortgage Assn.	6.5	5/15/29	25	26	0.000%
Government National Mortgage Assn.	6.5	5/15/29	84	87	0.000%
Government National Mortgage Assn.	6.5	5/15/29	61	62	0.000%
Government National Mortgage Assn.	6.5	5/15/29	129	131	0.000%
Government National Mortgage Assn.	6.5	5/15/29	82	84	0.000%
Government National Mortgage Assn.	1.5	5/20/37	400,649	344,883	0.026%
Government National Mortgage Assn.	3.5	5/20/43	21,341	19,833	0.001%
Government National Mortgage Assn.	3	5/20/46	219,275	196,181	0.015%
Government National Mortgage Assn.	3.5	5/20/46	170,511	157,558	0.012%
Government National Mortgage Assn.	4	5/20/46	94,125	89,701	0.007%
Government National Mortgage Assn.	4	5/20/47	807,008	764,995	0.057%
Government National Mortgage Assn.	5	5/20/48	170,144	169,705	0.013%
Government National Mortgage Assn.	5.5	5/20/48	34,439	35,080	0.003%
Government National Mortgage Assn.	5	5/20/48	22,270	21,900	0.002%
Government National Mortgage Assn.	2	5/20/52	870,152	713,148	0.053%
Government National Mortgage Assn.	7.5	6/15/26	34	34	0.000%
Government National Mortgage Assn.	4.5	6/15/39	44,797	44,143	0.003%
Government National Mortgage Assn.	4.5	6/15/40	4,227	4,148	0.000%
Government National Mortgage Assn.	5	6/20/35	499	502	0.000%
Government National Mortgage Assn.	5	6/20/40	629	634	0.000%
Government National Mortgage Assn.	5	6/20/41	10,581	10,671	0.001%
Government National Mortgage Assn.	3.5	6/20/43	380,559	353,682	0.026%
Government National Mortgage Assn.	3.5	6/20/43	67,584	62,490	0.005%
Government National Mortgage Assn.	3	6/20/46	747	668	0.000%
Government National Mortgage Assn.	3.5	6/20/46	86,207	79,645	0.006%
Government National Mortgage Assn.	5	6/20/47	480	479	0.000%
Government National Mortgage Assn.	5	6/20/48	306,159	305,086	0.023%
Government National Mortgage Assn.	5	6/20/48	75,266	74,248	0.006%
Government National Mortgage Assn.	5	6/20/49	397,908	395,654	0.029%
Government National Mortgage Assn.	4	6/20/51	516,162	488,030	0.036%
Government National Mortgage Assn.	3	6/20/52	3,925,723	3,461,124	0.257%
Government National Mortgage Assn.	3	7/15/43	4,970	4,490	0.000%
Government National Mortgage Assn.	8.5	7/20/26	76	76	0.000%
Government National Mortgage Assn.	4	7/20/42	151,870	146,028	0.011%
Government National Mortgage Assn.	3.5	7/20/43	244,954	227,654	0.017%
Government National Mortgage Assn.	4.5	7/20/45	162,812	160,632	0.012%
Government National Mortgage Assn.	3	7/20/46	122,965	109,967	0.008%
Government National Mortgage Assn.	3.5	7/20/46	33,753	31,182	0.002%
Government National Mortgage Assn.	4.5	7/20/46	2,339	2,308	0.000%
Government National Mortgage Assn.	3	7/20/46	2,970,521	2,656,123	0.197%
Government National Mortgage Assn.	5	7/20/47	316,283	315,760	0.023%
Government National Mortgage Assn.	4.5	7/20/47	224,175	219,098	0.016%
Government National Mortgage Assn.	3	7/20/50	373,367	318,093	0.024%
Government National Mortgage Assn.	7.5	8/15/25	188	188	0.000%
Government National Mortgage Assn.	6.5	8/15/29	358	365	0.000%
Government National Mortgage Assn.	6	8/15/33	3,246	3,336	0.000%

Government National Mortgage Assn.	4.5	8/15/35	929	911	0.000%
Government National Mortgage Assn.	5.5	8/20/34	11,669	12,027	0.001%
Government National Mortgage Assn.	5	8/20/35	2,774	2,790	0.000%
Government National Mortgage Assn.	5	8/20/40	451	454	0.000%
Government National Mortgage Assn.	3.5	8/20/42	47,388	44,018	0.003%
Government National Mortgage Assn.	5	8/20/42	1,725	1,740	0.000%
Government National Mortgage Assn.	4.5	8/20/46	3,451	3,405	0.000%
Government National Mortgage Assn.	3	8/20/46	955,075	853,867	0.063%
Government National Mortgage Assn.	4	8/20/47	512,773	486,683	0.036%
Government National Mortgage Assn.	4.5	8/20/47	1,538,777	1,502,027	0.112%
Government National Mortgage Assn.	5	8/20/47	40,469	40,402	0.003%
Government National Mortgage Assn.	5	8/20/48	139,692	139,073	0.010%
Government National Mortgage Assn.	2.5	8/20/50	1,074,671	918,013	0.068%
Government National Mortgage Assn.	2	8/20/51	2,609,562	2,137,967	0.159%
Government National Mortgage Assn.	2.5	8/20/51	857,482	730,874	0.054%
Government National Mortgage Assn.	4.5	9/15/34	647	632	0.000%
Government National Mortgage Assn.	5	9/15/39	67,817	67,754	0.005%
Government National Mortgage Assn.	3.5	9/15/41	326,125	304,084	0.023%
Government National Mortgage Assn.	3	9/15/42	144,374	130,431	0.010%
Government National Mortgage Assn.	4.5	9/20/40	73,786	72,663	0.005%
Government National Mortgage Assn.	3.5	9/20/43	122,392	113,778	0.008%
Government National Mortgage Assn.	3	9/20/44	4,041	3,634	0.000%
Government National Mortgage Assn.	3.5	9/20/46	166,795	153,394	0.011%
Government National Mortgage Assn.	4.5	9/20/46	3,606	3,488	0.000%
Government National Mortgage Assn.	5	9/20/47	254,481	254,060	0.019%
Government National Mortgage Assn.	5.5	9/20/48	938	955	0.000%
Government National Mortgage Assn.	3	9/20/49	573,804	502,340	0.037%
Government National Mortgage Assn.	4	9/20/52	2,297,589	2,149,455	0.160%
Government National Mortgage Association	3.5	10/20/50	1,015,000	844,415	0.063%
Government National Mortgage Association	3	11/20/47	35,866	32,585	0.002%
Government National Mortgage Association	3	12/20/47	41,200	36,836	0.003%
Grand Parkway Transportation	3.24	10/1/52	15,000	11,031	0.001%
Great Wolf Trust 2019-WOLF	6.67	12/15/36	914,902	914,616	0.068%
Great Wolf Trust 2019-WOLF	7.27	12/15/36	7,676	7,662	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	2.92	10/25/50	1,063,355	895,835	0.067%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	688,582	0.051%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	1,454,662	0.108%
Hardee s Funding	7.25	3/20/54	1,775,000	1,789,816	0.133%
Hardee s Funding	4.96	6/20/48	1,266,300	1,253,652	0.093%
Hasbro	3	11/19/24	1,395,000	1,368,138	0.102%
HCA	4.13	6/15/29	1,695,000	1,603,894	0.119%
Healthcare Realty Holdings	3.63	1/15/28	605,000	558,131	0.041%
Healthpeak OP	2.88	1/15/31	420,000	359,819	0.027%
Healthpeak OP	2.13	12/1/28	710,000	623,749	0.046%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,034,889	0.077%
Home depot	5.88	12/16/36	3,000,000	3,216,126	0.239%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	570,557	0.042%
HSBC Holdings	2.01	9/22/28	3,345,000	2,977,368	0.221%
Humana	2.15	2/3/32	1,050,000	838,045	0.062%
Humana	5.95	3/15/34	835,000	866,315	0.064%
Humana	3.7	3/23/29	880,000	825,856	0.061%
Humana	5.38	4/15/31	785,000	785,786	0.058%
Hyundai Capital America	1.3	1/8/26	1,510,000	1,404,750	0.104%
Hyundai Capital America	5.35	3/19/29	500,000	499,272	0.037%
Hyundai Capital America	5.5	3/30/26	820,000	821,656	0.061%
Illinois State Toll Highway Authority	6.18	1/1/34	315,000	335,513	0.025%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	864,684	0.064%
Ing Groep	6.11	9/11/34	740,000	766,663	0.057%
Inland Valley development Agency	5.5	3/1/33	250,000	250,050	0.019%
Intercontinental Exchange	1.85	9/15/32	1,735,000	1,352,903	0.101%
Interpublic Group of	4.2	4/15/24	410,000	409,566	0.030%
Invesco US CLO 2023-1	6.86	4/22/37	1,370,000	1,369,844	0.102%
IQVIA	6.25	2/1/29	735,000	764,180	0.057%
Jde Peet S	1.38	1/15/27	1,245,000	1,119,739	0.083%
John deere Capital	4.5	1/8/27	1,840,000	1,823,304	0.136%
JPMBB Commercial Mortgage Securities Trust 2014-C23	3.93	9/15/47	2,720,000	2,693,304	0.200%
JPMorgan Chase	2.95	10/1/26	980,000	932,244	0.069%
JPMorgan Chase	3.78	2/1/28	990,000	952,844	0.071%
JPMorgan Chase	2.96	5/13/31	1,230,000	1,075,647	0.080%
JPMorgan Chase	5.3	7/24/29	3,170,000	3,187,416	0.237%
JPMorgan Chase	3.88	7/24/38	1,405,000	1,210,082	0.090%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	7.06	10/15/33	1,625,000	1,592,601	0.118%

J.P. Morgan Mortgage Trust 2023-DSC2	5.25	11/25/63	621,299	609,486	0.045%
Keurig Dr Pepper	2.55	9/15/26	450,000	423,193	0.031%
Keysight Technologies	4.55	10/30/24	1,427,000	1,414,756	0.105%
Kilroy Realty	4.38	10/1/25	335,000	327,463	0.024%
Kilroy Realty	3.45	12/15/24	750,000	736,243	0.055%
Kinder Morgan	5.2	6/1/33	1,800,000	1,769,180	0.132%
KKR CLO 43	7.09	1/15/36	1,080,000	1,095,398	0.081%
L3Harris Technologies	3.83	4/27/25	295,000	290,116	0.022%
L3Harris Technologies	5.05	6/1/29	1,300,000	1,296,022	0.096%
Liberty Mutual	4.5	6/15/49	1,670,000	1,300,883	0.097%
Liberty Mutual	4.85	8/1/44	1,370,000	1,194,872	0.089%
Lloyds Banking	5.46	1/5/28	1,015,000	1,013,222	0.075%
Lockheed Martin	4.07	12/15/42	184,000	159,367	0.012%
Lockheed Martin	3.6	3/1/35	240,000	211,601	0.016%
LYB International Finance II BV	3.5	3/2/27	1,000,000	951,665	0.071%
Madison Park Funding XXXIII	6.6	10/15/32	1,255,000	1,255,377	0.093%
Marsh & McLennan	3.5	6/3/24	1,915,000	1,907,120	0.142%
Maryland Economic development	4.75	6/1/42	2,045,000	1,778,230	0.132%
Mass General Brigham	3.19	7/1/49	1,905,000	1,375,143	0.102%
McDonald s	3.3	7/1/25	15,000	14,663	0.001%
McDonald s	1.45	9/1/25	935,000	887,184	0.066%
McKesson	5.25	2/15/26	3,635,000	3,622,623	0.269%
MedStar Health	3.63	8/15/49	920,000	695,272	0.052%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	511,109	0.038%
Mercedes-Benz Finance North America	4.8	3/30/26	1,930,000	1,915,778	0.142%
Merck	5	5/17/53	810,000	792,770	0.059%
Meta Platforms	5.6	5/15/53	1,825,000	1,922,634	0.143%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	704,593	663,216	0.049%
Metropolitan Transportation Authority	6.55	11/15/31	1,320,000	1,394,329	0.104%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	175,034	0.013%
Metropolitan Transportation Authority	5.87	11/15/39	525,000	538,136	0.040%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	480,000	509,688	0.038%
Mexico Government International Bond	2.66	5/24/31	5,154,000	4,312,403	0.321%
MHC Commercial Mortgage Trust 2021-MHC	6.54	4/15/38	3,334,535	3,311,610	0.246%
Microchip Technology	5.05	3/15/29	850,000	850,347	0.063%
Micron Technology	4.19	2/15/27	805,000	781,856	0.058%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,696,310	0.126%
MidOcean Credit CLO XI	7.1	10/18/33	1,210,000	1,212,518	0.090%
Mississippi Power	3.95	3/30/28	905,000	869,760	0.065%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,136,444	0.159%
Mohawk Industries	5.85	9/18/28	1,430,000	1,470,408	0.109%
Mondelez International	4.75	2/20/29	3,800,000	3,772,841	0.281%
Moody s	2	8/19/31	1,660,000	1,348,280	0.100%
Morgan Stanley	4.3	1/27/45	750,000	657,829	0.049%
Morgan Stanley	3.22	4/22/42	830,000	634,671	0.047%
Morgan Stanley	2.19	4/28/26	1,410,000	1,359,913	0.101%
Morgan Stanley	3.13	7/27/26	2,000,000	1,914,904	0.142%
Morgan Stanley	6.25	8/9/26	175,000	179,274	0.013%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	40,000	38,921	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	700,000	661,603	0.049%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,390,000	1,317,204	0.098%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,780,000	2,434,475	0.181%
Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/51	3,045,000	2,931,595	0.218%
Morgan Stanley Residential Mortgage Loan Trust 2023-NQM1	7.53	9/25/68	417,141	424,214	0.032%
Motorola Solutions	5	4/15/29	835,000	830,578	0.062%
Mplx	5.65	3/1/53	1,600,000	1,551,306	0.115%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,715,000	1,977,018	0.147%
MVW 2019-2	2.22	10/20/38	619,336	588,481	0.044%
MVW 2020-1	1.74	10/20/37	183,823	172,276	0.013%
Navient Private Education Loan Trust 2020	2.46	11/15/68	745,712	701,342	0.052%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	470,651	452,462	0.034%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	232,482	209,624	0.016%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	203,738	188,047	0.014%
Nestle Holdings	4.85	3/14/33	2,700,000	2,727,400	0.203%
Nevada Power	6.65	4/1/36	400,000	432,111	0.032%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,192,540	0.089%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	35,000	35,675	0.003%
New York Life Insurance	3.75	5/15/50	1,415,000	1,080,426	0.080%
New York State dormitory Authority	3.88	7/1/46	950,000	791,654	0.059%
New York State dormitory Authority	4.85	7/1/48	800,000	763,088	0.057%
NextEra Energy Capital Holdings	5.75	9/1/25	1,355,000	1,361,389	0.101%
NiSource	1.7	2/15/31	1,280,000	1,019,685	0.076%

NiSource	3.95	3/30/48	1,000,000	782,350	0.058%
NiSource	5.35	4/1/34	1,850,000	1,834,432	0.136%
NiSource	3.49	5/15/27	710,000	676,727	0.050%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,020,742	0.076%
Northwestern University	2.64	12/1/50	1,280,000	864,855	0.064%
Nucor	3.95	5/1/28	1,311,000	1,264,463	0.094%
Nucor	2.7	6/1/30	775,000	688,349	0.051%
Nutrien	4	12/15/26	525,000	507,785	0.038%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	395,000	372,455	0.028%
OBX 2019-EXP3 Trust	3.5	10/25/59	138,439	123,661	0.009%
OBX 2019-EXP3 Trust	6.54	10/25/59	51,955	51,589	0.004%
OBX 2023-NQM9 Trust	7.51	10/25/63	112,328	114,246	0.008%
Octane Receivables Trust 2023-1	5.87	5/21/29	103,101	103,186	0.008%
Octane Receivables Trust 2024-1	5.68	5/20/30	550,000	550,178	0.041%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	453,946	0.034%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	674,367	0.050%
O Reilly Automotive	5.75	11/20/26	390,000	395,490	0.029%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,357,375	0.175%
O Reilly Automotive	3.6	9/1/27	20,000	19,079	0.001%
PACCAR Financial	5.2	11/9/26	2,895,000	2,913,855	0.217%
Pacific Gas & Electric	2.1	8/1/27	1,985,000	1,784,702	0.133%
Packaging Corp of America	3.65	9/15/24	395,000	390,663	0.029%
Palmer Square CLO 2020-3	6.96	11/15/36	1,410,000	1,417,592	0.105%
Peco Energy	5.95	10/1/36	150,000	159,022	0.012%
Perrigo Finance Unlimited	4.65	6/15/30	1,725,000	1,582,688	0.118%
PFA	3.41	7/1/51	2,520,000	1,819,566	0.135%
Philadelphia Authority for Industrial development	3.96	4/15/26	345,000	340,539	0.025%
Pioneer Natural Resources	1.13	1/15/26	695,000	646,188	0.048%
Pioneer Natural Resources	5.1	3/29/26	635,000	632,466	0.047%
PNC Financial Services	4.76	1/26/27	1,920,000	1,897,236	0.141%
Port Authority of New York & New Jersey	5.31	8/1/46	40,000	39,462	0.003%
Post Road Equipment Finance 2024-1	5.59	11/15/29	290,000	289,554	0.022%
President & Fellows of Harvard College	3.62	10/1/37	385,000	339,982	0.025%
Principal Financial	3.4	5/15/25	1,215,000	1,186,776	0.088%
Principal Financial	3.7	5/15/29	10,000	9,376	0.001%
Principal Financial	2.13	6/15/30	1,900,000	1,592,240	0.118%
Prologis	4	9/15/28	2,110,000	2,038,621	0.152%
Protective Life Global Funding	1.17	7/15/25	2,345,000	2,221,873	0.165%
Provident Funding Mortgage Trust 2019-1	3.19	12/25/49	2,142,961	1,781,495	0.132%
Province of Alberta Canada	4.5	1/24/34	1,405,000	1,389,941	0.103%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,529,539	0.114%
Province of British Columbia Canada	4.2	7/6/33	2,644,000	2,561,261	0.190%
Province of Manitoba Canada	2.6	4/16/24	1,507,000	1,505,225	0.112%
Province of Manitoba Canada	4.3	7/27/33	2,045,000	1,991,820	0.148%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,445,918	0.182%
Province of Quebec Canada	2.88	10/16/24	35,000	34,520	0.003%
Province of Quebec Canada	7.5	9/15/29	104,000	118,511	0.009%
Public Service Electric & Gas	5.7	12/1/36	180,000	187,305	0.014%
Public Storage Operating	1.95	11/9/28	1,285,000	1,134,867	0.084%
Qatar Government International Bond	3.75	4/16/30	730,000	701,372	0.052%
Realty Income	4.63	11/1/25	1,775,000	1,758,246	0.131%
Realty Income	2.2	6/15/28	685,000	611,010	0.045%
Realty Income	3.95	8/15/27	835,000	808,073	0.060%
Regency Centers	5.25	1/15/34	1,340,000	1,333,165	0.099%
Regency Centers	3.6	2/1/27	350,000	336,303	0.025%
Regency Centers	4.13	3/15/28	520,000	500,434	0.037%
Regents of the University of California Medical Center Pooled Revenue	3.26	5/15/60	700,000	481,922	0.036%
RELX Capital	3	5/22/30	1,120,000	1,001,721	0.074%
Republic of Poland Government International Bond	3.25	4/6/26	890,000	864,902	0.064%
Republic Services	3.38	11/15/27	585,000	555,063	0.041%
Republic Services	2.5	8/15/24	20,000	19,766	0.001%
Revvity	1.9	9/15/28	1,575,000	1,371,631	0.102%
Rogers Communications	3.63	12/15/25	335,000	324,889	0.024%
Rogers Communications	5.3	2/15/34	1,885,000	1,865,422	0.139%
Roper Technologies	3.8	12/15/26	660,000	638,780	0.047%
Roper Technologies	2	6/30/30	575,000	479,650	0.036%
Roper Technologies	2.95	9/15/29	685,000	615,686	0.046%
Ross Stores	4.6	4/15/25	3,575,000	3,538,088	0.263%
Ross Stores	1.88	4/15/31	300,000	245,024	0.018%
Sabine Pass Liquefaction	4.2	3/15/28	815,000	788,513	0.059%
Sabine Pass Liquefaction	4.5	5/15/30	655,000	630,241	0.047%
San Diego County Water Authority	6.14	5/1/49	275,000	300,836	0.022%

San Diego Gas & Electric	4.1	6/15/49	1,790,000	1,456,840	0.108%
San Diego Gas & Electric	6.13	9/15/37	170,000	173,426	0.013%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	550,690	0.041%
Santander Holdings USA	6.5	3/9/29	885,000	906,382	0.067%
SBA Tower Trust	2.84	1/15/25	1,005,000	981,519	0.073%
Sbna Auto Lease Trust 2024	5.39	11/20/26	405,000	404,974	0.030%
Sbna Auto Lease Trust 2024	5.24	1/22/29	385,000	384,125	0.029%
SEB Funding	7.39	4/30/54	840,000	840,000	0.062%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	107,446	98,977	0.007%
ServiceNow	1.4	9/1/30	3,710,000	2,992,241	0.222%
SFO Commercial Mortgage Trust 2021-555	6.94	5/15/38	1,695,000	1,610,304	0.120%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	13,344	13,078	0.001%
Signal Peak CLO 5	6.88	4/25/37	2,310,000	2,304,225	0.171%
Simon Property	3.8	7/15/50	2,830,000	2,159,576	0.161%
Skandinaviska Enskilda Banken	5.13	3/5/27	2,930,000	2,928,960	0.218%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	524,575	0.039%
SMB Private Education Loan Trust	1.29	7/15/53	1,014,646	924,270	0.069%
Smb Private Education Loan Trust 2018	3.6	1/15/37	330,407	320,519	0.024%
Smb Private Education Loan Trust 2020	2.23	9/15/37	380,032	356,518	0.027%
Smb Private Education Loan Trust 2021	1.07	1/15/53	1,962,253	1,730,877	0.129%
Societe Generale	6.07	1/19/35	1,305,000	1,311,640	0.098%
Solventum	5.4	3/1/29	1,735,000	1,733,912	0.129%
Southern	5.7	3/15/34	725,000	745,027	0.055%
Southern	4.4	7/1/46	1,935,000	1,661,308	0.124%
Southern California Edison	5.15	6/1/29	2,905,000	2,905,203	0.216%
Southern California Gas	5.75	11/15/35	140,000	142,248	0.011%
Spectra Energy Partners	3.38	10/15/26	460,000	439,624	0.033%
Stanford Health Care	3.8	11/15/48	440,000	358,417	0.027%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	533,078	512,973	0.038%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	366,689	337,423	0.025%
State of California	7.63	3/1/40	1,350,000	1,646,568	0.122%
State of Oregon doT	1.76	11/15/32	2,400,000	1,914,936	0.142%
State of Wisconsin	3.95	5/1/36	1,700,000	1,584,859	0.118%
State Street	4.86	1/26/26	640,000	636,312	0.047%
Sumitomo Mitsui Financial	5.46	1/13/26	1,755,000	1,762,350	0.131%
Synchrony Card Funding	5.54	7/15/29	250,000	252,329	0.019%
Takeda Pharmaceutical	2.05	3/31/30	2,310,000	1,954,119	0.145%
Tampa Electric	6.15	5/15/37	700,000	721,830	0.054%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,156,831	0.086%
Texas Instruments	1.38	3/12/25	655,000	632,066	0.047%
Texas Natural Gas Securitization Finance	5.17	4/1/41	705,000	715,702	0.053%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	2,400,000	1,990,776	0.148%
Thomson Reuters	3.35	5/15/26	225,000	216,411	0.016%
Time Warner Cable	6.55	5/1/37	235,000	222,098	0.017%
Time Warner Cable	6.75	6/15/39	275,000	261,520	0.019%
TJX	1.6	5/15/31	1,425,000	1,153,046	0.086%
T-Mobile USA	3.75	4/15/27	3,565,000	3,433,833	0.255%
Toronto-Dominion Bank	4.99	4/5/29	2,200,000	2,197,547	0.163%
Toronto-Dominion Bank	1.15	6/12/25	1,725,000	1,644,065	0.122%
Totalenergies Capital International	2.43	1/10/25	40,000	39,149	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	1,453	1,447	0.000%
Towd Point Mortgage Trust 2018-1	3	1/25/58	62,711	60,944	0.005%
Toyota Motor Credit	4.8	1/5/26	2,945,000	2,935,146	0.218%
TransCanada PipeLines	6.2	3/9/26	3,340,000	3,335,424	0.248%
Transcontinental Gas Pipe Line	4.6	3/15/48	790,000	695,741	0.052%
Transurban Finance Co Pty	4.13	2/2/26	185,000	180,483	0.013%
Transurban Finance Co Pty	2.45	3/16/31	1,820,000	1,521,835	0.113%
Transurban Finance Co Pty	3.38	3/22/27	235,000	222,278	0.017%
Travelers	6.25	6/15/37	225,000	247,203	0.018%
TRP Government Reserve	5.39		44,456,311	44,456,311	3.305%
Truist Financial	1.95	6/5/30	1,470,000	1,211,252	0.090%
Ubs	1.36	1/30/27	1,700,000	1,572,141	0.117%
Ubs	2.19	6/5/26	1,405,000	1,344,637	0.100%
Ubs	2.59	9/11/25	1,400,000	1,380,046	0.103%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	629,383	573,954	0.043%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	907,436	813,760	0.061%
Unitedhealth	2	5/15/30	10,000	8,474	0.001%
Unitedhealth	3.75	7/15/25	400,000	392,947	0.029%
Unitedhealth	4.75	7/15/45	900,000	841,625	0.063%
Unitedhealth	3.5	8/15/39	1,960,000	1,613,313	0.120%
US Bancorp	5.38	1/23/30	665,000	668,195	0.050%
US Bank NA	6.79	8/25/32	213,126	214,357	0.016%

USD Variation Margin JPM			(995,062)	(995,062)	(0.074%)
U.S. Treasury Bonds	4.5	11/15/33	12,350,000	12,624,016	0.939%
U.S. Treasury Bonds	3.13	11/15/41	8,085,000	6,790,137	0.505%
U.S. Treasury Bonds	4.75	11/15/43	2,620,000	2,718,250	0.202%
U.S. Treasury Bonds	3	11/15/44	4,815,000	3,853,505	0.287%
U.S. Treasury Bonds	3	11/15/45	6,845,000	5,431,080	0.404%
U.S. Treasury Bonds	4	11/15/52	2,540,000	2,387,600	0.178%
U.S. Treasury Bonds	4.75	11/15/53	10,870,000	11,602,027	0.863%
U.S. Treasury Bonds	4	2/15/34	13,910,000	13,679,616	1.017%
U.S. Treasury Bonds	4.75	2/15/41	35,000	36,602	0.003%
U.S. Treasury Bonds	2.5	2/15/45	3,570,000	2,609,447	0.194%
U.S. Treasury Bonds	3	2/15/47	3,450,000	2,712,023	0.202%
U.S. Treasury Bonds	3	2/15/48	15,835,000	12,380,991	0.921%
U.S. Treasury Bonds	2	2/15/50	32,320,000	20,230,300	1.504%
U.S. Treasury Bonds	1.88	2/15/51	2,740,000	1,649,994	0.123%
U.S. Treasury Bonds	2.25	2/15/52	7,275,000	4,784,449	0.356%
U.S. Treasury Bonds	4.25	2/15/54	2,460,000	2,419,256	0.180%
U.S. Treasury Bonds	4.38	5/15/41	20,000	19,956	0.001%
U.S. Treasury Bonds	3.88	5/15/43	8,045,000	7,426,541	0.552%
U.S. Treasury Bonds	3	5/15/45	4,175,000	3,328,258	0.247%
U.S. Treasury Bonds	2.5	5/15/46	4,840,000	3,488,581	0.259%
U.S. Treasury Bonds	3	5/15/47	3,150,000	2,472,750	0.184%
U.S. Treasury Bonds	2.38	5/15/51	1,420,000	963,603	0.072%
U.S. Treasury Bonds	3.63	5/15/53	7,045,000	6,189,693	0.460%
U.S. Treasury Bonds	2.25	8/15/27	9,805,000	9,153,887	0.681%
U.S. Treasury Bonds	2.75	8/15/32	14,000,000	12,558,438	0.934%
U.S. Treasury Bonds	3.88	8/15/40	2,005,000	1,890,966	0.141%
U.S. Treasury Bonds	1.75	8/15/41	6,900,000	4,654,266	0.346%
U.S. Treasury Bonds	3.38	8/15/42	7,050,000	6,089,438	0.453%
U.S. Treasury Bonds	2.75	8/15/47	1,710,000	1,278,759	0.095%
U.S. Treasury Bonds	3	8/15/48	60,000	46,800	0.003%
U.S. Treasury Bonds	2.25	8/15/49	50,000	33,328	0.002%
U.S. Treasury Bonds	2	8/15/51	5,550,000	3,437,531	0.256%
U.S. Treasury Bonds	3	8/15/52	4,200,000	3,261,563	0.242%
U.S. Treasury Notes	4.13	10/31/27	34,035,000	33,763,784	2.510%
U.S. Treasury Notes	1.5	11/30/24	6,600,000	6,440,156	0.479%
U.S. Treasury Notes	4.38	11/30/28	8,285,000	8,330,309	0.619%
U.S. Treasury Notes	3.75	12/31/28	14,550,000	14,240,813	1.059%
U.S. Treasury Notes	4.63	2/28/25	13,000,000	12,947,188	0.963%
U.S. Treasury Notes	4.63	2/28/26	25,000,000	24,980,469	1.857%
U.S. Treasury Notes	1.88	2/28/27	17,260,000	16,057,194	1.194%
U.S. Treasury Notes	4.25	2/28/29	12,255,000	12,272,234	0.912%
U.S. Treasury Notes	4	2/29/28	10,285,000	10,166,080	0.756%
U.S. Treasury Notes	0.75	3/31/26	6,180,000	5,726,156	0.426%
U.S. Treasury Notes	0.38	4/30/25	3,760,000	3,578,463	0.266%
U.S. Treasury Notes	3.63	5/31/28	14,000,000	13,645,625	1.015%
U.S. Treasury Notes	4.63	6/30/25	9,000,000	8,966,250	0.667%
U.S. Treasury Notes	0.88	6/30/26	20,600,000	18,993,844	1.412%
U.S. Treasury Notes	2.75	7/31/27	17,245,000	16,377,361	1.218%
U.S. Treasury Notes	0.75	8/31/26	5,800,000	5,301,563	0.394%
U.S. Treasury Notes	0.5	8/31/27	50,000	43,914	0.003%
U.S. Treasury Notes	4.13	9/30/27	8,110,000	8,046,641	0.598%
Utah Transit Authority	3.44	12/15/42	1,755,000	1,411,108	0.105%
Utah Transit Authority	5.94	6/15/39	15,000	15,922	0.001%
Verizon Communications	1.68	10/30/30	625,000	507,429	0.038%
Verizon Communications	2.65	11/20/40	3,200,000	2,254,688	0.168%
Verizon Communications	4	3/22/50	1,500,000	1,211,990	0.090%
Verus Securitization Trust 2019-4	3.64	11/25/59	209,162	202,379	0.015%
Verus Securitization Trust 2019-INV3	3.69	11/25/59	397,120	384,547	0.029%
Verus Securitization Trust 2020-1	3.72	1/25/60	1,246,093	1,194,914	0.089%
Verus Securitization Trust 2021-1	0.82	1/25/66	516,489	450,516	0.033%
Verus Securitization Trust 2021-7	1.83	10/25/66	2,868,784	2,482,240	0.185%
Verus Securitization Trust 2023-INV1	6	2/25/68	1,589,499	1,583,098	0.118%
Verus Securitization Trust 2024-INV1	6.32	3/25/69	1,580,000	1,579,970	0.117%
Virginia Public Building Authority	5.9	8/1/30	540,000	567,324	0.042%
VMware	1.4	8/15/26	3,475,000	3,164,825	0.235%
Vodafone	4.88	6/19/49	20,000	17,882	0.001%
Vodafone	4.25	9/17/50	700,000	564,972	0.042%
Vulcan Materials	4.5	6/15/47	5,000	4,337	0.000%
Walt Disney	3.7	10/15/25	285,000	279,038	0.021%
Warnermedia Holdings	5.05	3/15/42	1,570,000	1,345,996	0.100%
Weibo	3.5	7/5/24	1,275,000	1,267,615	0.094%

Wells Fargo	6.3	10/23/29	1,380,000	1,435,886	0.107%
Wells Fargo	2.19	4/30/26	1,655,000	1,594,458	0.119%
Wells Fargo	2.39	6/2/28	2,415,000	2,210,478	0.164%
Wells Fargo	5.57	7/25/29	1,250,000	1,259,065	0.094%
Wells Fargo Commercial Mortgage Trust 2020-C55	2.73	2/15/53	2,455,000	2,161,764	0.161%
Western Minnesota Municipal Power Agency	3.16	1/1/39	2,350,000	1,970,875	0.147%
Western Union	2.85	1/10/25	5,000	4,890	0.000%
Western Union	6.2	11/17/36	2,684,000	2,739,215	0.204%
Westpac New Zealand	5.2	2/28/29	1,935,000	1,928,758	0.143%
West Virginia United Health System Obligated	4.92	6/1/48	1,620,000	1,448,248	0.108%
WFRBS Commercial Mortgage Trust 2014-C23	3.92	10/15/57	1,360,000	1,337,368	0.099%
Williams	4.85	3/1/48	190,000	169,214	0.013%
Williams	4.9	3/15/29	1,415,000	1,400,922	0.104%
Willis North America	4.5	9/15/28	1,110,000	1,075,013	0.080%
Woodside Finance	3.7	3/15/28	435,000	408,857	0.030%
Woodside Finance	4.5	3/4/29	1,435,000	1,381,561	0.103%
Woodside Finance	3.7	9/15/26	330,000	316,038	0.023%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,333,876	0.099%

Total Investments in Securities	1,377,063,460				
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S41 5Y 12/20/2028	43,000,000	984,313	0.073%

Total Swap Contracts	984,313		
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM4 5YR US NOTE FUT JUN 24	659	6/28/2024	70,523,297	86,588	5.243%
TUM4 2YR US NOTE FUT JUN 24	58	6/28/2024	11,860,094	(13,223)	0.882%
TYM4 UST 10YR FUT JUN 24	42	6/18/2024	4,653,469	15,690	0.346%

Total Futures Contracts	89,055				
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NET ASSETS	1,345,001,488				
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NET ASSET VALUE PER SHARE

QM U.S. Bond Index Fund Shares (\$605,613,940 / 63,295,675 Shares Outstanding)	9.57				
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QM U.S. Bond Index Fund - I Class Shares (\$607,700,843 / 63,474,749 Shares Outstanding)	9.57				
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QM U.S. Bond Index Fund - Z Class Shares (\$131,388,303 / 13,733,791 Shares Outstanding)	9.57				
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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.