

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABB			304,889	7,751,454	0.172%
Abbott Laboratories	3.4	11/30/23	1,281,000	1,393,181	0.031%
Abbott Laboratories	1.15	1/30/28	1,460,000	1,468,353	0.033%
Abbott Laboratories			14,314	1,557,793	0.035%
AbbVie	2.95	11/21/26	920,000	998,331	0.022%
AbbVie	3.6	5/14/25	1,630,000	1,801,928	0.040%
AbbVie	3.2	5/14/26	420,000	461,567	0.010%
AbbVie	4.5	5/14/35	1,900,000	2,300,670	0.051%
AbbVie			167,428	14,665,019	0.325%
Abn Amro Bank	4.75	7/28/25	940,000	1,056,955	0.023%
Accenture			18,945	4,281,381	0.095%
Activision Blizzard			4,235	342,823	0.008%
Advanced Micro Devices			125,633	10,300,650	0.228%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	560,000	564,152	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	365,000	393,032	0.009%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,945,000	1,979,432	0.044%
AES			145,563	2,636,146	0.058%
Agilent Technologies	3.2	10/1/22	710,000	743,175	0.016%
Agilent Technologies	3.88	7/15/23	975,000	1,056,064	0.023%
Agilent Technologies			78,189	7,892,398	0.175%
AHS Hospital	5.02	7/1/45	1,600,000	2,195,552	0.049%
Aia	3.2	3/11/25	1,020,000	1,097,592	0.024%
Aia	3.6	4/9/29	1,280,000	1,444,177	0.032%
AIA Group			431,600	4,290,146	0.095%
AIG Global Funding	3.35	6/25/21	1,600,000	1,635,427	0.036%
Air Lease	2.5	3/1/21	980,000	984,005	0.022%
Air Lease	3.63	4/1/27	1,025,000	1,007,276	0.022%
Air Liquide			45,177	7,161,035	0.159%
Air Products & Chemicals			313	93,230	0.002%
Alaska Air Group			12,160	445,421	0.010%
Alcon			36,825	2,087,820	0.046%
Alcon Finance	2.6	5/27/30	1,300,000	1,374,051	0.030%
Alexandria Real Estate Equities	3.95	1/15/27	655,000	743,602	0.016%
Alexandria Real Estate, REIT			4,576	732,160	0.016%
Alexion Pharmaceuticals			4,925	563,568	0.012%
Alfa SAB de CV	5.25	3/25/24	395,000	417,505	0.009%
Alibaba Group Holding, ADR			124,936	36,728,685	0.814%
Align Technology			198	64,817	0.001%
Allstate	5.55	5/9/35	1,000,000	1,426,705	0.032%
Ally Financial			75,432	1,891,080	0.042%
Alphabet Class A			10,682	15,655,539	0.347%
Alphabet Class C			49,326	72,489,490	1.608%
Altria	4.75	5/5/21	535,000	548,567	0.012%
Altria	2.35	5/6/25	415,000	438,189	0.010%
Altria Group			64,419	2,489,150	0.055%
Amadeus IT			68,667	3,813,515	0.085%
Amazon.com	5.2	12/3/25	1,850,000	2,249,852	0.050%
Amazon.com	2.8	8/22/24	1,055,000	1,142,284	0.025%
Amazon.com	3.88	8/22/37	1,645,000	2,047,864	0.045%
Amazon.com			35,859	112,910,309	2.504%
Amcor			314,236	3,476,065	0.077%
Ameren			109,512	8,660,209	0.192%
America Movil SAB de CV	6.38	3/1/35	300,000	435,782	0.010%
America Movil SAB de CV	2.88	5/7/30	2,525,000	2,738,034	0.061%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	905,029	747,098	0.017%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	1,590,064	1,086,922	0.024%
American Campus Communities Operating Partnership	3.63	11/15/27	1,860,000	1,984,168	0.044%
American Electric Power			28,999	2,370,088	0.053%
American Express	3.7	11/5/21	2,040,000	2,107,965	0.047%
American International	3.4	6/30/30	1,975,000	2,184,605	0.048%
American International Group			505,844	13,925,885	0.309%
American Tower, REIT			10,461	2,528,738	0.056%
Amgen	2.77	9/1/53	447,000	430,839	0.010%
Amgen			14,900	3,786,984	0.084%
Amphenol			20,556	2,225,598	0.049%

Analog Devices			22,000	2,568,280	0.057%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	1,247,798	1,255,065	0.028%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	1,016,239	1,016,133	0.023%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	2,120,000	2,848,415	0.063%
Anthem	2.5	11/21/20	695,000	697,090	0.015%
Anthem	4.65	1/15/43	915,000	1,147,062	0.025%
Anthem			46,160	12,398,114	0.275%
Antofagasta			403,892	5,330,282	0.118%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	1,965,000	1,979,633	0.044%
Aon	2.8	3/15/21	2,085,000	2,103,267	0.047%
Appalachian Power	4.45	6/1/45	2,450,000	2,977,877	0.066%
Apple	1.65	5/11/30	2,345,000	2,422,226	0.054%
Apple			737,847	85,450,061	1.895%
Applied Materials			220,986	13,137,618	0.291%
Aptiv	4.15	3/15/24	745,000	818,835	0.018%
Aptiv			14,128	1,295,255	0.029%
APT Pipelines	4.25	7/15/27	620,000	698,364	0.015%
Asahi Kasei			561,500	4,898,320	0.109%
Ascendis Pharma, ADR			11,660	1,799,371	0.040%
Ashford Hospitality Trust 2018-ASHF	1.05	4/15/35	2,269,875	2,162,849	0.048%
Ashtead			102,384	3,687,009	0.082%
ASML Holding			6,899	2,547,594	0.056%
ASML Holding			26,394	9,749,289	0.216%
ASOS			127,923	8,493,612	0.188%
Astellas Pharma			833,200	12,420,177	0.275%
AstraZeneca, ADR			18,206	997,689	0.022%
Atlassian			7,806	1,419,053	0.031%
Atmos Energy	4.15	1/15/43	1,500,000	1,852,755	0.041%
Atmos Energy			10,403	994,423	0.022%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	2,530,000	2,428,495	0.054%
AT&T	2.25	2/1/32	1,400,000	1,399,227	0.031%
AT&T	2.75	6/1/31	3,390,000	3,564,443	0.079%
AT&T			137,254	3,913,112	0.087%
Ausgrid Finance Pty	3.85	5/1/23	1,705,000	1,800,840	0.040%
Australia & New Zealand Banking			258,554	3,225,721	0.072%
AutoIiv			50,819	3,739,033	0.083%
Autoridad del Canal de Panama	4.95	7/29/35	510,000	636,508	0.014%
AutoZone	3.13	4/21/26	650,000	708,922	0.016%
AutoZone			836	984,507	0.022%
AvalonBay Communities, REIT			9,038	1,349,735	0.030%
Avery Dennison			7,878	1,007,124	0.022%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	1,000,000	1,010,436	0.022%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,165,000	1,218,341	0.027%
Aviva			808,683	2,991,928	0.066%
AXA			514,908	9,529,959	0.211%
Baidu	3.88	9/29/23	2,000,000	2,148,289	0.048%
Baidu, ADR			11,740	1,486,167	0.033%
Baltimore Gas & Electric	3.35	7/1/23	1,750,000	1,867,705	0.041%
Banco Santander	3.13	2/23/23	1,000,000	1,047,356	0.023%
Banco Santander	3.85	4/12/23	2,000,000	2,134,768	0.047%
Banco Santander	3.49	5/28/30	200,000	218,042	0.005%
Banco Santander Chile	2.7	1/10/25	1,322,000	1,395,536	0.031%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,110,000	1,235,713	0.027%
Bank of America	6.11	1/29/37	900,000	1,266,698	0.028%
Bank of America	6.75	6/1/28	700,000	948,660	0.021%
Bank of America	2.68	6/19/41	3,450,000	3,511,179	0.078%
Bank of America	0.88	6/25/22	2,575,000	2,584,440	0.057%
Bank of America	4.2	8/26/24	600,000	665,880	0.015%
Bank of America			864,661	20,829,683	0.462%
Bank of Montreal	3.1	4/13/21	2,835,000	2,877,542	0.064%
Bank of Nova Scotia	3.13	4/20/21	3,275,000	3,325,615	0.074%
Barclays	3.25	1/12/21	1,800,000	1,813,781	0.040%
Barclays	2.85	5/7/26	1,880,000	1,956,807	0.043%
Barclays Bank	2.65	1/11/21	1,515,000	1,518,781	0.034%
Barclays Bank	1.7	5/12/22	700,000	711,954	0.016%
Barry Callebaut			1,671	3,721,924	0.083%
BASF			75,755	4,613,208	0.102%
BAT Capital	2.76	8/15/22	2,205,000	2,284,287	0.051%
Bausch Health			139,384	2,166,027	0.048%
Bayer			142,490	8,790,790	0.195%
Baylor Scott & White Holdings	3.97	11/15/46	1,850,000	2,192,315	0.049%
BBCMS 2019-BWAY Mortgage Trust	2.31	11/25/34	605,000	559,811	0.012%

Becton Dickinson And	2.82	5/20/30	1,380,000	1,482,313	0.033%
Becton Dickinson And	3.7	6/6/27	1,956,000	2,206,286	0.049%
Becton, Dickinson & Company			31,962	7,436,918	0.165%
Beijing Enterprises Holdings			538,000	1,621,895	0.036%
Berkshire Hathaway			35,029	7,459,075	0.165%
Berkshire Hathaway Energy	5.15	11/15/43	1,350,000	1,831,210	0.041%
BFLD 2019-DPLO	1.69	10/15/34	2,080,000	1,918,291	0.043%
Bhp			242,022	5,163,358	0.115%
Bhp			93,739	2,421,617	0.054%
Biogen	3.63	9/15/22	1,095,000	1,161,646	0.026%
Biogen			6,177	1,752,291	0.039%
BMW US Capital	3.4	8/13/21	2,835,000	2,907,196	0.064%
Bnp Paribas	2.22	6/9/26	1,315,000	1,353,498	0.030%
BNP Paribas			152,755	5,525,875	0.123%
Boardwalk Pipelines	4.95	12/15/24	780,000	851,905	0.019%
Boardwalk Pipelines	4.45	7/15/27	385,000	413,507	0.009%
Boeing			20,495	3,387,004	0.075%
Booking Holdings	3.65	3/15/25	1,515,000	1,669,971	0.037%
Booking Holdings	3.6	6/1/26	2,020,000	2,237,302	0.050%
Booking Holdings			4,562	7,804,122	0.173%
Boral Finance Pty	3	11/1/22	220,000	225,752	0.005%
Boston Properties	3.65	2/1/26	1,165,000	1,295,305	0.029%
Boston Properties	4.13	5/15/21	375,000	379,686	0.008%
Boston Properties	3.13	9/1/23	625,000	660,163	0.015%
Boston Scientific			178,406	6,816,893	0.151%
Bpce	5.7	10/22/23	1,700,000	1,901,875	0.042%
Bpce	4.5	3/15/25	1,000,000	1,105,709	0.025%
Bpce	3	5/22/22	425,000	439,632	0.010%
Bpce	4	9/12/23	1,350,000	1,466,907	0.033%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	546,167	560,134	0.012%
Bristol-Myers Squibb	4.63	5/15/44	1,200,000	1,598,143	0.035%
Bristol-Myers Squibb	3.55	8/15/22	1,700,000	1,798,224	0.040%
Brixmor Operating Partnership	3.9	3/15/27	565,000	596,470	0.013%
Brixmor Operating Partnership	4.13	6/15/26	1,220,000	1,326,186	0.029%
Brixmor Operating Partnership	3.88	8/15/22	865,000	895,200	0.020%
Broadcom			48,177	17,551,845	0.389%
Broadridge Financial Solutions			900	118,800	0.003%
Bunzl			96,990	3,131,474	0.069%
Burlington Northern Santa Fe	6.15	5/1/37	650,000	968,110	0.021%
Burlington Northern Santa Fe	4.38	9/1/42	1,400,000	1,765,813	0.039%
Burlington Stores			2,711	558,710	0.012%
Camden Property Trust	2.95	12/15/22	565,000	588,965	0.013%
Cameron LNG	3.7	1/15/39	475,000	533,386	0.012%
Cameron LNG	2.9	7/15/31	575,000	631,797	0.014%
Canadian Natural Resources	2.95	7/15/30	1,700,000	1,703,431	0.038%
Canadian Pacific Railway			3,471	1,056,677	0.023%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	800,000	816,412	0.018%
Capital One Financial	3.45	4/30/21	2,730,000	2,770,505	0.061%
Capital One Financial	3.65	5/11/27	1,215,000	1,340,489	0.030%
Capital One Financial			156,083	11,216,124	0.249%
Cardinal Health	3.41	6/15/27	1,570,000	1,742,722	0.039%
Cardinal Health	3.75	9/15/25	1,005,000	1,122,696	0.025%
CarMax			12,499	1,148,783	0.025%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	187,649	188,742	0.004%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	811,283	823,389	0.018%
Carpenter Technology	4.45	3/1/23	790,000	817,428	0.018%
Carvana			1,200	267,672	0.006%
Caterpillar			42,906	6,399,430	0.142%
Caterpillar Financial Services	3.15	9/7/21	2,665,000	2,737,331	0.061%
Cboe Global Markets			1,510	132,487	0.003%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	440,000	473,089	0.010%
CDW Corp/DE			7,388	883,088	0.020%
Celanese			9,187	987,143	0.022%
Celulosa Arauco Y Constitucion	4.2	1/29/30	505,000	535,426	0.012%
Centene			102,470	5,977,075	0.133%
Central Japan Railway			26,800	3,841,504	0.085%
Central Texas Turnpike System	3.03	8/15/41	1,820,000	1,826,279	0.040%
CF Industries			15,624	479,813	0.011%
Challenger Ltd/Australia			476,018	1,324,657	0.029%
Charles Schwab			28,903	1,047,156	0.023%
Charter Communications			5,995	3,742,918	0.083%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	2,465,000	2,845,438	0.063%

Chevron	2	5/11/27	1,155,000	1,218,989	0.027%
Chevron			32,278	2,324,016	0.052%
Chicago O Hare International Airport	2.35	1/1/30	975,000	975,858	0.022%
Chicago O Hare International Airport	6.4	1/1/40	755,000	1,124,338	0.025%
Chipotle Mexican Grill			3,212	3,994,797	0.089%
Chubb			42,365	4,919,424	0.109%
CIFC Funding 2015-V	1.1	10/25/27	2,344,316	2,323,690	0.052%
Cigna	3.75	7/15/23	2,307,000	2,493,281	0.055%
Cigna	3	7/15/23	810,000	858,473	0.019%
Cigna			62,303	10,554,751	0.234%
Cintas			7,598	2,528,842	0.056%
Cisco Systems			111,404	4,388,204	0.097%
Citigroup	2.98	11/5/30	2,750,000	2,973,567	0.066%
Citigroup	4.08	4/23/29	2,000,000	2,298,824	0.051%
Citigroup	2.35	8/2/21	1,460,000	1,483,681	0.033%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	235,000	254,443	0.006%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	2,115,000	2,251,481	0.050%
Citizens Bank NA/Providence RI	2.55	5/13/21	1,085,000	1,097,132	0.024%
Citizens Financial	2.38	7/28/21	210,000	213,143	0.005%
Citrix Systems			8,054	1,109,116	0.025%
City of Houston TX Airport System Revenue	2.39	7/1/31	685,000	686,343	0.015%
City of Los Angeles department of Airports	7.05	5/15/40	1,000,000	1,599,620	0.035%
CK Hutchison Holdings			448,968	2,720,636	0.060%
Close Brothers			73,165	962,384	0.021%
CME Group			25,186	4,213,870	0.093%
CMS Energy	4.88	3/1/44	1,200,000	1,582,819	0.035%
CMS Energy	4.7	3/31/43	840,000	1,048,035	0.023%
Cnh Equipment Trust 2017	2.08	2/15/23	415,409	418,378	0.009%
Cnh Equipment Trust 2019	2.35	4/15/27	2,575,000	2,621,645	0.058%
CNOOC Curtis Funding No 1 Pty	4.5	10/3/23	900,000	989,468	0.022%
CNOOC Finance 2013	3	5/9/23	1,390,000	1,458,581	0.032%
Coca-Cola			146,525	7,233,939	0.160%
Cognizant Technology Solutions			31,940	2,217,275	0.049%
Colombia Government International Bond	4	2/26/24	275,000	293,649	0.007%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	622,194	627,889	0.014%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	733,080	739,727	0.016%
Comcast	4.15	10/15/28	2,455,000	2,951,988	0.065%
Comcast	1.95	1/15/31	1,280,000	1,313,216	0.029%
Comcast	2.65	2/1/30	1,455,000	1,587,501	0.035%
Comcast			177,278	8,200,880	0.182%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	3,700,000	4,091,438	0.091%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	2,160,000	2,280,848	0.051%
CommonSpirit Health	2.76	10/1/24	960,000	1,003,758	0.022%
Compass Group			271,897	4,084,394	0.091%
Conagra Brands			67,484	2,409,854	0.053%
Concho Resources	3.75	10/1/27	665,000	716,538	0.016%
Concho Resources			19,895	877,767	0.019%
ConocoPhillips			61,505	2,019,824	0.045%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	113,359	110,447	0.002%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,805,000	1,832,097	0.041%
Cooper Companies			1,097	369,821	0.008%
Corp Nacional del Cobre de Chile	3	9/30/29	2,645,000	2,799,494	0.062%
CoStar Group			6,439	5,463,556	0.121%
Costco Wholesale			10,867	3,857,785	0.086%
Coupa Software			2,227	610,732	0.014%
Covestro			74,880	3,713,324	0.082%
Cox Communications	2.95	10/1/50	2,775,000	2,647,639	0.059%
Credit Agricole SA/London	3.75	4/24/23	2,125,000	2,278,491	0.051%
Credit Suisse	3	12/14/23	1,385,000	1,440,195	0.032%
Credit Suisse	2.59	9/11/25	2,095,000	2,182,343	0.048%
CRH America Finance	3.95	4/4/28	2,600,000	2,957,276	0.066%
Crown Castle International	2.25	1/15/31	1,440,000	1,454,756	0.032%
Crown Castle International, REIT			4,792	797,868	0.018%
Crown Castle Towers	3.66	5/15/25	485,000	510,294	0.011%
Crown Castle Towers	3.22	5/15/42	45,000	45,611	0.001%
Crown Castle Towers	3.72	7/15/23	490,000	513,064	0.011%
CSL			11,519	2,379,444	0.053%
Cummins			25,138	5,308,140	0.118%
CVS Health	2.7	8/21/40	660,000	630,872	0.014%
CVS Health			23,365	1,364,516	0.030%
CyberAgent			92,900	5,736,718	0.127%
Dallas Fort Worth International Airport	2.99	11/1/38	1,155,000	1,204,550	0.027%

Danaher				175,393	37,767,375	0.838%
Danone	2.95	11/2/26	1,925,000	2,122,203	0.047%	
Danske Bank	3.24	12/20/25	2,940,000	3,128,860	0.069%	
Darden Restaurants			3,431	345,639	0.008%	
DBS Group			180,200	2,649,184	0.059%	
DCC			53,977	4,178,529	0.093%	
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	341,048	343,139	0.008%	
Deephave Residential Mortgage Trust 2019-2	3.56	4/25/59	735,557	744,101	0.017%	
Deere			53,900	11,945,857	0.265%	
Delta Air Lines	3.8	4/19/23	765,000	740,138	0.016%	
Denso			73,800	3,234,783	0.072%	
Detroit City School District	6.65	5/1/29	2,000,000	2,763,540	0.061%	
Diageo			193,378	6,642,316	0.147%	
Diamondback Energy	2.88	12/1/24	2,485,000	2,516,063	0.056%	
Diamondback Energy	4.75	5/31/25	1,215,000	1,307,437	0.029%	
Direct Line Insurance			423,980	1,478,726	0.033%	
Discover Bank	2.7	2/6/30	2,000,000	2,096,698	0.046%	
Discover Financial Services	3.75	3/4/25	590,000	642,516	0.014%	
DISH Network			4,773	138,560	0.003%	
DNB			546,392	7,611,580	0.169%	
DocuSign			16,174	3,481,292	0.077%	
Dollar General			49,666	10,410,987	0.231%	
Dollar Tree			9,997	913,126	0.020%	
Dominion Energy	2.75	9/15/22	200,000	206,819	0.005%	
Dominion Energy			4,300	339,399	0.008%	
Domino's Pizza			1,000	425,280	0.009%	
Dow Chemical	3.15	5/15/24	935,000	1,008,554	0.022%	
DRIVEN BRANDS FUNDING	3.79	7/20/50	675,000	697,106	0.015%	
Duke Energy	2.65	9/1/26	640,000	692,158	0.015%	
Duke Energy	3.75	9/1/46	500,000	568,995	0.013%	
Duke Energy			21,514	1,905,280	0.042%	
DuPont de Nemours			76,322	4,234,345	0.094%	
Eaton Vance	3.63	6/15/23	750,000	792,447	0.018%	
Edison International			7,184	365,235	0.008%	
Edwards Lifesciences			900	71,838	0.002%	
Elanco Animal Health	4.91	8/27/21	370,000	379,708	0.008%	
Elanco Animal Health			198,594	5,546,730	0.123%	
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	365,029	372,712	0.008%	
Electric Power development			178,000	2,745,516	0.061%	
Electronic Arts			16,028	2,090,211	0.046%	
Elekta			395,062	4,964,542	0.110%	
Element Fleet Management			702,398	5,844,745	0.130%	
Eli Lilly And			32,862	4,864,233	0.108%	
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	822,778	836,597	0.019%	
Enbridge	4	10/1/23	690,000	746,085	0.017%	
Enbridge	4.25	12/1/26	590,000	676,497	0.015%	
Enbridge			200,363	5,850,600	0.130%	
Enbridge Energy Partners	5.5	9/15/40	245,000	291,327	0.006%	
Enel Finance International	2.75	4/6/23	1,665,000	1,737,569	0.039%	
Energy Transfer Operating	5.25	4/15/29	1,225,000	1,315,344	0.029%	
Energy Transfer Operating	3.75	5/15/30	765,000	741,094	0.016%	
Engie			597,483	7,984,522	0.177%	
Eni	4	9/12/23	780,000	845,201	0.019%	
Entergy			35,189	3,467,172	0.077%	
EOG Resources	2.63	3/15/23	500,000	521,196	0.012%	
EOG Resources			51,446	1,848,969	0.041%	
Equifax			26,495	4,157,066	0.092%	
Equinix, REIT			2,563	1,948,213	0.043%	
Equinor			422,811	5,990,244	0.133%	
Equitable Financial Life Global Funding	1.4	7/7/25	780,000	798,572	0.018%	
Equitable Holdings	3.9	4/20/23	735,000	788,345	0.017%	
Equitable Holdings			466,345	8,506,133	0.189%	
Equity Residential, REIT			14,139	725,755	0.016%	
ERAC USA Finance	3.85	11/15/24	435,000	476,119	0.011%	
ERAC USA Finance	4.5	2/15/45	505,000	596,473	0.013%	
Erste Group Bank			106,640	2,233,098	0.050%	
Essex Portfolio	2.65	3/15/32	1,430,000	1,509,415	0.033%	
Essex Property Trust, REIT			2,205	442,742	0.010%	
EssilorLuxottica			34,800	4,737,574	0.105%	
Estee Lauder			1,760	384,120	0.009%	
E*TRADE Financial			159,420	7,978,971	0.177%	
Etsy			7,285	886,075	0.020%	

Evotec			89,846	2,368,746	0.053%
Exact Sciences			9,547	973,317	0.022%
Express Scripts Holding	2.6	11/30/20	1,930,000	1,936,765	0.043%
ExxonMobil			64,440	2,212,225	0.049%
Facebook			236,266	61,878,065	1.372%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	2,505,606	2,476,772	0.055%
Fannie Mae REMICS	4	6/25/44	658,363	673,724	0.015%
Federal Home Loan Mortgage	6	10/1/32	2,818	3,148	0.000%
Federal Home Loan Mortgage	3.15	10/1/36	12,634	13,363	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	138,220	160,054	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	409,173	459,934	0.010%
Federal Home Loan Mortgage	4.5	10/1/39	566,977	636,150	0.014%
Federal Home Loan Mortgage	4	10/1/40	5,507	6,073	0.000%
Federal Home Loan Mortgage	4	10/1/40	3,576	3,892	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	27,367	30,803	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	611,254	660,637	0.015%
Federal Home Loan Mortgage	5	11/1/36	142,906	164,437	0.004%
Federal Home Loan Mortgage	4.05	11/1/36	24,631	24,751	0.001%
Federal Home Loan Mortgage	6	11/1/37	266	313	0.000%
Federal Home Loan Mortgage	4	11/1/40	538,319	594,421	0.013%
Federal Home Loan Mortgage	3.5	11/1/42	1,354,881	1,469,661	0.033%
Federal Home Loan Mortgage	3	1/1/29	461,845	485,689	0.011%
Federal Home Loan Mortgage	5.5	1/1/38	71,530	83,863	0.002%
Federal Home Loan Mortgage	4	1/1/41	181,693	200,191	0.004%
Federal Home Loan Mortgage	4	1/1/41	183,570	202,241	0.004%
Federal Home Loan Mortgage	3	1/1/43	686,564	731,306	0.016%
Federal Home Loan Mortgage	3.5	1/1/44	1,756,528	1,904,631	0.042%
Federal Home Loan Mortgage	5	12/1/35	32,976	37,889	0.001%
Federal Home Loan Mortgage	5	12/1/35	9,936	11,439	0.000%
Federal Home Loan Mortgage	4.12	12/1/36	50,932	54,087	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	59,249	68,615	0.002%
Federal Home Loan Mortgage	4.5	12/1/39	52,975	59,587	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	305,808	343,137	0.008%
Federal Home Loan Mortgage	4	12/1/40	1,240	1,368	0.000%
Federal Home Loan Mortgage	4	12/1/40	32,593	36,217	0.001%
Federal Home Loan Mortgage	4	12/1/41	49,656	54,248	0.001%
Federal Home Loan Mortgage	3	12/1/42	1,648,142	1,789,574	0.040%
Federal Home Loan Mortgage	3.5	12/1/42	352,144	382,044	0.008%
Federal Home Loan Mortgage	3.5	12/1/43	858,821	955,718	0.021%
Federal Home Loan Mortgage	6	2/1/28	1,104	1,238	0.000%
Federal Home Loan Mortgage	3.75	2/1/35	105,821	111,176	0.002%
Federal Home Loan Mortgage	3.75	2/1/37	50,111	52,729	0.001%
Federal Home Loan Mortgage	4	2/1/41	611,937	675,179	0.015%
Federal Home Loan Mortgage	3.5	3/1/42	423,992	458,428	0.010%
Federal Home Loan Mortgage	3	3/1/43	2,576,125	2,744,849	0.061%
Federal Home Loan Mortgage	3.5	3/1/45	1,436,631	1,560,602	0.035%
Federal Home Loan Mortgage	3.5	3/1/46	2,975,686	3,250,906	0.072%
Federal Home Loan Mortgage	5	4/1/40	25,475	29,341	0.001%
Federal Home Loan Mortgage	2.5	5/1/30	1,665,195	1,760,854	0.039%
Federal Home Loan Mortgage	5	5/1/40	177,424	200,489	0.004%
Federal Home Loan Mortgage	4.5	5/1/42	266,895	300,276	0.007%
Federal Home Loan Mortgage	3.5	5/1/43	695,062	753,857	0.017%
Federal Home Loan Mortgage	7	6/1/32	5,599	5,829	0.000%
Federal Home Loan Mortgage	7	6/1/32	8,695	9,127	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	285,179	320,037	0.007%
Federal Home Loan Mortgage	4	6/1/42	1,334,858	1,486,157	0.033%
Federal Home Loan Mortgage	2.72	7/1/35	42,667	44,763	0.001%
Federal Home Loan Mortgage	5	7/1/40	156,024	179,814	0.004%
Federal Home Loan Mortgage	3.5	7/1/43	315,434	342,870	0.008%
Federal Home Loan Mortgage	6.5	8/1/32	11,731	13,643	0.000%
Federal Home Loan Mortgage	5	8/1/37	46,753	53,732	0.001%
Federal Home Loan Mortgage	6	8/1/38	19,326	22,614	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	70,551	79,185	0.002%
Federal Home Loan Mortgage	5	8/1/40	262,118	301,335	0.007%
Federal Home Loan Mortgage	5	8/1/40	94,313	108,696	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	52,824	59,295	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	136,948	153,721	0.003%
Federal Home Loan Mortgage	3	8/1/43	832,140	886,478	0.020%
Federal Home Loan Mortgage	4	9/1/40	667,677	735,544	0.016%
Federal National Mortgage Assn.	4.5	10/1/26	78,015	82,820	0.002%
Federal National Mortgage Assn.	7	10/1/29	442	460	0.000%
Federal National Mortgage Assn.	7	10/1/30	46	46	0.000%

Federal National Mortgage Assn.	2.5	10/1/31	192,978	206,015	0.005%
Federal National Mortgage Assn.	5	10/1/34	223,102	255,837	0.006%
Federal National Mortgage Assn.	5	10/1/35	38,913	44,786	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	4,424	5,152	0.000%
Federal National Mortgage Assn.	3	10/1/37	1,354,691	1,418,448	0.031%
Federal National Mortgage Assn.	4	10/1/41	672,579	740,628	0.016%
Federal National Mortgage Assn.	3	10/1/42	87,557	95,370	0.002%
Federal National Mortgage Assn.	3	10/1/42	831,036	897,051	0.020%
Federal National Mortgage Assn.	4	10/1/45	47,443	51,779	0.001%
Federal National Mortgage Assn.	3	10/1/46	3,652,969	3,919,933	0.087%
Federal National Mortgage Assn.	3	10/1/46	531,476	566,825	0.013%
Federal National Mortgage Assn.	3	10/1/46	983,207	1,054,468	0.023%
Federal National Mortgage Assn.	4	10/1/47	4,158,987	4,451,893	0.099%
Federal National Mortgage Assn.	4	10/1/48	160,589	178,408	0.004%
Federal National Mortgage Assn.	3.5	10/1/49	1,425,745	1,502,372	0.033%
Federal National Mortgage Assn.	3.5	10/1/49	1,172,952	1,235,992	0.027%
Federal National Mortgage Assn.	3.5	11/1/26	234,338	247,885	0.005%
Federal National Mortgage Assn.	3	11/1/27	130,380	138,230	0.003%
Federal National Mortgage Assn.	3	11/1/27	266,950	280,058	0.006%
Federal National Mortgage Assn.	3	11/1/33	706,709	760,667	0.017%
Federal National Mortgage Assn.	3	11/1/34	261,657	284,447	0.006%
Federal National Mortgage Assn.	6	11/1/34	11,432	13,536	0.000%
Federal National Mortgage Assn.	5	11/1/35	288,065	331,619	0.007%
Federal National Mortgage Assn.	3	11/1/36	1,342,554	1,445,449	0.032%
Federal National Mortgage Assn.	3	11/1/36	347,613	371,276	0.008%
Federal National Mortgage Assn.	5.5	11/1/36	25,721	29,935	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	18,258	21,899	0.000%
Federal National Mortgage Assn.	6	11/1/38	144,586	170,231	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	54,871	61,508	0.001%
Federal National Mortgage Assn.	4	11/1/40	1,430,880	1,558,703	0.035%
Federal National Mortgage Assn.	4	11/1/40	673,978	739,681	0.016%
Federal National Mortgage Assn.	4	11/1/40	298,112	328,748	0.007%
Federal National Mortgage Assn.	4.5	11/1/40	397,479	447,078	0.010%
Federal National Mortgage Assn.	4	11/1/41	205,905	226,029	0.005%
Federal National Mortgage Assn.	3.5	11/1/45	432,816	461,244	0.010%
Federal National Mortgage Assn.	4	11/1/45	52,490	57,085	0.001%
Federal National Mortgage Assn.	3	11/1/46	1,639,430	1,785,243	0.040%
Federal National Mortgage Assn.	3	11/1/46	1,266,674	1,358,479	0.030%
Federal National Mortgage Assn.	3	11/1/46	1,945,758	2,075,039	0.046%
Federal National Mortgage Assn.	3	11/1/46	278,820	300,899	0.007%
Federal National Mortgage Assn.	3	11/1/46	1,026,107	1,100,477	0.024%
Federal National Mortgage Assn.	3	11/1/46	449,583	485,183	0.011%
Federal National Mortgage Assn.	3	11/1/46	190,205	205,266	0.005%
Federal National Mortgage Assn.	4.5	11/1/47	1,230,931	1,382,690	0.031%
Federal National Mortgage Assn.	4.5	11/1/48	1,169,377	1,268,212	0.028%
Federal National Mortgage Assn.	4	11/1/49	1,010,938	1,079,947	0.024%
Federal National Mortgage Assn.	4.5	11/1/49	51,511	55,675	0.001%
Federal National Mortgage Assn.	5.5	1/1/21	42	42	0.000%
Federal National Mortgage Assn.	2.5	1/1/27	825,000	861,352	0.019%
Federal National Mortgage Assn.	3	1/1/27	348,551	370,379	0.008%
Federal National Mortgage Assn.	6.5	1/1/28	567	634	0.000%
Federal National Mortgage Assn.	3.5	1/1/30	268,699	285,878	0.006%
Federal National Mortgage Assn.	2.5	1/1/32	909,782	951,607	0.021%
Federal National Mortgage Assn.	4.5	1/1/35	6,015,000	6,506,773	0.144%
Federal National Mortgage Assn.	3	1/1/35	302,422	325,694	0.007%
Federal National Mortgage Assn.	3	1/1/35	664,876	716,023	0.016%
Federal National Mortgage Assn.	5.5	1/1/36	119,248	140,336	0.003%
Federal National Mortgage Assn.	3.5	1/1/36	575,243	621,059	0.014%
Federal National Mortgage Assn.	3.86	1/1/37	5,089	5,088	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	18,632	22,061	0.000%
Federal National Mortgage Assn.	4	1/1/41	502,090	554,329	0.012%
Federal National Mortgage Assn.	4	1/1/41	1,191,708	1,307,946	0.029%
Federal National Mortgage Assn.	4	1/1/41	41,050	45,228	0.001%
Federal National Mortgage Assn.	3	1/1/42	5,465,000	5,724,801	0.127%
Federal National Mortgage Assn.	4	1/1/42	1,255,807	1,383,528	0.031%
Federal National Mortgage Assn.	4.5	1/1/42	28,139	31,547	0.001%
Federal National Mortgage Assn.	4	1/1/43	336,306	371,115	0.008%
Federal National Mortgage Assn.	3	1/1/43	671,863	715,795	0.016%
Federal National Mortgage Assn.	2.5	1/1/44	26,665,000	27,967,002	0.620%
Federal National Mortgage Assn.	3.5	1/1/44	1,902,583	2,066,509	0.046%
Federal National Mortgage Assn.	3	1/1/47	1,061,774	1,145,822	0.025%
Federal National Mortgage Assn.	3.5	1/1/48	3,744,473	3,958,693	0.088%

Federal National Mortgage Assn.	5	1/1/49	705,898	798,048	0.018%
Federal National Mortgage Assn.	2	1/1/50	31,855,000	32,930,106	0.730%
Federal National Mortgage Assn.	4	1/1/50	3,733,685	3,978,999	0.088%
Federal National Mortgage Assn.	3	1/1/50	4,349,312	4,626,206	0.103%
Federal National Mortgage Assn.	4.5	1/1/50	237,046	256,303	0.006%
Federal National Mortgage Assn.	4	1/1/50	1,812,106	1,931,167	0.043%
Federal National Mortgage Assn.	4.5	12/1/20	5	5	0.000%
Federal National Mortgage Assn.	7	12/1/27	908	1,033	0.000%
Federal National Mortgage Assn.	3.5	12/1/30	720,031	765,340	0.017%
Federal National Mortgage Assn.	6.5	12/1/32	28,817	33,612	0.001%
Federal National Mortgage Assn.	3.5	12/1/33	1,563,684	1,662,831	0.037%
Federal National Mortgage Assn.	6	12/1/35	59,908	70,827	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	1,720,422	2,024,593	0.045%
Federal National Mortgage Assn.	5	12/1/36	3,874	4,454	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	299,895	334,834	0.007%
Federal National Mortgage Assn.	4.5	12/1/39	338,991	380,313	0.008%
Federal National Mortgage Assn.	4	12/1/40	567,942	618,019	0.014%
Federal National Mortgage Assn.	4.5	12/1/40	294,642	331,589	0.007%
Federal National Mortgage Assn.	4	12/1/40	740,610	815,981	0.018%
Federal National Mortgage Assn.	4	12/1/41	212,238	234,275	0.005%
Federal National Mortgage Assn.	4.5	12/1/41	23,108	25,905	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	935,464	998,026	0.022%
Federal National Mortgage Assn.	3.5	12/1/45	2,311,801	2,475,010	0.055%
Federal National Mortgage Assn.	4	12/1/45	131,435	141,889	0.003%
Federal National Mortgage Assn.	3	12/1/46	1,048,796	1,131,844	0.025%
Federal National Mortgage Assn.	3	12/1/46	1,456,447	1,571,777	0.035%
Federal National Mortgage Assn.	3	12/1/46	951,478	1,020,439	0.023%
Federal National Mortgage Assn.	3	12/1/46	1,459,194	1,583,639	0.035%
Federal National Mortgage Assn.	3	12/1/46	1,724,462	1,849,444	0.041%
Federal National Mortgage Assn.	3	12/1/46	274,050	295,750	0.007%
Federal National Mortgage Assn.	4	12/1/46	176,300	190,650	0.004%
Federal National Mortgage Assn.	3.5	12/1/47	12,572	13,327	0.000%
Federal National Mortgage Assn.	5	12/1/47	249,761	284,237	0.006%
Federal National Mortgage Assn.	4.5	12/1/48	482,284	521,238	0.012%
Federal National Mortgage Assn.	4	12/1/49	1,249,921	1,367,553	0.030%
Federal National Mortgage Assn.	3	12/1/49	4,835,468	5,110,678	0.113%
Federal National Mortgage Assn.	3	2/1/27	743,140	779,210	0.017%
Federal National Mortgage Assn.	7	2/1/30	399	455	0.000%
Federal National Mortgage Assn.	7	2/1/30	573	661	0.000%
Federal National Mortgage Assn.	7	2/1/31	396	454	0.000%
Federal National Mortgage Assn.	6	2/1/34	151,797	179,319	0.004%
Federal National Mortgage Assn.	5	2/1/34	78,076	89,728	0.002%
Federal National Mortgage Assn.	3	2/1/34	6,338,086	6,658,682	0.148%
Federal National Mortgage Assn.	3.5	2/1/35	57,641	61,969	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	532,459	627,078	0.014%
Federal National Mortgage Assn.	5	2/1/36	433,471	498,630	0.011%
Federal National Mortgage Assn.	5	2/1/38	16,006	18,390	0.000%
Federal National Mortgage Assn.	5.5	2/1/40	19,256	21,866	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	263,881	296,661	0.007%
Federal National Mortgage Assn.	4	2/1/41	89,234	98,338	0.002%
Federal National Mortgage Assn.	4	2/1/41	745,880	821,468	0.018%
Federal National Mortgage Assn.	3	2/1/43	773,111	827,342	0.018%
Federal National Mortgage Assn.	3	2/1/43	1,017,148	1,083,606	0.024%
Federal National Mortgage Assn.	3	2/1/47	948,976	1,010,563	0.022%
Federal National Mortgage Assn.	3.5	2/1/47	615,759	652,515	0.014%
Federal National Mortgage Assn.	4	2/1/48	152,813	163,264	0.004%
Federal National Mortgage Assn.	4	2/1/49	206,118	219,641	0.005%
Federal National Mortgage Assn.	4	2/1/50	620,461	664,883	0.015%
Federal National Mortgage Assn.	6	3/1/21	3,953	3,972	0.000%
Federal National Mortgage Assn.	6.5	3/1/24	149	167	0.000%
Federal National Mortgage Assn.	6	3/1/28	209	233	0.000%
Federal National Mortgage Assn.	6	3/1/28	2,112	2,355	0.000%
Federal National Mortgage Assn.	7	3/1/31	22,398	25,765	0.001%
Federal National Mortgage Assn.	5	3/1/34	72,111	82,866	0.002%
Federal National Mortgage Assn.	3	3/1/35	2,691,229	2,924,954	0.065%
Federal National Mortgage Assn.	3	3/1/35	368,180	400,127	0.009%
Federal National Mortgage Assn.	5	3/1/36	113,980	131,108	0.003%
Federal National Mortgage Assn.	5	3/1/36	127,015	146,103	0.003%
Federal National Mortgage Assn.	6	3/1/37	179,328	212,312	0.005%
Federal National Mortgage Assn.	4.5	3/1/41	14,654	16,436	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	409,114	459,811	0.010%
Federal National Mortgage Assn.	3	3/1/43	1,347,866	1,468,198	0.033%



Federal National Mortgage Assn.	3.5	3/1/43	1,502,246	1,632,025	0.036%
Federal National Mortgage Assn.	3.5	3/1/44	260,406	289,702	0.006%
Federal National Mortgage Assn.	4	3/1/44	957,039	1,077,980	0.024%
Federal National Mortgage Assn.	3	3/1/44	1,996,369	2,135,091	0.047%
Federal National Mortgage Assn.	4	3/1/46	161,009	174,790	0.004%
Federal National Mortgage Assn.	4	3/1/49	1,294,839	1,388,130	0.031%
Federal National Mortgage Assn.	6	4/1/21	49	49	0.000%
Federal National Mortgage Assn.	4.5	4/1/23	18,912	19,961	0.000%
Federal National Mortgage Assn.	3.5	4/1/31	830,307	881,345	0.020%
Federal National Mortgage Assn.	7	4/1/32	1,369	1,604	0.000%
Federal National Mortgage Assn.	5	4/1/35	76,890	88,378	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	11,072	12,954	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	73,144	86,299	0.002%
Federal National Mortgage Assn.	4.5	4/1/37	100,332	111,382	0.002%
Federal National Mortgage Assn.	3	4/1/43	1,925,826	2,060,220	0.046%
Federal National Mortgage Assn.	3.5	4/1/45	673,043	717,596	0.016%
Federal National Mortgage Assn.	3.5	4/1/47	814,622	865,607	0.019%
Federal National Mortgage Assn.	4.5	4/1/48	1,114,554	1,207,398	0.027%
Federal National Mortgage Assn.	2.5	5/1/32	852,047	912,901	0.020%
Federal National Mortgage Assn.	6	5/1/33	36,363	42,739	0.001%
Federal National Mortgage Assn.	6	5/1/36	60,827	72,106	0.002%
Federal National Mortgage Assn.	5	5/1/38	643	740	0.000%
Federal National Mortgage Assn.	5	5/1/38	192,013	220,911	0.005%
Federal National Mortgage Assn.	5.5	5/1/39	66,859	77,592	0.002%
Federal National Mortgage Assn.	5	5/1/40	188,142	215,849	0.005%
Federal National Mortgage Assn.	4.5	5/1/41	357,090	401,474	0.009%
Federal National Mortgage Assn.	6	5/1/42	46,524	54,775	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	956,505	1,044,097	0.023%
Federal National Mortgage Assn.	3	5/1/43	325,375	345,721	0.008%
Federal National Mortgage Assn.	5.5	5/1/44	1,410,000	1,648,941	0.037%
Federal National Mortgage Assn.	5.5	5/1/44	814,607	959,040	0.021%
Federal National Mortgage Assn.	3.5	5/1/47	1,819,697	1,936,977	0.043%
Federal National Mortgage Assn.	4.5	5/1/48	2,701,125	3,038,516	0.067%
Federal National Mortgage Assn.	4.5	5/1/49	2,035,516	2,212,218	0.049%
Federal National Mortgage Assn.	4.5	5/1/50	692,113	752,260	0.017%
Federal National Mortgage Assn.	4.5	5/1/50	912,204	993,688	0.022%
Federal National Mortgage Assn.	3.5	5/1/50	3,324,321	3,509,937	0.078%
Federal National Mortgage Assn.	3.5	6/1/33	738,311	784,102	0.017%
Federal National Mortgage Assn.	5	6/1/35	91,652	105,357	0.002%
Federal National Mortgage Assn.	3	6/1/35	148,955	161,911	0.004%
Federal National Mortgage Assn.	6	6/1/36	105,539	125,084	0.003%
Federal National Mortgage Assn.	4.5	6/1/37	1,793	2,015	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	41,029	47,634	0.001%
Federal National Mortgage Assn.	3.5	6/1/38	393,671	414,451	0.009%
Federal National Mortgage Assn.	3.5	6/1/42	56,975	61,849	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	92,503	100,475	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	166,792	184,421	0.004%
Federal National Mortgage Assn.	4	6/1/45	2,328,599	2,543,725	0.056%
Federal National Mortgage Assn.	3.5	6/1/46	526,346	581,742	0.013%
Federal National Mortgage Assn.	3.5	6/1/46	871,089	947,245	0.021%
Federal National Mortgage Assn.	3	6/1/47	523,572	569,887	0.013%
Federal National Mortgage Assn.	4	6/1/48	46,913	50,116	0.001%
Federal National Mortgage Assn.	3	6/1/50	401,050	420,536	0.009%
Federal National Mortgage Assn.	8	7/1/26	436	484	0.000%
Federal National Mortgage Assn.	7	7/1/26	2,599	2,823	0.000%
Federal National Mortgage Assn.	5	7/1/35	110,068	126,516	0.003%
Federal National Mortgage Assn.	2.63	7/1/35	25,100	25,257	0.001%
Federal National Mortgage Assn.	5	7/1/35	147,064	168,964	0.004%
Federal National Mortgage Assn.	4.5	7/1/39	51,627	58,006	0.001%
Federal National Mortgage Assn.	4.5	7/1/40	1,031,404	1,149,396	0.025%
Federal National Mortgage Assn.	5	7/1/40	82,270	94,405	0.002%
Federal National Mortgage Assn.	5	7/1/41	287,409	331,139	0.007%
Federal National Mortgage Assn.	3.5	7/1/42	1,044,154	1,132,379	0.025%
Federal National Mortgage Assn.	3.5	7/1/42	72,714	78,911	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	1,746,646	1,931,241	0.043%
Federal National Mortgage Assn.	3	7/1/43	81,757	87,344	0.002%
Federal National Mortgage Assn.	3.5	7/1/45	826,557	892,437	0.020%
Federal National Mortgage Assn.	4	7/1/46	1,484,694	1,627,241	0.036%
Federal National Mortgage Assn.	3	7/1/46	2,672,399	2,806,725	0.062%
Federal National Mortgage Assn.	3	7/1/50	383,837	402,488	0.009%
Federal National Mortgage Assn.	3	7/1/50	910,725	966,828	0.021%
Federal National Mortgage Assn.	8	8/1/24	95	99	0.000%

Federal National Mortgage Assn.	3.5	8/1/32	1,312,318	1,392,296	0.031%
Federal National Mortgage Assn.	3.5	8/1/32	303,632	323,098	0.007%
Federal National Mortgage Assn.	6	8/1/34	1,458,760	1,727,498	0.038%
Federal National Mortgage Assn.	5	8/1/35	284,069	326,697	0.007%
Federal National Mortgage Assn.	6.5	8/1/36	3,727	4,418	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	338,842	398,134	0.009%
Federal National Mortgage Assn.	6	8/1/37	262,402	310,981	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	151,287	178,025	0.004%
Federal National Mortgage Assn.	6.5	8/1/38	284,261	333,996	0.007%
Federal National Mortgage Assn.	4.5	8/1/39	67,541	75,713	0.002%
Federal National Mortgage Assn.	4	8/1/42	1,506,211	1,660,555	0.037%
Federal National Mortgage Assn.	3.5	8/1/42	149,678	162,506	0.004%
Federal National Mortgage Assn.	4.5	8/1/44	492,524	552,464	0.012%
Federal National Mortgage Assn.	4	8/1/46	723,900	780,426	0.017%
Federal National Mortgage Assn.	4	8/1/47	4,164,409	4,544,313	0.101%
Federal National Mortgage Assn.	3	8/1/47	2,685,196	2,896,672	0.064%
Federal National Mortgage Assn.	3.5	8/1/47	1,449,055	1,578,494	0.035%
Federal National Mortgage Assn.	4	8/1/47	385,809	418,179	0.009%
Federal National Mortgage Assn.	4.5	8/1/48	662,965	716,664	0.016%
Federal National Mortgage Assn.	4.5	8/1/48	329,887	356,694	0.008%
Federal National Mortgage Assn.	3.5	8/1/49	182,731	192,554	0.004%
Federal National Mortgage Assn.	3	8/1/49	519,071	564,985	0.013%
Federal National Mortgage Assn.	7	9/1/25	575	624	0.000%
Federal National Mortgage Assn.	7.5	9/1/26	203	221	0.000%
Federal National Mortgage Assn.	7	9/1/26	77	77	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	284,055	334,580	0.007%
Federal National Mortgage Assn.	6	9/1/38	232,425	275,366	0.006%
Federal National Mortgage Assn.	4.5	9/1/39	96,040	107,883	0.002%
Federal National Mortgage Assn.	6	9/1/39	29,849	35,095	0.001%
Federal National Mortgage Assn.	5.5	9/1/41	4,921	5,788	0.000%
Federal National Mortgage Assn.	3	9/1/43	336,906	366,988	0.008%
Federal National Mortgage Assn.	3.5	9/1/43	580,261	639,891	0.014%
Federal National Mortgage Assn.	3.5	9/1/45	1,947,541	2,096,604	0.046%
Federal National Mortgage Assn.	4	9/1/45	112,164	121,606	0.003%
Federal National Mortgage Assn.	3.5	9/1/45	3,563,113	3,843,704	0.085%
Federal National Mortgage Assn.	4	9/1/46	83,621	91,020	0.002%
Federal National Mortgage Assn.	4.5	9/1/46	780,427	873,149	0.019%
Federal National Mortgage Assn.	3.5	9/1/46	1,831,804	1,948,151	0.043%
Federal National Mortgage Assn.	3	9/1/48	519,005	546,155	0.012%
Federal National Mortgage Assn.	4.5	9/1/48	27,285	29,525	0.001%
Federal National Mortgage Assn.	3	9/1/49	583,289	634,881	0.014%
Federal National Mortgage Assn.	3.5	9/1/49	1,482,565	1,562,245	0.035%
Federal Realty Investment Trust	2.75	6/1/23	1,500,000	1,556,079	0.035%
FedEx			28,447	7,154,989	0.159%
Ferrari			8,516	1,567,710	0.035%
Fidelity National Financial	4.5	8/15/28	2,065,000	2,391,664	0.053%
Fidelity National Information Services	4.25	5/15/28	2,590,000	3,106,389	0.069%
Fidelity National Information Services			100,847	14,845,687	0.329%
Fifth Third Bancorp	3.5	3/15/22	340,000	353,599	0.008%
Fifth Third Bancorp			181,708	3,874,015	0.086%
Fifth Third Bank NA	3.35	7/26/21	2,665,000	2,726,423	0.060%
First American Financial	4.6	11/15/24	415,000	452,538	0.010%
FirstEnergy Transmission	4.35	1/15/25	1,310,000	1,432,615	0.032%
First Republic Bank			9,924	1,082,311	0.024%
Fiserv	3.2	7/1/26	1,100,000	1,221,732	0.027%
Fiserv			136,104	14,025,517	0.311%
FleetCor Technologies			10,563	2,515,050	0.056%
Flowserve			31,540	860,727	0.019%
FMR	4.95	2/1/33	740,000	999,963	0.022%
FNMA 15YR	4.5	10/1/20	0	0	0.000%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,635,000	2,595,642	0.058%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,275,000	1,278,617	0.028%
Ford Motor Credit	5.75	2/1/21	600,000	604,463	0.013%
Fortive			40,322	3,072,940	0.068%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	796,516	801,108	0.018%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	1,194,973	1,286,976	0.029%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	854,678	859,846	0.019%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	327,562	337,868	0.007%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	1,297,752	1,356,394	0.030%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	588,262	594,564	0.013%
Freddie Mac REMICS	4.5	5/25/50	1,234,089	191,721	0.004%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	605,000	606,241	0.013%

Freeport-McMoRan			46,600	728,824	0.016%
Fresenius			149,843	6,814,049	0.151%
Fresnillo	5.5	11/13/23	805,000	900,529	0.020%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	541,201	557,214	0.012%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	417,333	422,155	0.009%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	1,170,348	1,193,448	0.026%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,278,935	1,293,430	0.029%
GATX	4.35	2/15/24	2,105,000	2,296,182	0.051%
GATX	4.85	6/1/21	1,000,000	1,026,873	0.023%
GE			1,841,158	11,470,414	0.254%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	877,000	878,898	0.019%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	2,200,000	2,311,751	0.051%
General Motors	4	4/1/25	1,120,000	1,213,944	0.027%
General Motors			97,238	2,877,272	0.064%
General Motors Financial	3.45	1/14/22	1,400,000	1,438,902	0.032%
General Motors Financial	4.2	11/6/21	1,335,000	1,376,871	0.031%
George Washington University	4.3	9/15/44	975,000	1,196,917	0.027%
Gilead Sciences	3.25	9/1/22	875,000	916,367	0.020%
GlaxoSmithKline, ADR			203,950	7,676,678	0.170%
Global Payments			88,872	15,781,890	0.350%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	1,167,768	1,183,124	0.026%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,355,000	1,366,752	0.030%
Goldman Sachs	6.75	10/1/37	700,000	1,012,947	0.022%
Goldman Sachs	5.75	1/24/22	380,000	405,767	0.009%
Goldman Sachs	3	4/26/22	3,935,000	3,988,756	0.088%
Goldman Sachs			37,823	7,601,288	0.169%
GoodRx Holdings			3,495	194,322	0.004%
Government National Mortgage Assn.	8	10/15/23	375	395	0.000%
Government National Mortgage Assn.	5	10/15/34	486,320	556,531	0.012%
Government National Mortgage Assn.	5	10/15/39	96,860	108,602	0.002%
Government National Mortgage Assn.	4	10/20/41	46,914	51,587	0.001%
Government National Mortgage Assn.	3.5	10/20/44	63,168	68,274	0.002%
Government National Mortgage Assn.	3.5	10/20/45	141,770	153,465	0.003%
Government National Mortgage Assn.	3.5	10/20/45	202,923	219,646	0.005%
Government National Mortgage Assn.	3	10/20/46	1,979,756	2,087,152	0.046%
Government National Mortgage Assn.	5	10/20/47	82,424	91,267	0.002%
Government National Mortgage Assn.	8	11/15/24	175	189	0.000%
Government National Mortgage Assn.	7.5	11/15/25	2,332	2,341	0.000%
Government National Mortgage Assn.	8	11/15/25	2,569	2,612	0.000%
Government National Mortgage Assn.	8	11/15/25	6,858	6,966	0.000%
Government National Mortgage Assn.	7.5	11/15/25	62	68	0.000%
Government National Mortgage Assn.	7.5	11/15/25	266	267	0.000%
Government National Mortgage Assn.	4.5	11/20/39	359,656	399,029	0.009%
Government National Mortgage Assn.	4.5	11/20/40	975,749	1,082,876	0.024%
Government National Mortgage Assn.	3.5	11/20/42	7,549	8,125	0.000%
Government National Mortgage Assn.	5	11/20/42	75,848	85,615	0.002%
Government National Mortgage Assn.	4	11/20/42	15,546	17,141	0.000%
Government National Mortgage Assn.	3	11/20/46	807,195	854,261	0.019%
Government National Mortgage Assn.	3	11/20/46	515,875	545,547	0.012%
Government National Mortgage Assn.	4	11/20/47	1,689,182	1,808,568	0.040%
Government National Mortgage Assn.	5	11/20/47	430,394	476,655	0.011%
Government National Mortgage Assn.	4	1/1/40	2,555,000	2,714,688	0.060%
Government National Mortgage Assn.	2	1/1/50	5,545,000	5,759,869	0.128%
Government National Mortgage Assn.	8	1/15/23	462	464	0.000%
Government National Mortgage Assn.	7.5	1/15/26	959	987	0.000%
Government National Mortgage Assn.	4.5	1/20/41	705,737	793,439	0.018%
Government National Mortgage Assn.	3.5	1/20/46	36,294	38,906	0.001%
Government National Mortgage Assn.	5	1/20/48	1,277,467	1,401,920	0.031%
Government National Mortgage Assn.	5.5	1/20/49	144,616	158,838	0.004%
Government National Mortgage Assn.	3.5	1/20/49	481,453	510,543	0.011%
Government National Mortgage Assn.	4.5	1/20/49	337,696	362,849	0.008%
Government National Mortgage Assn.	5	12/20/34	604,251	689,950	0.015%
Government National Mortgage Assn.	3.5	12/20/42	1,624,985	1,763,729	0.039%
Government National Mortgage Assn.	3.5	12/20/45	1,366,616	1,459,601	0.032%
Government National Mortgage Assn.	5	12/20/47	1,257,722	1,385,956	0.031%
Government National Mortgage Assn.	5.5	12/20/48	700,349	767,605	0.017%
Government National Mortgage Assn.	4.5	12/20/49	1,852,733	1,984,325	0.044%
Government National Mortgage Assn.	8	2/15/23	519	521	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,138	1,246	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,510	1,622	0.000%
Government National Mortgage Assn.	4	2/15/41	840,234	923,676	0.020%
Government National Mortgage Assn.	3.5	2/15/45	74,768	80,291	0.002%

Government National Mortgage Assn.	5.5	2/20/34	181,047	214,725	0.005%
Government National Mortgage Assn.	5.5	2/20/36	1,169	1,386	0.000%
Government National Mortgage Assn.	4	2/20/41	19,495	21,432	0.000%
Government National Mortgage Assn.	3.5	2/20/43	140,123	153,470	0.003%
Government National Mortgage Assn.	4	2/20/44	448,785	489,957	0.011%
Government National Mortgage Assn.	3.5	2/20/45	171,549	188,448	0.004%
Government National Mortgage Assn.	3.5	2/20/46	611,629	671,946	0.015%
Government National Mortgage Assn.	3.5	2/20/46	771,818	832,206	0.018%
Government National Mortgage Assn.	5	2/20/48	1,132,157	1,240,613	0.028%
Government National Mortgage Assn.	3.5	2/20/48	6,447,657	6,968,519	0.155%
Government National Mortgage Assn.	3.5	2/20/48	2,216,900	2,422,566	0.054%
Government National Mortgage Assn.	9.5	3/15/21	142	142	0.000%
Government National Mortgage Assn.	7.5	3/15/23	1,368	1,373	0.000%
Government National Mortgage Assn.	7.5	3/15/23	77	77	0.000%
Government National Mortgage Assn.	7.5	3/15/26	640	696	0.000%
Government National Mortgage Assn.	6.5	3/15/26	935	1,034	0.000%
Government National Mortgage Assn.	6.5	3/15/26	11,127	12,295	0.000%
Government National Mortgage Assn.	4.5	3/20/41	57,724	64,067	0.001%
Government National Mortgage Assn.	5	3/20/41	281,889	321,740	0.007%
Government National Mortgage Assn.	3.5	3/20/43	506,541	553,966	0.012%
Government National Mortgage Assn.	4.5	3/20/47	775,837	844,123	0.019%
Government National Mortgage Assn.	5.5	3/20/49	473,008	518,432	0.011%
Government National Mortgage Assn.	8	4/15/22	208	209	0.000%
Government National Mortgage Assn.	7.5	4/15/26	461	467	0.000%
Government National Mortgage Assn.	6	4/15/36	14,695	17,518	0.000%
Government National Mortgage Assn.	4.5	4/15/41	209,534	233,085	0.005%
Government National Mortgage Assn.	3	4/20/43	607,104	640,348	0.014%
Government National Mortgage Assn.	3.5	4/20/45	33,541	36,873	0.001%
Government National Mortgage Assn.	3	4/20/50	4,462,781	4,589,876	0.102%
Government National Mortgage Assn.	7.5	5/15/24	1,532	1,546	0.000%
Government National Mortgage Assn.	6.5	5/15/24	973	1,075	0.000%
Government National Mortgage Assn.	7.5	5/15/26	1,479	1,485	0.000%
Government National Mortgage Assn.	6.5	5/15/28	219	243	0.000%
Government National Mortgage Assn.	4	5/20/41	500,961	551,121	0.012%
Government National Mortgage Assn.	3.5	5/20/43	404,614	438,591	0.010%
Government National Mortgage Assn.	3.5	5/20/45	54,145	59,484	0.001%
Government National Mortgage Assn.	3.5	5/20/45	116,728	127,461	0.003%
Government National Mortgage Assn.	3	5/20/46	524,994	555,333	0.012%
Government National Mortgage Assn.	3.5	5/20/46	1,664,204	1,776,612	0.039%
Government National Mortgage Assn.	4	5/20/46	547,385	589,184	0.013%
Government National Mortgage Assn.	3.5	5/20/46	21,098	23,178	0.001%
Government National Mortgage Assn.	3.5	5/20/46	19,145	20,905	0.000%
Government National Mortgage Assn.	3.5	5/20/46	7,322	7,899	0.000%
Government National Mortgage Assn.	4	5/20/47	1,458,607	1,569,133	0.035%
Government National Mortgage Assn.	5	5/20/48	137,616	150,139	0.003%
Government National Mortgage Assn.	5.5	5/20/48	967,641	1,069,334	0.024%
Government National Mortgage Assn.	5	5/20/48	133,914	149,237	0.003%
Government National Mortgage Assn.	3	5/20/50	2,186,961	2,241,382	0.050%
Government National Mortgage Assn.	6.5	6/15/23	185	204	0.000%
Government National Mortgage Assn.	7.5	6/15/23	240	241	0.000%
Government National Mortgage Assn.	4.5	6/15/39	484,650	545,146	0.012%
Government National Mortgage Assn.	8.5	6/20/25	2,358	2,408	0.000%
Government National Mortgage Assn.	8.5	6/20/26	1,211	1,216	0.000%
Government National Mortgage Assn.	4	6/20/42	127,118	139,570	0.003%
Government National Mortgage Assn.	3.5	6/20/43	729,620	791,052	0.018%
Government National Mortgage Assn.	3.5	6/20/43	443,543	477,746	0.011%
Government National Mortgage Assn.	3.5	6/20/46	795,568	857,426	0.019%
Government National Mortgage Assn.	3.5	6/20/46	17,841	19,601	0.000%
Government National Mortgage Assn.	4.5	6/20/48	928,904	1,003,119	0.022%
Government National Mortgage Assn.	5	6/20/48	1,268,240	1,383,051	0.031%
Government National Mortgage Assn.	5	6/20/48	260,157	290,354	0.006%
Government National Mortgage Assn.	5	6/20/49	418,687	455,288	0.010%
Government National Mortgage Assn.	4	7/20/42	471,029	517,532	0.011%
Government National Mortgage Assn.	3.5	7/20/43	35,184	38,148	0.001%
Government National Mortgage Assn.	3	7/20/46	304,578	321,746	0.007%
Government National Mortgage Assn.	3.5	7/20/46	339,201	362,225	0.008%
Government National Mortgage Assn.	3	7/20/46	3,607,186	3,817,532	0.085%
Government National Mortgage Assn.	4	7/20/47	570,712	614,517	0.014%
Government National Mortgage Assn.	4.5	7/20/47	576,356	626,147	0.014%
Government National Mortgage Assn.	5	7/20/48	64,789	72,135	0.002%
Government National Mortgage Assn.	8	8/15/25	71	77	0.000%
Government National Mortgage Assn.	3.25	8/20/23	507	517	0.000%

Government National Mortgage Assn.	6	8/20/34	86,601	99,621	0.002%
Government National Mortgage Assn.	3.5	8/20/42	131,073	142,263	0.003%
Government National Mortgage Assn.	3	8/20/46	1,351,896	1,430,245	0.032%
Government National Mortgage Assn.	4	8/20/47	1,733,234	1,866,432	0.041%
Government National Mortgage Assn.	4.5	8/20/47	2,164,514	2,362,533	0.052%
Government National Mortgage Assn.	5	8/20/47	204,483	226,369	0.005%
Government National Mortgage Assn.	5	8/20/48	943,287	1,027,592	0.023%
Government National Mortgage Assn.	7.5	9/15/25	379	386	0.000%
Government National Mortgage Assn.	6.5	9/15/25	16,554	18,293	0.000%
Government National Mortgage Assn.	7.5	9/15/26	580	654	0.000%
Government National Mortgage Assn.	5	9/15/39	124,989	141,653	0.003%
Government National Mortgage Assn.	5	9/15/39	578,648	661,973	0.015%
Government National Mortgage Assn.	3.5	9/15/41	1,255,890	1,333,670	0.030%
Government National Mortgage Assn.	3	9/15/42	679,607	709,466	0.016%
Government National Mortgage Assn.	4.5	9/20/40	223,205	247,719	0.005%
Government National Mortgage Assn.	4	9/20/42	17,547	19,282	0.000%
Government National Mortgage Assn.	3.5	9/20/43	469,261	509,905	0.011%
Government National Mortgage Assn.	4	9/20/47	4,267,785	4,579,962	0.102%
Government National Mortgage Assn.	5	9/20/47	1,761,317	1,950,003	0.043%
Government National Mortgage Assn.	3	9/20/49	4,575,405	4,698,653	0.104%
Government National Mortgage Association	3	11/20/47	385,745	407,456	0.009%
Government National Mortgage Association	3	12/20/47	477,564	495,008	0.011%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	81,777	81,950	0.002%
Great Portland Estates			451,055	3,480,651	0.077%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	1,130,000	1,039,619	0.023%
GS Mortgage-Backed Securities Trust 2020-INV1	3	8/25/50	889,011	910,054	0.020%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	950,000	1,058,153	0.023%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	1,250,000	1,457,421	0.032%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	1,736,000	1,827,927	0.041%
Halliburton			198,482	2,391,708	0.053%
Hamamatsu Photonics KK			89,500	4,523,028	0.100%
Hardee s Funding	4.25	6/20/48	788,900	792,789	0.018%
Hardee s Funding	4.96	6/20/48	1,945,300	2,011,285	0.045%
Hartford Financial Services			81,945	3,020,493	0.067%
Hasbro	3	11/19/24	1,550,000	1,645,217	0.036%
HCA	4.13	6/15/29	1,895,000	2,141,350	0.047%
HCA Healthcare			90,519	11,285,909	0.250%
Healthcare Realty Trust	3.63	1/15/28	1,075,000	1,176,465	0.026%
Healthcare Realty Trust	3.75	4/15/23	1,010,000	1,085,462	0.024%
Healthpeak Properties	2.88	1/15/31	360,000	381,458	0.008%
Heathrow Funding	4.88	7/15/21	935,000	956,926	0.021%
Hess			17,395	711,977	0.016%
High Street Funding Trust I	4.11	2/15/28	1,800,000	2,019,737	0.045%
Hilton Worldwide Holdings			78,443	6,692,757	0.148%
Hologic			19,233	1,278,418	0.028%
Home Depot			29,523	8,198,832	0.182%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	630,732	632,884	0.014%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	1,511,256	1,536,804	0.034%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	811,156	822,560	0.018%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	897,678	896,784	0.020%
Honda Motor			88,200	2,094,511	0.046%
Honeywell International			80,508	13,252,422	0.294%
Housing Development Finance			130,208	3,073,776	0.068%
HSBC Bank USA NA/New York NY	5.88	11/1/34	950,000	1,295,294	0.029%
HSBC Holdings	3.26	3/13/23	1,800,000	1,861,128	0.041%
HSBC Holdings	2.85	6/4/31	640,000	661,600	0.015%
Humana			8,588	3,554,487	0.079%
Huntington Bancshares			143,800	1,318,646	0.029%
Hyatt Hotels	3.38	7/15/23	275,000	281,694	0.006%
Hydro-Quebec	8.4	1/15/22	200,000	219,465	0.005%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	513,688	518,544	0.011%
Hyundai Capital America	3.45	3/12/21	3,145,000	3,180,095	0.071%
Iberdrola			9,558	117,646	0.003%
Iberdrola International BV	6.75	9/15/33	1,000,000	1,367,125	0.030%
IGO			1,076,388	3,243,954	0.072%
IHS Markit			2,407	188,974	0.004%
Illinois State Toll Highway Authority	6.18	1/1/34	470,000	677,787	0.015%
Illinois Tool Works	3.9	9/1/42	1,200,000	1,503,611	0.033%
Illinois Tool Works			3,533	682,611	0.015%
Incyte			40,241	3,611,227	0.080%
Indonesia Government International Bond	4.88	5/5/21	1,000,000	1,025,910	0.023%
Ingersoll-Rand			40,470	1,440,732	0.032%

Ing Groep	3.15	3/29/22	560,000	580,803	0.013%
ING Groep			697,507	4,978,044	0.110%
Inland Valley development Agency	5.5	3/1/33	695,000	786,754	0.017%
Intercontinental Exchange	3.45	9/21/23	1,440,000	1,558,493	0.035%
Intercontinental Exchange			54,919	5,494,646	0.122%
International Paper	4.4	8/15/47	1,180,000	1,424,836	0.032%
International Paper			184,344	7,473,306	0.166%
Interpublic Group of	4	3/15/22	450,000	469,840	0.010%
Interpublic Group of	4.2	4/15/24	585,000	649,870	0.014%
Intesa Sanpaolo	3.38	1/12/23	660,000	683,837	0.015%
Intesa Sanpaolo	3.13	7/14/22	1,875,000	1,926,364	0.043%
Intesa Sanpaolo			1,402,260	2,638,254	0.059%
Intuit			48,704	15,887,732	0.352%
Intuitive Surgical			21,311	15,121,007	0.335%
Invesco Finance	3.13	11/30/22	480,000	505,804	0.011%
Ipsen			34,410	3,597,031	0.080%
Jacobs Engineering Group			50,700	4,703,439	0.104%
JBG SMITH Properties, REIT			6,612	176,805	0.004%
J.B. Hunt Transport Services			9,630	1,217,039	0.027%
Jimmy Johns Funding	3.61	7/30/47	504,400	510,766	0.011%
JobsOhio Beverage System	3.99	1/1/29	1,225,000	1,407,403	0.031%
John deere Capital	2.35	1/8/21	1,255,000	1,261,974	0.028%
Johnson Controls International			145,570	5,946,535	0.132%
Johnson & Johnson			41,865	6,232,861	0.138%
Johnson Matthey			175,746	5,340,588	0.118%
JOYY, ADR			48,688	3,927,661	0.087%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	2,425,000	2,715,107	0.060%
JPMorgan Chase	2.52	4/22/31	1,620,000	1,724,718	0.038%
JPMorgan Chase	3.56	4/23/24	1,875,000	2,003,156	0.044%
JPMorgan Chase	3.38	5/1/23	1,080,000	1,144,398	0.025%
JPMorgan Chase	2.96	5/13/31	1,070,000	1,143,687	0.025%
JPMorgan Chase			76,025	7,318,927	0.162%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	2,737,348	2,816,611	0.062%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	2,362,845	2,418,012	0.054%
Kaiser Foundation Hospitals	3.5	4/1/22	625,000	653,244	0.014%
Kansas City Southern	2.88	11/15/29	2,115,000	2,239,375	0.050%
Kansas City Southern			3,303	597,281	0.013%
Kering			7,210	4,782,728	0.106%
Keurig Dr Pepper	3.55	5/25/21	1,710,000	1,745,096	0.039%
Keurig Dr Pepper			50,935	1,405,806	0.031%
KeyBank NA/Cleveland OH	3.35	6/15/21	2,675,000	2,731,202	0.061%
Keysight Technologies			32,645	3,224,673	0.072%
Kilroy Realty	4.38	10/1/25	480,000	530,147	0.012%
Kilroy Realty	3.45	12/15/24	1,350,000	1,415,232	0.031%
Kimberly-Clark			9,591	1,416,207	0.031%
Kingfisher			1,695,963	6,496,250	0.144%
Kion			72,944	6,228,666	0.138%
Kirin Holdings			156,100	2,931,965	0.065%
KKR			20,214	694,149	0.015%
KLA			332	64,322	0.001%
Knorr-Bremse			33,689	3,967,292	0.088%
Koninklijke Philips			332,055	15,679,441	0.348%
KT			82,122	1,606,861	0.036%
L3Harris Technologies	3.83	4/27/25	570,000	636,158	0.014%
L3Harris Technologies			10,347	1,757,334	0.039%
Lam Research			22,129	7,341,296	0.163%
Largan Precision			26,000	3,044,848	0.068%
Legrand			49,956	3,978,984	0.088%
Leidos Holdings			10,726	956,223	0.021%
Lennar			56,400	4,606,752	0.102%
Liberty Broadband			17,530	2,504,511	0.056%
Liberty Mutual	4.25	6/15/23	410,000	449,240	0.010%
Liberty Mutual	4.85	8/1/44	1,700,000	2,027,942	0.045%
Linde			87,105	20,742,314	0.460%
Lloyds Banking	1.33	6/15/23	420,000	422,625	0.009%
Lloyds Banking Group			9,315,627	3,162,503	0.070%
LM Ericsson			797,506	8,727,299	0.194%
L'Oreal			28,180	9,170,645	0.203%
Lowe's			18,657	3,094,450	0.069%
lululemon athletica			13,096	4,313,430	0.096%
Macquarie Group			68,562	5,943,251	0.132%
Magna International			211,975	9,697,856	0.215%

Magnetite XXIII	1.54	10/25/32	2,020,000	2,009,266	0.045%
Manhattan West	2.41	9/10/39	870,000	845,746	0.019%
Manufacturers & Traders Trust	1.36	12/28/20	834,000	834,017	0.018%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	280,519	0.006%
Marathon Petroleum			20,612	604,756	0.013%
Marriott			65,555	6,069,082	0.135%
Marsh & McLennan	3.5	6/3/24	3,060,000	3,341,951	0.074%
Marsh & McLennan			68,368	7,841,810	0.174%
Marvell Technology Group			121,886	4,838,874	0.107%
Maryland HHEFA	4.67	7/1/36	1,800,000	2,250,666	0.050%
MasterCard			75,203	25,431,399	0.564%
Match			48,631	5,381,020	0.119%
Maxim Integrated Products			25,906	1,751,505	0.039%
Mayo Clinic	4	11/15/47	1,500,000	1,868,576	0.041%
McDonald s	1.45	9/1/25	940,000	966,784	0.021%
McDonald's			68,471	15,028,700	0.333%
McKesson			2,240	333,603	0.007%
MedStar Health	3.63	8/15/49	905,000	988,441	0.022%
Medtronic			52,384	5,443,745	0.121%
Meggitt			1,064,968	3,534,125	0.078%
Melrose Industries			3,151,670	4,673,497	0.104%
Merck			48,742	4,043,149	0.090%
MetLife			221,587	8,236,389	0.183%
Metropolitan Life Global Funding I	3.45	10/9/21	2,605,000	2,686,734	0.060%
Metropolitan Transportation Authority	7.34	11/15/39	240,000	385,013	0.009%
Metropolitan Transportation Authority	5.87	11/15/39	700,000	814,268	0.018%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	500,000	719,915	0.016%
MGM Resorts International			111,729	2,430,106	0.054%
Microchip Technology	3.92	6/1/21	650,000	664,153	0.015%
Micron Technology	4.19	2/15/27	2,940,000	3,351,600	0.074%
Micron Technology			223,598	10,500,162	0.233%
Microsoft			465,337	97,874,331	2.170%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	2,640,000	2,988,937	0.066%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	80,404	81,500	0.002%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	1,201,940	1,250,469	0.028%
Mississippi Power	3.95	3/30/28	1,435,000	1,638,977	0.036%
Mitsubishi Corporation			153,800	3,681,259	0.082%
Mitsubishi Electric			616,000	8,358,632	0.185%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,306,258	0.051%
Mitsubishi Ufj Financial	3.54	7/26/21	3,420,000	3,508,667	0.078%
Mitsubishi UFJ Financial			816,100	3,256,956	0.072%
Mitsubishi UFJ Lease & Finance			438,600	2,037,893	0.045%
Mitsui Fudosan			351,100	6,109,732	0.135%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	543,834	547,683	0.012%
Moncler			131,278	5,372,130	0.119%
Mondelez International			58,838	3,380,243	0.075%
Monolithic Power Systems			2,209	617,658	0.014%
Monster Beverage			13,401	1,074,760	0.024%
Morgan Stanley	4.3	1/27/45	1,150,000	1,458,781	0.032%
Morgan Stanley	3.97	7/22/38	1,445,000	1,695,476	0.038%
Morgan Stanley	6.25	8/9/26	755,000	953,191	0.021%
Morgan Stanley			468,765	22,664,788	0.503%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	1,670,000	1,761,279	0.039%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	1,375,000	1,523,888	0.034%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	2,775,000	3,085,713	0.068%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	495,000	532,904	0.012%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,140,000	2,286,700	0.051%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	1,440,000	1,598,036	0.035%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	2,090,000	1,697,967	0.038%
Morocco Government International Bond	4.25	12/11/22	1,400,000	1,474,220	0.033%
Motorola Solutions			22,062	3,459,542	0.077%
Mplx	1.34	9/9/22	2,250,000	2,244,375	0.050%
MSCI			2,475	883,031	0.020%
M&T Bank	3.55	7/26/23	2,740,000	2,982,838	0.066%
Munich Re			44,746	11,375,277	0.252%
Murata Manufacturing			90,800	5,904,467	0.131%
MVW 2019-2	2.22	10/20/38	1,045,840	1,067,655	0.024%
National Bank of Canada			144,642	7,184,576	0.159%
National Grid			501,416	5,759,370	0.128%
National Rural Utilities Cooperative Finance	2.9	3/15/21	3,220,000	3,258,666	0.072%
NatWest Markets	2.38	5/21/23	3,370,000	3,478,042	0.077%
NAVER			17,027	4,326,921	0.096%

Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,980,000	2,044,472	0.045%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	2,030,000	2,100,813	0.047%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	3,073,775	3,146,420	0.070%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	1,260,000	1,262,023	0.028%
Nestle			263,597	31,371,217	0.696%
Netflix			44,322	22,162,330	0.491%
New Jersey Turnpike Authority	7.41	1/1/40	415,000	703,944	0.016%
Newmont	3.63	6/9/21	1,260,000	1,279,928	0.028%
New Orleans Hotel Trust 2019-HNLA	1.74	4/15/32	845,000	769,357	0.017%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,968,647	2,018,978	0.045%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	950,000	1,326,438	0.029%
New York City Water & Sewer System	6.01	6/15/42	245,000	387,762	0.009%
New York Life Global Funding	1.1	5/5/23	600,000	610,399	0.014%
New York Life Global Funding	3.25	8/6/21	2,095,000	2,148,584	0.048%
New York State dormitory Authority	5.63	3/15/39	1,300,000	1,746,615	0.039%
Next			61,036	4,679,478	0.104%
NextEra Energy			92,419	25,651,818	0.569%
Nike			67,458	8,468,677	0.188%
Nippon Telegraph & Telephone			651,400	13,299,424	0.295%
NiSource	3.95	3/30/48	1,775,000	2,071,508	0.046%
NiSource	3.49	5/15/27	1,730,000	1,924,042	0.043%
NiSource			113,782	2,503,204	0.056%
Nordea Bank Abp	1	6/9/23	820,000	829,455	0.018%
Norfolk Southern	3	4/1/22	1,085,000	1,121,582	0.025%
Norfolk Southern			48,045	10,281,150	0.228%
Northern Trust			4,842	377,531	0.008%
Northrop Grumman			2,572	811,440	0.018%
NortonLifeLock			142,367	2,966,928	0.066%
Novartis			202,311	17,565,515	0.390%
Novartis, ADR			4,889	425,147	0.009%
Novo Nordisk			37,997	2,632,606	0.058%
Nstar Electric	2.38	10/15/22	565,000	584,635	0.013%
NTT Data			496,300	6,351,309	0.141%
Nucor	3.95	5/1/28	2,140,000	2,490,853	0.055%
Nucor	2.7	6/1/30	455,000	487,921	0.011%
Nutrien	4	12/15/26	830,000	959,074	0.021%
NVIDIA			55,843	30,223,348	0.670%
NXP Semiconductors			147,636	18,426,449	0.409%
OBX 2019-EXP3 Trust	3.5	10/25/59	799,334	815,985	0.018%
OBX 2019-EXP3 Trust	1.25	10/25/59	493,204	498,933	0.011%
Occidental Petroleum	3	2/15/27	2,320,000	1,812,500	0.040%
Occidental Petroleum	2.9	8/15/24	2,680,000	2,264,600	0.050%
Octagon Investment Partners XXIII	1.13	7/15/27	1,271,238	1,260,486	0.028%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	830,000	935,401	0.021%
Omron			52,400	4,096,953	0.091%
Oracle			18,511	1,105,107	0.025%
O Reilly Automotive	4.88	1/14/21	1,000,000	1,000,543	0.022%
O Reilly Automotive	3.8	9/1/22	370,000	390,081	0.009%
O Reilly Automotive	3.6	9/1/27	1,825,000	2,074,423	0.046%
O'Reilly Automotive			9,455	4,359,511	0.097%
Otis Worldwide			41,337	2,580,256	0.057%
Otsuka Holdings			135,700	5,748,974	0.127%
OZLM VIII	1.44	10/17/29	1,930,384	1,906,447	0.042%
OZLM VIII	2.07	10/17/29	1,295,000	1,269,100	0.028%
PACCAR			30,143	2,570,595	0.057%
PACCAR Financial	3.1	5/10/21	2,190,000	2,227,872	0.049%
Pacific Gas & Electric	2.1	8/1/27	1,340,000	1,296,075	0.029%
PacifiCorp	3.85	6/15/21	900,000	913,992	0.020%
Packaging Corp of America	4.5	11/1/23	395,000	436,945	0.010%
Packaging Corp of America	3.65	9/15/24	785,000	860,195	0.019%
Packaging Corporation of America			93,673	10,215,041	0.227%
Panasonic			416,500	3,547,779	0.079%
Parker-Hannifin			6,938	1,403,835	0.031%
Paycom Software			4,087	1,272,283	0.028%
PayPal Holdings	2.4	10/1/24	2,720,000	2,886,801	0.064%
PayPal Holdings			95,790	18,873,504	0.419%
PepsiCo			38,726	5,367,424	0.119%
Perrigo Finance Unlimited	3.15	6/15/30	1,510,000	1,564,271	0.035%
Persimmon			127,772	4,071,910	0.090%
Pertamina Persero PT	4.3	5/20/23	1,250,000	1,341,701	0.030%
Perusahaan Gas Negara	5.13	5/16/24	1,105,000	1,211,469	0.027%
Pfizer			89,071	3,268,906	0.072%



Philadelphia Authority for Industrial development	3.96	4/15/26	805,000	871,235	0.019%
Philip Morris International			112,632	8,446,274	0.187%
PICC Property & Casualty			4,622,000	3,246,760	0.072%
Ping An Insurance			357,000	3,705,963	0.082%
Pioneer Natural Resources			4,638	398,822	0.009%
Planet Fitness Master Issuer	4.26	9/5/48	3,062,500	3,063,082	0.068%
PNC Bank NA	3.5	6/8/23	1,330,000	1,431,730	0.032%
PNC Financial Services	3.3	3/8/22	1,100,000	1,142,757	0.025%
PNC Financial Services Group			57,245	6,291,798	0.140%
Pola Orbis Holdings			61,500	1,159,602	0.026%
Port Authority of New York & New Jersey	5.31	8/1/46	1,400,000	1,575,574	0.035%
PPD			15,752	582,666	0.013%
PPG Industries			57,939	7,073,193	0.157%
PPL Capital Funding	3.1	5/15/26	2,200,000	2,421,586	0.054%
Prcoa Global Funding I	3.45	9/1/23	2,650,000	2,864,321	0.064%
Principal Financial	3.4	5/15/25	2,460,000	2,725,171	0.060%
Principal Financial Group			28,446	1,145,520	0.025%
Procter & Gamble			55,447	7,706,579	0.171%
Progress Energy	4.4	1/15/21	450,000	450,414	0.010%
Progressive			17,015	1,610,810	0.036%
Prologis, REIT			253,724	25,529,709	0.566%
Protective Life Global Funding	1.08	6/9/23	780,000	790,146	0.018%
Providence Health & Services Obligated	4.38	10/1/23	1,310,000	1,452,766	0.032%
Prysmian			180,318	5,234,241	0.116%
Public Service Enterprise			103,975	5,709,267	0.127%
Qualcomm			249,275	29,334,682	0.651%
QUALCOMM	3.25	5/20/27	1,120,000	1,255,229	0.028%
QUALCOMM	2.15	5/20/30	2,605,000	2,719,206	0.060%
QVC	4.45	2/15/25	140,000	143,850	0.003%
QVC	4.38	3/15/23	770,000	799,838	0.018%
QVC	4.85	4/1/24	1,645,000	1,719,025	0.038%
Raymond James Financial	3.63	9/15/26	210,000	240,847	0.005%
Raymond James Financial			2,884	209,840	0.005%
Raytheon Technologies			3,844	221,184	0.005%
Recruit Holdings			149,100	5,921,560	0.131%
Regeneron Pharmaceuticals			1,248	698,605	0.015%
Reinsurance Group of America	5	6/1/21	630,000	648,753	0.014%
REI - SECURITY LENDING COLLATERAL			2,075,671	20,756,710	0.460%
RELX Capital	3.5	3/16/23	840,000	892,322	0.020%
RELX Capital	3	5/22/30	945,000	1,032,805	0.023%
Renesas Electronics			245,300	1,800,414	0.040%
Republic of Poland Government International Bond	3.25	4/6/26	1,030,000	1,163,823	0.026%
Republic Services	3.38	11/15/27	1,045,000	1,185,986	0.026%
Rio Tinto			33,526	2,289,874	0.051%
Roche Holding			51,394	17,604,529	0.390%
Rockwell Automation			21,200	4,678,416	0.104%
Rogers Communications	3.63	12/15/25	610,000	689,465	0.015%
Roper Technologies	3	12/15/20	1,160,000	1,162,771	0.026%
Roper Technologies	3.8	12/15/26	1,085,000	1,250,005	0.028%
Roper Technologies	2.95	9/15/29	380,000	416,973	0.009%
Roper Technologies			23,393	9,242,808	0.205%
Ross Stores			92,513	8,633,313	0.191%
Royal Bank of Canada	1.6	4/17/23	2,075,000	2,129,469	0.047%
Royal Dutch Shell, ADR			96,582	2,339,216	0.052%
RPM			5,475	453,549	0.010%
Sabine Pass Liquefaction	4.2	3/15/28	1,335,000	1,448,742	0.032%
Sabine Pass Liquefaction	4.5	5/15/30	560,000	630,560	0.014%
Safran			43,491	4,278,979	0.095%
Salesforce.com			103,510	26,014,133	0.577%
Sampo			172,398	6,827,495	0.151%
Samsonite International			1,380,900	1,402,186	0.031%
Samsung Electronics			243,858	12,106,126	0.268%
San Diego Gas & Electric	4.1	6/15/49	2,570,000	3,096,603	0.069%
Sanofi			125,974	12,624,158	0.280%
Sanofi, ADR			20,890	1,048,051	0.023%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,365,000	1,391,751	0.031%
Santander UK	3.75	11/15/21	1,360,000	1,407,506	0.031%
SAP			77,138	12,011,859	0.266%
SBA Communications, REIT			756	240,771	0.005%
SBA Tower Trust	2.84	1/15/25	1,135,000	1,193,812	0.026%
Scentre			1,497,164	2,383,710	0.053%
Sea, ADR			41,349	6,369,400	0.141%

Sealed Air			9,740	378,009	0.008%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	464,016	462,842	0.010%
Seattle Genetics			5,367	1,050,268	0.023%
Sempra Energy			141,305	16,724,860	0.371%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	505,036	509,182	0.011%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,364,743	1,403,725	0.031%
ServiceNow			34,081	16,529,285	0.367%
Seven & i Holdings			187,000	5,810,110	0.129%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	894,538	904,512	0.020%
Sherwin-Williams			2,967	2,067,228	0.046%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	2,870,000	3,042,085	0.067%
Shopify			1,014	1,037,292	0.023%
Siemens			141,714	17,897,036	0.397%
Siemens Energy			70,857	1,910,766	0.042%
Siemens Healthineers			113,415	5,091,053	0.113%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	72,564	72,636	0.002%
Simon Property	3.8	7/15/50	1,865,000	1,884,336	0.042%
Simon Property Group, REIT			10,563	683,215	0.015%
SL Green Realty, REIT			11,613	538,495	0.012%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	422,000	446,377	0.010%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,068,322	1,136,192	0.025%
Smb Private Education Loan Trust 2020	1.29	7/15/53	2,245,000	2,245,192	0.050%
SMC			4,200	2,342,914	0.052%
Snap Inc.			39,123	1,021,502	0.023%
Snap-On			3,504	515,544	0.011%
Snowflake Computing			4,218	1,058,718	0.023%
SOFTBANK GROUP CORP			71,700	4,436,408	0.098%
Sonic Capital	4.03	2/20/48	250,325	259,857	0.006%
Sony			77,000	5,901,437	0.131%
South32			1,509,459	2,240,123	0.050%
South Carolina Public Service Authority	5.78	12/1/41	2,000,000	2,745,000	0.061%
Southeast Supply Header	4.25	6/15/24	905,000	902,755	0.020%
Southern			24,019	1,103,268	0.024%
Southern Company			161,063	8,732,836	0.194%
Spectra Energy Partners	3.38	10/15/26	480,000	525,010	0.012%
Spectra Energy Partners	4.75	3/15/24	1,145,000	1,275,631	0.028%
S&P Global			13,444	4,847,906	0.108%
Splunk			30,422	5,723,291	0.127%
Spotify Technology			12,412	3,010,779	0.067%
Standard Chartered			289,824	1,333,658	0.030%
Stanley Black & Decker			35,387	5,739,771	0.127%
Stanley Electric			125,800	3,625,446	0.080%
Starbucks			20,646	1,773,904	0.039%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	745,131	763,404	0.017%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	255,809	259,549	0.006%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	677,592	686,974	0.015%
State Grid Overseas Investment 2016	3.75	5/2/23	1,175,000	1,258,325	0.028%
State of California	7.63	3/1/40	2,200,000	3,808,376	0.084%
State Street	3.1	5/15/23	265,000	282,489	0.006%
State Street			14,746	874,880	0.019%
Stora Enso			445,225	6,968,735	0.155%
Storebrand			732,197	3,856,925	0.086%
Stroeer SE & Co KGaA			46,047	3,576,878	0.079%
Stryker			79,507	16,566,874	0.367%
Sumitomo Corporation			368,000	4,436,054	0.098%
Sumitomo Mitsui Financial	3.75	7/19/23	2,045,000	2,214,475	0.049%
Sumitomo Mitsui Trust Holdings			98,354	2,616,590	0.058%
Sumitomo Rubber Industries			140,500	1,305,125	0.029%
Sun Communities, REIT			29,860	4,198,615	0.093%
Suncor Energy	3.1	5/15/25	665,000	714,825	0.016%
Sun Life Financial			187,529	7,641,713	0.169%
Suzuki Motor			108,500	4,647,908	0.103%
Svenska Handelsbanken	3.35	5/24/21	1,825,000	1,861,361	0.041%
Svenska Handelsbanken			550,023	4,601,916	0.102%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	920,000	957,202	0.021%
Synopsys			50,766	10,862,909	0.241%
Taiwan Semiconductor Manufacturing			1,105,969	16,638,284	0.369%
Takeda Pharmaceutical, ADR			142,817	2,547,855	0.057%
Tampa Electric	6.15	5/15/37	1,000,000	1,386,804	0.031%
Targa Resources			17,746	248,976	0.006%
Tarrant County Cultural Education Facilities Finance	4.37	11/15/47	1,200,000	1,475,484	0.033%
TC Energy			112,995	4,748,050	0.105%

TD Ameritrade Holding				39,674	1,553,237	0.034%
Teachers Insurance & Annuity Association of America	4.9	9/15/44	1,800,000	2,248,180	0.050%	
TechnoPro Holdings			62,800	3,932,002	0.087%	
TE Connectivity			10,400	1,016,496	0.023%	
Telecom Italia			5,185,273	2,093,688	0.046%	
Teledyne Technologies			4,401	1,365,234	0.030%	
Teleperformance			13,451	4,146,996	0.092%	
Tencent Holdings	2.99	1/19/23	960,000	1,001,717	0.022%	
Tencent Holdings			311,300	21,026,257	0.466%	
Teradyne			4,500	357,570	0.008%	
Tesla			500	214,505	0.005%	
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	730,000	728,175	0.016%	
Texas Instruments	1.38	3/12/25	650,000	672,569	0.015%	
Texas Instruments			51,993	7,424,080	0.165%	
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	1,900,000	2,150,686	0.048%	
Textron			38,494	1,389,248	0.031%	
Thermo Fisher Scientific			63,309	27,952,190	0.620%	
THG Holdings			118,295	913,108	0.020%	
THK			151,900	3,822,648	0.085%	
Thomson Reuters	3.35	5/15/26	405,000	445,256	0.010%	
Time Warner Cable	6.55	5/1/37	450,000	595,418	0.013%	
Time Warner Cable	6.75	6/15/39	530,000	724,285	0.016%	
Time Warner Cable	4	9/1/21	200,000	204,334	0.005%	
TJX			80,145	4,460,069	0.099%	
T-Mobile US			14,024	1,603,785	0.036%	
Tokio Marine Holdings			164,700	7,206,378	0.160%	
Tokyo Electron			18,600	4,859,338	0.108%	
Toronto-Dominion Bank	3.25	6/11/21	1,595,000	1,626,886	0.036%	
Toronto-Dominion Bank	3.5	7/19/23	1,235,000	1,339,839	0.030%	
Toronto-Dominion Bank	3.63	9/15/31	305,000	341,600	0.008%	
Tosoh			50,800	824,789	0.018%	
Total			223,018	7,659,053	0.170%	
Total, ADR			30,208	1,036,134	0.023%	
Total Capital International	2.99	6/29/41	2,630,000	2,732,575	0.061%	
Towd Point Mortgage Trust 2015-3	3	3/25/54	167,731	168,849	0.004%	
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	234,249	235,645	0.005%	
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	342,771	345,774	0.008%	
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	315,255	320,018	0.007%	
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	412,844	423,165	0.009%	
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	421,823	426,897	0.009%	
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	281,484	288,703	0.006%	
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	932,171	969,272	0.021%	
Towd Point Mortgage Trust 2018-1	3	1/25/58	489,001	510,032	0.011%	
Toyota Motor	3.18	7/20/21	1,505,000	1,539,431	0.034%	
Toyota Motor			157,000	10,420,093	0.231%	
Toyota Motor Credit	2.95	4/13/21	2,690,000	2,724,763	0.060%	
Tradeweb Markets			14,358	832,764	0.018%	
Transcontinental Gas Pipe Line	4.6	3/15/48	1,645,000	1,887,259	0.042%	
TransUnion			4,586	385,820	0.009%	
Transurban Finance Co Pty	4.13	2/2/26	335,000	373,459	0.008%	
Transurban Finance Co Pty	2.45	3/16/31	1,445,000	1,471,019	0.033%	
Transurban Finance Co Pty	3.38	3/22/27	395,000	422,223	0.009%	
Travelers	6.25	6/15/37	750,000	1,121,819	0.025%	
Trinity Health	4.13	12/1/45	725,000	872,066	0.019%	
Trip.Com, ADR			2,903	90,399	0.002%	
TRP Inflation Protected Bond - I			1,177	15,478	0.000%	
TRP Institutional High Yield - Inst			24,001,855	202,815,675	4.498%	
TRP Limited Duration Infl Foc Bd - I			7,089	36,861	0.001%	
TRP Real Assets - I			5,963,422	64,583,864	1.432%	
TRP Treasury Reserve	0.12		192,229,733	192,229,733	4.263%	
Truist Bank	3.5	8/2/22	2,730,000	2,794,728	0.062%	
Truist Financial	1.95	6/5/30	1,250,000	1,285,539	0.029%	
Twilio			1,000	247,090	0.005%	
Tyson Foods			133,014	7,911,673	0.175%	
Ubs	3.49	5/23/23	1,040,000	1,086,800	0.024%	
Ulta Beauty			1,940	434,521	0.010%	
Umicore			95,374	3,967,059	0.088%	
Unilever			340,687	21,004,553	0.466%	
Union Pacific			63,394	12,480,377	0.277%	
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	1,073,268	992,895	0.022%	
United Airlines 2019-1 Class AA Pass Through Trust	4.15	8/25/31	1,095,118	1,091,012	0.024%	
United Airlines Holdings			20,581	715,190	0.016%	

Unitedhealth	4.7	2/15/21	835,000	839,571	0.019%
Unitedhealth	3.75	7/15/25	645,000	735,052	0.016%
Unitedhealth	4.75	7/15/45	1,235,000	1,663,202	0.037%
UnitedHealth Group			72,561	22,622,343	0.502%
United Overseas Bank			315,200	4,440,283	0.098%
United Rentals			21,900	3,821,550	0.085%
University of California	4.6	5/15/31	1,625,000	1,966,234	0.044%
University of California	5.77	5/15/43	750,000	1,090,118	0.024%
University of California	4.13	5/15/45	365,000	452,742	0.010%
UPS			80,693	13,445,875	0.298%
U.S. Treasury Bonds	1.63	11/15/22	315,000	324,844	0.007%
U.S. Treasury Bonds	3.13	11/15/41	3,500,000	4,728,281	0.105%
U.S. Treasury Bonds	3	11/15/44	2,990,000	3,995,388	0.089%
U.S. Treasury Bonds	3	11/15/45	11,185,000	15,026,348	0.333%
U.S. Treasury Bonds	3.5	2/15/39	1,200,000	1,683,750	0.037%
U.S. Treasury Bonds	3.13	2/15/43	3,715,000	5,032,664	0.112%
U.S. Treasury Bonds	2.5	2/15/46	2,975,000	3,672,730	0.081%
U.S. Treasury Bonds	3	2/15/47	1,150,000	1,555,734	0.034%
U.S. Treasury Bonds	3	2/15/48	2,000,000	2,717,188	0.060%
U.S. Treasury Bonds	2	2/15/50	21,100,000	23,862,781	0.529%
U.S. Treasury Bonds	0.63	5/15/30	10,500,000	10,462,266	0.232%
U.S. Treasury Bonds	1.13	5/15/40	1,965,000	1,934,604	0.043%
U.S. Treasury Bonds	3	5/15/45	10,640,000	14,244,300	0.316%
U.S. Treasury Bonds	7.25	8/15/22	100,000	113,234	0.003%
U.S. Treasury Bonds	2.88	8/15/45	4,185,000	5,498,044	0.122%
U.S. Treasury Bonds	2.75	8/15/47	16,080,000	20,873,850	0.463%
U.S. Treasury Bonds	3	8/15/48	3,905,000	5,322,393	0.118%
U.S. Treasury Notes	1.13	2/28/22	13,665,000	13,857,164	0.307%
U.S. Treasury Notes	0.38	4/30/25	19,895,000	20,006,909	0.444%
U.S. Treasury Notes	0.25	5/31/25	19,260,000	19,253,981	0.427%
Utah Transit Authority	5.94	6/15/39	900,000	1,299,006	0.029%
Valero Energy	2.85	4/15/25	260,000	272,322	0.006%
Veeva Systems			7,986	2,245,583	0.050%
Vereit Operating Partnership	3.1	12/15/29	2,130,000	2,127,148	0.047%
Vereit Operating Partnership	3.95	8/15/27	1,490,000	1,584,804	0.035%
VeriSign			6,938	1,421,249	0.032%
Verizon Communications	4.27	1/15/36	870,000	1,064,736	0.024%
Verizon Communications	4	3/22/50	2,000,000	2,454,834	0.054%
Verizon Communications			58,773	3,496,406	0.078%
Vertex Pharmaceuticals			43,923	11,952,327	0.265%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	711,058	715,627	0.016%
Verus Securitization Trust 2019-4	2.64	11/25/59	2,497,838	2,546,542	0.056%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	607,854	623,750	0.014%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	2,768,511	2,837,408	0.063%
V. F.			15,157	1,064,779	0.024%
Virginia Commonwealth Transportation Board	5.35	5/15/35	690,000	912,932	0.020%
Virginia Public Building Authority	5.9	8/1/30	755,000	996,630	0.022%
Visa	2.15	9/15/22	2,420,000	2,504,535	0.056%
Visa			150,190	30,033,494	0.666%
Vistra Operations	3.55	7/15/24	1,370,000	1,452,200	0.032%
Vodafone	4.88	6/19/49	2,045,000	2,510,493	0.056%
Vodafone	4.25	9/17/50	775,000	895,980	0.020%
Vodafone, ADR			341,587	4,584,098	0.102%
Volkswagen Group of America Finance	4	11/12/21	2,595,000	2,688,905	0.060%
Volkswagen Group of America Finance	3.35	5/13/25	1,395,000	1,522,878	0.034%
Voya Financial			11,369	544,916	0.012%
Vulcan Materials	4.5	6/15/47	590,000	690,669	0.015%
Wabtec			14,328	886,617	0.020%
Wal-Mart			21,201	2,966,232	0.066%
Walt Disney	3.7	10/15/25	525,000	594,417	0.013%
Walt Disney	4.5	2/15/21	475,000	482,363	0.011%
Walt Disney			75,903	9,418,044	0.209%
Waste Connections			15,564	1,615,543	0.036%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	503,000	503,107	0.011%
Weibo	3.5	7/5/24	1,390,000	1,464,803	0.032%
Welcia Holdings			64,000	2,813,113	0.062%
Wells Fargo	2.57	2/11/31	1,735,000	1,811,408	0.040%
Wells Fargo	2.39	6/2/28	3,915,000	4,086,688	0.091%
Wells Fargo			410,050	9,640,276	0.214%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	2,377,000	2,575,540	0.057%
Welltower, REIT			63,017	3,471,607	0.077%
Westlake Chemical			16,213	1,024,986	0.023%

Westrock			139,287	4,838,830	0.107%
Weyerhaeuser, REIT			213,398	6,086,111	0.135%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	610,000	651,623	0.014%
Williams	5.1	9/15/45	1,735,000	1,934,969	0.043%
Williams Companies			395,831	7,778,079	0.172%
Willis North America	3.6	5/15/24	820,000	895,462	0.020%
Willis North America	4.5	9/15/28	1,370,000	1,616,960	0.036%
Willis Towers Watson			21,771	4,546,220	0.101%
Wilmar International			1,539,000	4,996,897	0.111%
Wix.com			12,729	3,243,986	0.072%
Woodside Finance	3.7	3/15/28	1,187,000	1,262,671	0.028%
Woodside Finance	3.7	9/15/26	738,000	793,959	0.018%
Workday			32,980	7,094,987	0.157%
Worley			549,728	3,831,460	0.085%
WP Carey	3.85	7/15/29	2,755,000	2,958,300	0.066%
WPP			567,779	4,459,332	0.099%
WPP Finance 2010	3.75	9/19/24	1,310,000	1,435,819	0.032%
Wynn Resorts			19,623	1,409,128	0.031%
Xilinx			21,730	2,265,135	0.050%
XP			19,322	805,534	0.018%
Yum! Brands			116,908	10,673,700	0.237%
Zalando			78,930	7,374,464	0.164%
Z Holdings			766,900	5,122,452	0.114%
Zimmer Biomet Holdings			13,670	1,861,034	0.041%
Zoetis			35,865	5,930,995	0.132%
Zoom Video Communications			6,000	2,820,660	0.063%
Zurich Insurance Group			19,062	6,647,211	0.147%
Miscellaneous Securities ‡				1,831,468	
<b>Total Investments in Securities</b>				<b>4,601,825,627</b>	

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S34 5Y 06/20/2025	(24,000,000)	169,968	0.004%

**Total Swap Contracts** **169,968**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	742	12/31/2020	93,515,188	85,901	2.074%
TUZ0 2YR US NOTE FUT DEC 20	170	12/31/2020	37,563,359	3,556	0.833%
TYZ0 UST 10YR FUT DEC 20	(70)	12/21/2020	(9,767,188)	(99)	(0.217%)
WNZ0 ULTRA US BOND FUT DEC 20	9	12/21/2020	1,996,313	(14,448)	0.044%

**Total Futures Contracts** **74,910**

**NET ASSETS** **4,509,387,891**

#### NET ASSET VALUE PER SHARE

**Balanced Fund Shares** **25.68**

(\$3,731,340,722 / 145,280,952 Shares Outstanding)

**Balanced Fund - I Class Shares** **25.68**

(\$778,047,169 / 30,298,855 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 Depository 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.