

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|---|----------|----------|------------|------------|-----------------|
| 280 Park Avenue 2017-280P Mortgage Trust | 1.03 | 9/15/34 | 317,821 | 317,224 | 0.013% |
| Aaron's | | | 17,126 | 970,188 | 0.040% |
| ABB | | | 110,028 | 2,797,336 | 0.116% |
| AbbVie | 4.88 | 11/14/48 | 885,000 | 1,115,680 | 0.046% |
| AbbVie | 2.95 | 11/21/26 | 945,000 | 1,025,459 | 0.043% |
| AbbVie | 3.2 | 11/21/29 | 170,000 | 186,908 | 0.008% |
| AbbVie | 4.05 | 11/21/39 | 320,000 | 364,489 | 0.015% |
| AbbVie | 4.7 | 5/14/45 | 520,000 | 636,673 | 0.026% |
| AbbVie | | | 57,338 | 5,022,235 | 0.209% |
| ACADIA Pharmaceuticals | | | 4,492 | 185,295 | 0.008% |
| Accelaron Pharma | | | 5,981 | 673,042 | 0.028% |
| Accolade | | | 2,345 | 91,150 | 0.004% |
| Adani Electricity Mumbai | 3.95 | 2/12/30 | 950,000 | 931,782 | 0.039% |
| Adaptive Biotechnologies | | | 4,734 | 230,214 | 0.010% |
| ADT | | | 48,425 | 395,632 | 0.016% |
| Advanced Micro Devices | | | 43,022 | 3,527,374 | 0.146% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.5 | 1/15/25 | 150,000 | 145,702 | 0.006% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.88 | 1/16/24 | 380,000 | 392,311 | 0.016% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.63 | 7/1/22 | 300,000 | 306,731 | 0.013% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 6.5 | 7/15/25 | 265,000 | 285,352 | 0.012% |
| Aerojet Rocketdyne Holdings | | | 6,891 | 274,882 | 0.011% |
| AES | | | 93,887 | 1,700,294 | 0.071% |
| Aflac | 3.6 | 4/1/30 | 115,000 | 134,573 | 0.006% |
| Agilent Technologies | | | 36,571 | 3,691,477 | 0.153% |
| Agios Pharmaceuticals | | | 7,509 | 262,815 | 0.011% |
| Aia | 3.9 | 4/6/28 | 665,000 | 756,407 | 0.031% |
| AIA Group | | | 155,000 | 1,540,715 | 0.064% |
| Aib | 4.26 | 4/10/25 | 375,000 | 402,610 | 0.017% |
| Air Liquide | | | 17,774 | 2,817,368 | 0.117% |
| Air Products & Chemicals | | | 168 | 50,040 | 0.002% |
| Aker BP | 2.88 | 1/15/26 | 150,000 | 148,123 | 0.006% |
| Alcoa | | | 23,300 | 270,979 | 0.011% |
| Alcon | | | 13,166 | 746,456 | 0.031% |
| Alexandria Real Estate Equities | 3.95 | 1/15/28 | 595,000 | 685,278 | 0.028% |
| Alexandria Real Estate Equities | 4.7 | 7/1/30 | 85,000 | 104,753 | 0.004% |
| Alibaba Group Holding, ADR | | | 76,365 | 22,449,783 | 0.932% |
| Align Technology | | | 211 | 69,073 | 0.003% |
| Allogene therapeutics | | | 2,566 | 96,764 | 0.004% |
| Alphabet Class A | | | 3,075 | 4,506,720 | 0.187% |
| Alphabet Class C | | | 25,021 | 36,770,862 | 1.527% |
| Amadeus IT | | | 25,964 | 1,441,946 | 0.060% |
| Amazon.com | | | 15,968 | 50,278,921 | 2.088% |
| Amcor | | | 119,291 | 1,319,592 | 0.055% |
| Amedisys | | | 4,784 | 1,131,081 | 0.047% |
| Ameren | | | 46,828 | 3,703,158 | 0.154% |
| American Airlines 2013-1 Class A Pass Through Trust | 4 | 7/15/25 | 1 | 0 | 0.000% |
| American Airlines 2016-3 Class B Pass Through Trust | 3.75 | 10/15/25 | 81,799 | 56,373 | 0.002% |
| American Airlines 2017-2 Class AA Pass Through Trust | 3.35 | 10/15/29 | 182,810 | 170,853 | 0.007% |
| American Airlines 2017-2 Class B Pass Through Trust | 3.7 | 10/15/25 | 193,065 | 125,540 | 0.005% |
| American Campus Communities Operating Partnership | 3.63 | 11/15/27 | 380,000 | 405,368 | 0.017% |
| American Campus Communities Operating Partnership | 2.85 | 2/1/30 | 615,000 | 621,813 | 0.026% |
| American Campus Communities Operating Partnership | 3.3 | 7/15/26 | 170,000 | 181,449 | 0.008% |
| American Campus Communities, REIT | | | 18,500 | 646,020 | 0.027% |
| American Electric Power | | | 6,871 | 561,567 | 0.023% |
| American International Group | | | 261,718 | 7,205,097 | 0.299% |
| Americredit Automobile Receivables Trust 2016-4 | 2.74 | 12/8/22 | 785,000 | 796,534 | 0.033% |
| Americredit Automobile Receivables Trust 2019-1 | 3.13 | 2/18/25 | 290,000 | 301,018 | 0.012% |
| Analog Devices | | | 13,853 | 1,617,199 | 0.067% |
| Angel Oak Mortgage Trust 2019-3 | 3.24 | 5/25/59 | 298,190 | 301,545 | 0.013% |
| Angel Oak Mortgage Trust 2020-3 | 1.69 | 4/25/65 | 378,545 | 380,750 | 0.016% |
| Angel Oak Mortgage Trust 2020-6 | 1.78 | 5/25/65 | 568,899 | 568,841 | 0.024% |
| Angel Oak Mortgage Trust I LLC 2019-1 | 4.02 | 11/25/48 | 111,362 | 113,670 | 0.005% |
| Angel Oak Mortgage Trust I LLC 2019-4 | 3.3 | 7/26/49 | 354,680 | 358,372 | 0.015% |
| Angel Oak Mortgage Trust LLC 2020-5 | 2.04 | 5/25/65 | 192,582 | 192,683 | 0.008% |
| Anglo American Capital | 4.13 | 9/27/22 | 200,000 | 210,500 | 0.009% |

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| Anthem | 2.25 | 5/15/30 | 210,000 | 215,705 | 0.009% |
| Anthem | | | 24,087 | 6,469,527 | 0.269% |
| Antofagasta | | | 145,287 | 1,917,395 | 0.080% |
| Apellis Pharmaceuticals | | | 2,400 | 72,408 | 0.003% |
| Api | | | 22,067 | 314,013 | 0.013% |
| Api | | | 30,967 | 46,451 | 0.002% |
| Apple | 1.65 | 5/11/30 | 335,000 | 346,032 | 0.014% |
| Apple | | | 220,593 | 25,546,875 | 1.061% |
| Applebee S Funding Llc / Ihop Funding | 4.19 | 6/7/49 | 605,000 | 560,575 | 0.023% |
| Applied Materials | | | 114,904 | 6,831,043 | 0.284% |
| Aptiv | | | 914 | 83,796 | 0.003% |
| APT Pipelines | 3.88 | 10/11/22 | 345,000 | 360,486 | 0.015% |
| APT Pipelines | 4.25 | 7/15/27 | 210,000 | 236,543 | 0.010% |
| Arcutis Biotherapeutics | | | 1,758 | 51,509 | 0.002% |
| Argenx, ADR | | | 4,660 | 1,223,343 | 0.051% |
| Arrow Electronics | 4 | 4/1/25 | 395,000 | 426,190 | 0.018% |
| Asahi Kasei | | | 213,300 | 1,860,751 | 0.077% |
| Asana | | | 4,552 | 131,098 | 0.005% |
| Ascendis Pharma, ADR | | | 13,287 | 2,050,450 | 0.085% |
| Ashford Hospitality Trust 2018-ASHF | 1.4 | 4/15/35 | 345,000 | 321,635 | 0.013% |
| Ashford Hospitality Trust 2018-ASHF | 1.55 | 4/15/35 | 165,000 | 148,974 | 0.006% |
| Ashtead | | | 37,346 | 1,344,888 | 0.056% |
| ASML Holding | | | 4,421 | 1,632,543 | 0.068% |
| ASML Holding | | | 9,519 | 3,516,083 | 0.146% |
| ASOS | | | 46,868 | 3,111,861 | 0.129% |
| Assurant | | | 7,596 | 921,471 | 0.038% |
| Astellas Pharma | | | 315,400 | 4,701,541 | 0.195% |
| Atlantic Capital Bancshares | | | 11,503 | 130,559 | 0.005% |
| Atlassian | | | 5,228 | 950,398 | 0.039% |
| Atricure | | | 10,014 | 399,559 | 0.017% |
| Atrium Hotel Portfolio Trust 2017-ATRM | 1.08 | 12/15/36 | 770,000 | 739,107 | 0.031% |
| AT&T | 2.25 | 2/1/32 | 235,000 | 234,870 | 0.010% |
| AT&T | 4.3 | 2/15/30 | 215,000 | 253,465 | 0.011% |
| AT&T | 4.5 | 3/9/48 | 560,000 | 639,208 | 0.027% |
| AT&T | 2.3 | 6/1/27 | 320,000 | 335,641 | 0.014% |
| AT&T | 2.75 | 6/1/31 | 340,000 | 357,496 | 0.015% |
| AT&T | 3.65 | 6/1/51 | 330,000 | 330,977 | 0.014% |
| Ausgrid Finance Pty | 3.85 | 5/1/23 | 245,000 | 258,772 | 0.011% |
| Ausgrid Finance Pty | 4.35 | 8/1/28 | 385,000 | 440,194 | 0.018% |
| Austin Fairmont Hotel Trust 2019-FAIR | 1.4 | 9/15/32 | 190,000 | 179,923 | 0.007% |
| Austin Fairmont Hotel Trust 2019-FAIR | 1.95 | 9/15/32 | 230,000 | 212,806 | 0.009% |
| Australia & New Zealand Banking | | | 97,472 | 1,216,061 | 0.050% |
| Autoliv | | | 17,233 | 1,267,926 | 0.053% |
| Avalara | | | 1,400 | 178,276 | 0.007% |
| Avanos Medical | | | 14,962 | 497,038 | 0.021% |
| Avidity Biosciences | | | 1,944 | 54,724 | 0.002% |
| Avis Budget Rental Car Funding AESOP | 4 | 3/20/25 | 500,000 | 534,746 | 0.022% |
| Avis Budget Rental Car Funding AESOP | 3.02 | 8/20/26 | 590,000 | 561,111 | 0.023% |
| Avis Budget Rental Car Funding AESOP | 3.07 | 9/20/23 | 245,000 | 250,780 | 0.010% |
| Aviva | | | 287,353 | 1,063,135 | 0.044% |
| Avnet | 3.75 | 12/1/21 | 310,000 | 317,672 | 0.013% |
| Avolon Holdings Funding | 4.38 | 5/1/26 | 240,000 | 225,900 | 0.009% |
| Avolon Holdings Funding | 3.95 | 7/1/24 | 675,000 | 642,094 | 0.027% |
| AXA | | | 187,932 | 3,478,261 | 0.144% |
| Axis Capital Holdings | | | 15,800 | 695,832 | 0.029% |
| Axonics Modulation Technologies | | | 3,634 | 185,479 | 0.008% |
| AZZ | | | 14,000 | 477,680 | 0.020% |
| Baidu | 2.88 | 7/6/22 | 610,000 | 628,028 | 0.026% |
| Baidu | 3.88 | 9/29/23 | 420,000 | 451,141 | 0.019% |
| Baidu, ADR | | | 4,415 | 558,895 | 0.023% |
| Banco De Bogota | 4.38 | 8/3/27 | 600,000 | 631,716 | 0.026% |
| Banco Santander | 3.5 | 4/11/22 | 400,000 | 414,490 | 0.017% |
| Banco Santander | 3.49 | 5/28/30 | 200,000 | 218,042 | 0.009% |
| Banco Santander Chile | 3.88 | 9/20/22 | 315,000 | 332,960 | 0.014% |
| Bangkok Bank PCL/Hong Kong | 3.73 | 9/25/34 | 1,050,000 | 1,031,151 | 0.043% |
| BANK 2019-BNK21 | 3.52 | 10/17/52 | 180,000 | 173,577 | 0.007% |
| BANK 2019-BNK22 | 2.5 | 11/15/62 | 335,000 | 259,781 | 0.011% |
| BANK 2020-BNK25 | 2.84 | 1/15/63 | 140,000 | 151,176 | 0.006% |
| Bank of America | 3.25 | 10/21/27 | 785,000 | 867,814 | 0.036% |
| Bank of America | 3.3 | 1/11/23 | 1,000,000 | 1,061,150 | 0.044% |
| Bank of America | 3.42 | 12/20/28 | 65,000 | 72,353 | 0.003% |
| Bank of America | 2.5 | 2/13/31 | 40,000 | 41,728 | 0.002% |

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| Bank of America | 3.56 | 4/23/27 | 190,000 | 212,181 | 0.009% |
| Bank of America | 2.59 | 4/29/31 | 445,000 | 470,297 | 0.020% |
| Bank of America | 2.68 | 6/19/41 | 325,000 | 330,763 | 0.014% |
| Bank of America | 4.27 | 7/23/29 | 715,000 | 838,022 | 0.035% |
| Bank of America | 1.9 | 7/23/31 | 375,000 | 374,871 | 0.016% |
| Bank of America | | | 393,266 | 9,473,778 | 0.393% |
| BankUnited | | | 33,800 | 740,558 | 0.031% |
| Barclays | 3.68 | 1/10/23 | 390,000 | 402,138 | 0.017% |
| Barclays | 4.61 | 2/15/23 | 745,000 | 779,730 | 0.032% |
| Barclays | 3.93 | 5/7/25 | 380,000 | 406,702 | 0.017% |
| Barclays | 2.85 | 5/7/26 | 515,000 | 536,040 | 0.022% |
| Barclays Bank | 5.14 | 10/14/20 | 355,000 | 355,499 | 0.015% |
| Barings CLO Ltd 2013-I | 1.07 | 1/20/28 | 501,173 | 496,698 | 0.021% |
| Barings CLO Ltd 2016-II | 1.35 | 7/20/28 | 420,000 | 416,853 | 0.017% |
| Barry Callebaut | | | 635 | 1,414,376 | 0.059% |
| BASF | | | 27,613 | 1,681,533 | 0.070% |
| BAT Capital | 3.22 | 8/15/24 | 620,000 | 660,774 | 0.027% |
| BAT Capital | 3.56 | 8/15/27 | 1,025,000 | 1,107,599 | 0.046% |
| BAT International Finance | 1.67 | 3/25/26 | 135,000 | 134,929 | 0.006% |
| Bausch Health | | | 90,778 | 1,410,690 | 0.059% |
| Bayer | | | 52,424 | 3,234,251 | 0.134% |
| Bayer US Finance II | 4.38 | 12/15/28 | 200,000 | 234,411 | 0.010% |
| Bayview Mortgage Fund IVc Trust 2017-RT3 | 3.5 | 1/28/58 | 196,963 | 198,971 | 0.008% |
| Bayview Opportunity Master Fund IVa Trust 2017-RT1 | 3 | 3/28/57 | 48,821 | 50,063 | 0.002% |
| BBCMS 2019-BWAY Mortgage Trust | 2.31 | 11/25/34 | 195,000 | 180,435 | 0.007% |
| BBCMS Mortgage Trust 2020-C7 | 3.61 | 4/15/53 | 325,000 | 337,156 | 0.014% |
| BBVA Bancomer SA/Texas | 5.13 | 1/18/33 | 925,000 | 891,839 | 0.037% |
| BBVA Bancomer SA/Texas | 4.38 | 4/10/24 | 885,000 | 953,818 | 0.040% |
| Becton Dickinson And | 3.73 | 12/15/24 | 300,000 | 331,099 | 0.014% |
| Becton Dickinson And | 2.82 | 5/20/30 | 250,000 | 268,535 | 0.011% |
| Becton Dickinson And | 3.79 | 5/20/50 | 295,000 | 326,563 | 0.014% |
| Becton Dickinson And | 2.89 | 6/6/22 | 148,000 | 152,974 | 0.006% |
| Becton Dickinson And | 3.7 | 6/6/27 | 1,070,000 | 1,206,915 | 0.050% |
| Becton Dickinson And | 4.67 | 6/6/47 | 738,000 | 904,422 | 0.038% |
| Becton, Dickinson & Company | | | 7,065 | 1,643,884 | 0.068% |
| Beijing Enterprises Holdings | | | 202,000 | 608,964 | 0.025% |
| Belden | | | 2,000 | 62,240 | 0.003% |
| BellRing Brands | | | 8,915 | 184,897 | 0.008% |
| Benchmark 2018-B1 Mortgage Trust | 3.88 | 1/15/51 | 225,000 | 256,225 | 0.011% |
| Benchmark 2019-B13 Mortgage Trust | 3.18 | 8/15/57 | 255,000 | 281,297 | 0.012% |
| Benefit Street Partners CLO XI | 1.78 | 4/15/29 | 250,000 | 245,200 | 0.010% |
| Bhp | | | 91,941 | 1,961,493 | 0.081% |
| Bhp | | | 34,421 | 889,219 | 0.037% |
| Biogen | | | 1,022 | 289,921 | 0.012% |
| BJ's Restaurants | | | 18,853 | 555,032 | 0.023% |
| Blackstone Hedge Fund Solutions | | | 102,105 | 122,242,670 | 5.076% |
| BlueMountain CLO 2015-2 | 1.2 | 7/18/27 | 350,843 | 348,696 | 0.014% |
| Blueprint Medicines | | | 7,123 | 660,302 | 0.027% |
| BNP Paribas | | | 54,511 | 1,971,922 | 0.082% |
| Boardwalk Pipelines | 4.95 | 12/15/24 | 375,000 | 409,570 | 0.017% |
| Boardwalk Pipelines | 3.4 | 2/15/31 | 300,000 | 293,927 | 0.012% |
| Boardwalk Pipelines | 5.95 | 6/1/26 | 495,000 | 571,680 | 0.024% |
| Boardwalk Pipelines | 4.45 | 7/15/27 | 85,000 | 91,294 | 0.004% |
| Booking Holdings | 4.1 | 4/13/25 | 140,000 | 157,628 | 0.007% |
| Booking Holdings | 4.5 | 4/13/27 | 150,000 | 176,014 | 0.007% |
| Booking Holdings | 4.63 | 4/13/30 | 170,000 | 203,094 | 0.008% |
| Booking Holdings | | | 2,032 | 3,476,102 | 0.144% |
| Booz Allen Hamilton | | | 9,500 | 788,310 | 0.033% |
| Boral Finance Pty | 3 | 11/1/22 | 60,000 | 61,569 | 0.003% |
| Boral Finance Pty | 3.75 | 5/1/28 | 1,150,000 | 1,194,144 | 0.050% |
| Boston Beer | | | 2,783 | 2,458,391 | 0.102% |
| Boston Properties | 2.75 | 10/1/26 | 351,000 | 375,542 | 0.016% |
| Boston Properties | 3.2 | 1/15/25 | 465,000 | 503,815 | 0.021% |
| Boston Properties | 3.25 | 1/30/31 | 160,000 | 172,395 | 0.007% |
| Boston Properties | 3.65 | 2/1/26 | 370,000 | 411,385 | 0.017% |
| Boston Scientific | | | 115,597 | 4,416,961 | 0.183% |
| Braskem Finance | 7.38 | 1/4/69 | 211,000 | 211,908 | 0.009% |
| Bridge Bancorp | | | 9,900 | 172,557 | 0.007% |
| Bright Horizons Family Solutions | | | 4,358 | 662,590 | 0.028% |
| Brinks Company | | | 14,114 | 579,944 | 0.024% |
| Bristol-Myers Squibb | 5.25 | 8/15/43 | 589,000 | 843,545 | 0.035% |
| British Telecommunications | 3.25 | 11/8/29 | 410,000 | 440,260 | 0.018% |

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| Brixmor Operating Partnership | 3.85 | 2/1/25 | 170,000 | 180,589 | 0.007% |
| Brixmor Operating Partnership | 3.9 | 3/15/27 | 335,000 | 353,659 | 0.015% |
| Brixmor Operating Partnership | 4.13 | 5/15/29 | 715,000 | 773,988 | 0.032% |
| Brixmor Operating Partnership | 3.65 | 6/15/24 | 307,000 | 323,169 | 0.013% |
| Brixmor Operating Partnership | 4.05 | 7/1/30 | 120,000 | 128,358 | 0.005% |
| Broadcom | | | 24,276 | 8,844,232 | 0.367% |
| Bruker | | | 17,370 | 690,458 | 0.029% |
| Bunzl | | | 36,668 | 1,183,884 | 0.049% |
| Burlington Stores | | | 7,200 | 1,483,848 | 0.062% |
| BWX Technologies | | | 8,594 | 483,928 | 0.020% |
| BX Commercial Mortgage Trust 2019-IMC | 1.15 | 4/15/34 | 535,000 | 515,101 | 0.021% |
| Cable One | | | 796 | 1,500,802 | 0.062% |
| Cactus | | | 8,700 | 166,953 | 0.007% |
| California Water Service Group | | | 8,400 | 364,980 | 0.015% |
| Cal-Maine Foods | | | 17,897 | 686,708 | 0.029% |
| Cameron LNG | 3.3 | 1/15/35 | 155,000 | 174,897 | 0.007% |
| Cameron LNG | 3.7 | 1/15/39 | 115,000 | 129,135 | 0.005% |
| Cameron LNG | 2.9 | 7/15/31 | 140,000 | 153,829 | 0.006% |
| Canadian Pacific Railway | | | 2,265 | 689,534 | 0.029% |
| Cantor Commercial Real Estate Lending 2019-CF2 | 3.79 | 11/15/52 | 235,000 | 228,374 | 0.009% |
| Capital One Bank USA NA | 3.38 | 2/15/23 | 1,080,000 | 1,141,939 | 0.047% |
| Capital One Financial | 3.9 | 1/29/24 | 200,000 | 217,692 | 0.009% |
| Capital One Financial | 3.8 | 1/31/28 | 770,000 | 859,106 | 0.036% |
| Capital One Financial | 3.75 | 3/9/27 | 185,000 | 205,425 | 0.009% |
| Capital One Financial | | | 76,748 | 5,515,111 | 0.229% |
| Capital One Multi-Asset Execution Trust | 0.83 | 5/15/28 | 320,000 | 309,512 | 0.013% |
| Capitol Federal Financial | | | 23,680 | 219,395 | 0.009% |
| Cara Therapeutics | | | 7,173 | 91,276 | 0.004% |
| Cardinal Health | 4.5 | 11/15/44 | 80,000 | 87,593 | 0.004% |
| Cardinal Health | 3.75 | 9/15/25 | 330,000 | 368,646 | 0.015% |
| Cardinal Health | 4.9 | 9/15/45 | 85,000 | 99,393 | 0.004% |
| CareDx | | | 2,803 | 106,346 | 0.004% |
| Carlyle Global Market Strategies CLO 2015-3 | 1.25 | 7/28/28 | 1,035,000 | 1,027,679 | 0.043% |
| Carmax Auto Owner Trust 2020-1 | 2.64 | 7/15/26 | 395,000 | 402,652 | 0.017% |
| Carvana | | | 863 | 192,501 | 0.008% |
| Catalent | | | 16,725 | 1,432,664 | 0.059% |
| Caterpillar | | | 27,706 | 4,132,350 | 0.172% |
| Cavco Industries | | | 1,700 | 306,527 | 0.013% |
| Cboe Global Markets | | | 10,398 | 912,321 | 0.038% |
| Centene | | | 38,968 | 2,273,003 | 0.094% |
| Central Japan Railway | | | 10,100 | 1,447,731 | 0.060% |
| Century Plaza Towers 2019-CPT | 3.1 | 11/13/39 | 400,000 | 398,113 | 0.017% |
| Ceridian HCM Holding | | | 14,174 | 1,171,481 | 0.049% |
| Challenger Ltd/Australia | | | 178,234 | 495,987 | 0.021% |
| Charles Schwab | | | 12,760 | 462,295 | 0.019% |
| Charter Communications | | | 1,053 | 657,430 | 0.027% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 6.48 | 10/23/45 | 90,000 | 119,958 | 0.005% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 3.75 | 2/15/28 | 280,000 | 309,948 | 0.013% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.2 | 3/15/28 | 335,000 | 380,266 | 0.016% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 2.8 | 4/1/31 | 535,000 | 554,616 | 0.023% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 3.7 | 4/1/51 | 930,000 | 912,844 | 0.038% |
| Chart Industries | | | 11,612 | 815,975 | 0.034% |
| Cheniere Corpus Christi Holdings | 3.7 | 11/15/29 | 365,000 | 378,231 | 0.016% |
| Cheniere Corpus Christi Holdings | 5.13 | 6/30/27 | 110,000 | 122,100 | 0.005% |
| Chesapeake Utilities | | | 7,250 | 611,175 | 0.025% |
| Chipotle Mexican Grill | | | 2,088 | 2,596,866 | 0.108% |
| Chubb | | | 8,546 | 992,362 | 0.041% |
| Chuy's Holdings | | | 20,439 | 400,196 | 0.017% |
| CIFC Funding 2015-IV | 1.42 | 10/20/27 | 400,000 | 397,759 | 0.017% |
| Cigna | 4.13 | 11/15/25 | 765,000 | 875,334 | 0.036% |
| Cigna | 4.5 | 2/25/26 | 575,000 | 669,999 | 0.028% |
| Cigna | 3.4 | 3/1/27 | 80,000 | 89,855 | 0.004% |
| Cigna | 4.8 | 8/15/38 | 515,000 | 638,535 | 0.027% |
| Cigna | | | 28,875 | 4,891,714 | 0.203% |
| CIM Trust 2019-INV3 | 3.5 | 8/25/49 | 200,054 | 204,801 | 0.009% |
| CIM Trust 2020-INV1 | 2.5 | 4/25/50 | 750,000 | 771,561 | 0.032% |
| Cinemark Holdings | | | 19,900 | 199,000 | 0.008% |
| Cintas | | | 4,868 | 1,620,216 | 0.067% |
| Citigroup | 3.11 | 4/8/26 | 365,000 | 392,873 | 0.016% |
| Citigroup Commercial Mortgage Trust 2014-GC21 | 4.03 | 5/10/47 | 380,000 | 411,439 | 0.017% |
| Citigroup Commercial Mortgage Trust 2015-GC27 | 3.14 | 2/10/48 | 225,000 | 243,244 | 0.010% |
| Citigroup Commercial Mortgage Trust 2017-C4 | 3.76 | 10/12/50 | 405,000 | 456,138 | 0.019% |

| | | | | | |
|---|------|----------|-----------|------------|--------|
| Citigroup Commercial Mortgage Trust 2018-B2 | 4.83 | 3/10/51 | 275,000 | 268,615 | 0.011% |
| Citigroup Commercial Mortgage Trust 2020-555 | 2.65 | 12/10/41 | 1,000,000 | 1,064,530 | 0.044% |
| CK Hutchison Holdings | | | 164,886 | 999,169 | 0.041% |
| Clarivate | | | 45,658 | 1,414,941 | 0.059% |
| Close Brothers | | | 27,547 | 362,343 | 0.015% |
| CME Group | | | 7,724 | 1,292,302 | 0.054% |
| Cnh Equipment Trust 2017 | 2.54 | 5/15/25 | 50,000 | 50,855 | 0.002% |
| Cno Financial | 5.25 | 5/30/25 | 532,000 | 609,140 | 0.025% |
| Coca-Cola | | | 31,847 | 1,572,286 | 0.065% |
| Cole Park CLO Ltd 2015-1 | 1.32 | 10/20/28 | 750,000 | 747,529 | 0.031% |
| COLT 2018-4 Mortgage Loan Trust | 4.01 | 12/28/48 | 165,092 | 167,251 | 0.007% |
| COLT 2018-4 Mortgage Loan Trust | 4.11 | 12/28/48 | 137,088 | 138,898 | 0.006% |
| COLT 2019-3 Mortgage Loan Trust | 2.76 | 8/25/49 | 278,768 | 281,928 | 0.012% |
| COLT 2020-3 Mortgage Loan Trust | 1.51 | 4/27/65 | 234,358 | 235,538 | 0.010% |
| COLT 2020-3 Mortgage Loan Trust | 2.38 | 4/27/65 | 375,047 | 375,573 | 0.016% |
| Columbia Banking System | | | 9,373 | 223,546 | 0.009% |
| Comcast | 3.25 | 11/1/39 | 445,000 | 494,278 | 0.021% |
| Comcast | 2.8 | 1/15/51 | 1,560,000 | 1,563,870 | 0.065% |
| Comcast | 2.45 | 8/15/52 | 170,000 | 157,281 | 0.007% |
| COMM 2014-UBS5 Mortgage Trust | 3.84 | 9/10/47 | 480,000 | 527,928 | 0.022% |
| COMM 2015-CCRE24 Mortgage Trust | 4.03 | 8/10/48 | 230,000 | 254,335 | 0.011% |
| COMM 2015-LC21 Mortgage Trust | 4.48 | 7/10/48 | 500,000 | 535,418 | 0.022% |
| COMM 2015-PC1 Mortgage Trust | 4.58 | 7/10/50 | 250,000 | 265,723 | 0.011% |
| COMM 2016-CR28 Mortgage Trust | 3.76 | 2/10/49 | 430,000 | 483,680 | 0.020% |
| COMM 2016-CR28 Mortgage Trust | 3.65 | 2/10/49 | 313,944 | 335,730 | 0.014% |
| COMM 2016-DC2 Mortgage Trust | 3.77 | 2/10/49 | 370,000 | 415,796 | 0.017% |
| Community Healthcare Trust, REIT | | | 3,600 | 168,336 | 0.007% |
| Compass Group | | | 103,274 | 1,551,366 | 0.064% |
| Computer Modelling | | | 26,600 | 103,080 | 0.004% |
| Concho Resources | 2.4 | 2/15/31 | 70,000 | 66,756 | 0.003% |
| Connecticut Avenue Securities Trust 2020-R02 | 0.9 | 1/25/40 | 170,411 | 169,978 | 0.007% |
| Constellium | | | 35,400 | 277,890 | 0.012% |
| Conyers Park II Acquisition | | | 19,245 | 204,959 | 0.009% |
| CoStar Group | | | 3,443 | 2,921,420 | 0.121% |
| Country Garden Holdings | 5.13 | 1/17/25 | 200,000 | 209,500 | 0.009% |
| Country Garden Holdings | 6.15 | 9/17/25 | 400,000 | 441,630 | 0.018% |
| Coupa Software | | | 2,514 | 689,439 | 0.029% |
| Covestro | | | 26,554 | 1,316,822 | 0.055% |
| Credit Suisse | 4.19 | 4/1/31 | 485,000 | 560,175 | 0.023% |
| Credit Suisse | 2.19 | 6/5/26 | 530,000 | 545,781 | 0.023% |
| Credit Suisse | 2.59 | 9/11/25 | 615,000 | 640,640 | 0.027% |
| Credit Suisse Mortgage Capital Certificates 2019-ICE4 | 1.75 | 5/15/36 | 510,000 | 504,881 | 0.021% |
| Crispr therapeutics | | | 1,200 | 100,368 | 0.004% |
| Cross Country Healthcare | | | 18,315 | 118,864 | 0.005% |
| CrossFirst Bankshares | | | 18,096 | 157,254 | 0.007% |
| Crown Castle Towers | 3.66 | 5/15/25 | 725,000 | 762,811 | 0.032% |
| CSAIL 2019-C17 Commercial Mortgage Trust | 3.28 | 9/15/52 | 230,000 | 253,048 | 0.011% |
| CSAIL 2019-C17 Commercial Mortgage Trust | 3.48 | 9/15/52 | 270,000 | 283,514 | 0.012% |
| CSL | | | 4,204 | 868,407 | 0.036% |
| CSMC 2020-NET | 2.26 | 8/15/37 | 210,000 | 216,525 | 0.009% |
| CTS | | | 23,094 | 508,761 | 0.021% |
| CubeSmart, REIT | | | 17,100 | 552,501 | 0.023% |
| Cubic | | | 12,895 | 750,102 | 0.031% |
| Cummins | | | 5,973 | 1,261,259 | 0.052% |
| CVS Health | 4.1 | 3/25/25 | 46,000 | 51,949 | 0.002% |
| CVS Health | 5.05 | 3/25/48 | 250,000 | 316,393 | 0.013% |
| CVS Health | 3.63 | 4/1/27 | 685,000 | 769,369 | 0.032% |
| CVS Health | 4.25 | 4/1/50 | 365,000 | 427,851 | 0.018% |
| CVS Health | 5.13 | 7/20/45 | 20,000 | 25,105 | 0.001% |
| CVS Health | 1.3 | 8/21/27 | 295,000 | 289,412 | 0.012% |
| CVS Health | 2.7 | 8/21/40 | 115,000 | 109,925 | 0.005% |
| CVS Health | | | 1,512 | 88,301 | 0.004% |
| CyberAgent | | | 34,000 | 2,099,552 | 0.087% |
| Danaher | | | 101,973 | 21,957,846 | 0.912% |
| Danske Bank | 5.38 | 1/12/24 | 510,000 | 573,038 | 0.024% |
| Danske Bank | 3.24 | 12/20/25 | 205,000 | 218,169 | 0.009% |
| Danske Bank | 3 | 9/20/22 | 200,000 | 203,867 | 0.008% |
| DBS Group | | | 65,342 | 960,616 | 0.040% |
| DCC | | | 19,244 | 1,489,738 | 0.062% |
| DC office Trust 2019-MTC | 3.17 | 9/15/45 | 430,000 | 420,713 | 0.017% |
| Deephaven Residential Mortgage Trust 2018-2 | 3.48 | 4/25/58 | 167,521 | 170,667 | 0.007% |
| Deephaven Residential Mortgage Trust 2018-3 | 4.36 | 8/25/58 | 195,000 | 197,110 | 0.008% |

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|--|------|----------|---------|-----------|--------|
| Deephave Residential Mortgage Trust 2019-2 | 3.56 | 4/25/59 | 225,219 | 227,836 | 0.009% |
| Deere | | | 34,645 | 7,678,371 | 0.319% |
| Delta Air Lines Inc / SkyMiles IP | 4.5 | 10/20/25 | 5,000 | 5,131 | 0.000% |
| Denny's | | | 22,000 | 220,000 | 0.009% |
| Denso | | | 26,000 | 1,139,625 | 0.047% |
| Descartes Systems | | | 22,100 | 1,259,258 | 0.052% |
| Devon Energy | | | 24,100 | 227,986 | 0.009% |
| Diageo | | | 72,411 | 2,487,236 | 0.103% |
| Diamondback Energy | 2.88 | 12/1/24 | 615,000 | 622,688 | 0.026% |
| Diamondback Energy | 3.25 | 12/1/26 | 430,000 | 430,572 | 0.018% |
| Diamondback Energy | 3.5 | 12/1/29 | 165,000 | 158,400 | 0.007% |
| Diamondback Energy | | | 15,200 | 457,824 | 0.019% |
| Direct Line Insurance | | | 161,548 | 563,435 | 0.023% |
| Discover Financial Services | 4.1 | 2/9/27 | 480,000 | 532,579 | 0.022% |
| Discover Financial Services | 3.75 | 3/4/25 | 630,000 | 686,077 | 0.028% |
| DNB | | | 196,563 | 2,738,245 | 0.114% |
| DocuSign | | | 10,188 | 2,192,865 | 0.091% |
| Dollar General | | | 25,861 | 5,420,983 | 0.225% |
| Dollar Tree | | | 491 | 44,848 | 0.002% |
| Dominion Energy | | | 2,752 | 217,215 | 0.009% |
| Domino's Pizza | | | 683 | 290,466 | 0.012% |
| Douglas Emmett, REIT | | | 3,700 | 92,870 | 0.004% |
| Dril-Quip | | | 5,300 | 131,228 | 0.005% |
| DRIVEN BRANDS FUNDING | 4.64 | 4/20/49 | 216,700 | 229,210 | 0.010% |
| DRIVEN BRANDS FUNDING | 3.79 | 7/20/50 | 200,000 | 206,550 | 0.009% |
| Drive Shack | | | 40,000 | 44,800 | 0.002% |
| Dryden 86 CLO | 1.88 | 7/17/30 | 905,000 | 907,372 | 0.038% |
| Duck Creek Technologies | | | 1,627 | 73,915 | 0.003% |
| Duke Energy | | | 6,798 | 602,031 | 0.025% |
| Dunkin Brands | | | 5,100 | 417,741 | 0.017% |
| DuPont de Nemours | | | 31,368 | 1,740,297 | 0.072% |
| EastGroup Properties, REIT | | | 9,800 | 1,267,434 | 0.053% |
| East West Bancorp | | | 14,400 | 471,456 | 0.020% |
| Ecolab | 4.8 | 3/24/30 | 30,000 | 38,110 | 0.002% |
| Edison International | 4.95 | 4/15/25 | 25,000 | 27,444 | 0.001% |
| Edison International | | | 5,043 | 256,386 | 0.011% |
| Edwards Lifesciences | | | 552 | 44,061 | 0.002% |
| Elanco Animal Health | | | 54,953 | 1,534,837 | 0.064% |
| Elara Hgv Timeshare Issuer 2014 | 2.53 | 2/25/27 | 33,105 | 33,160 | 0.001% |
| Electric Power development | | | 62,600 | 965,558 | 0.040% |
| Electronic Arts | | | 924 | 120,499 | 0.005% |
| Elekta | | | 142,586 | 1,791,805 | 0.074% |
| Element Fleet Management | | | 255,794 | 2,128,495 | 0.088% |
| Element Solutions | | | 63,760 | 670,118 | 0.028% |
| Ellington Financial Mortgage Trust 2019-2 | 2.74 | 11/25/59 | 294,133 | 299,751 | 0.012% |
| Empresa Nacional De Telecomunicaciones | 4.88 | 10/30/24 | 450,000 | 481,505 | 0.020% |
| Enanta Pharmaceuticals | | | 700 | 32,046 | 0.001% |
| Enbridge | | | 109,798 | 3,206,102 | 0.133% |
| Encore Capital | | | 12,866 | 496,499 | 0.021% |
| Enel Chile | 4.88 | 6/12/28 | 705,000 | 834,762 | 0.035% |
| Enel Finance International | 2.75 | 4/6/23 | 845,000 | 881,829 | 0.037% |
| Energy Transfer Operating | 5.88 | 1/15/24 | 255,000 | 280,181 | 0.012% |
| Energy Transfer Operating | 4.5 | 4/15/24 | 95,000 | 100,463 | 0.004% |
| Energy Transfer Operating | 4.2 | 4/15/27 | 245,000 | 252,044 | 0.010% |
| Energy Transfer Operating | 5.25 | 4/15/29 | 210,000 | 225,488 | 0.009% |
| Energy Transfer Operating | 6.25 | 4/15/49 | 315,000 | 324,844 | 0.013% |
| Energy Transfer Operating | 2.9 | 5/15/25 | 140,000 | 140,525 | 0.006% |
| Energy Transfer Operating | 5 | 5/15/50 | 70,000 | 64,400 | 0.003% |
| Energy Transfer Operating | 5.5 | 6/1/27 | 280,000 | 307,650 | 0.013% |
| Energy Transfer Operating | 4.95 | 6/15/28 | 145,000 | 153,519 | 0.006% |
| Energy Transfer Operating | 6 | 6/15/48 | 520,000 | 520,650 | 0.022% |
| Enerpac Tool | | | 27,400 | 515,394 | 0.021% |
| Engie | | | 218,070 | 2,914,200 | 0.121% |
| Eni | 4.75 | 9/12/28 | 450,000 | 524,903 | 0.022% |
| Entegris | | | 22,200 | 1,650,348 | 0.069% |
| Entergy | | | 17,950 | 1,768,614 | 0.073% |
| EOG Resources | | | 11,218 | 403,175 | 0.017% |
| Equifax | | | 9,948 | 1,560,841 | 0.065% |
| Equinor | | | 153,961 | 2,181,268 | 0.091% |
| Equitable Holdings | 3.9 | 4/20/23 | 195,000 | 209,153 | 0.009% |
| Equitable Holdings | 4.35 | 4/20/28 | 495,000 | 563,351 | 0.023% |
| Equitable Holdings | | | 241,512 | 4,405,179 | 0.183% |

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|--|------|----------|---------|------------|--------|
| Equity Bancshares | | | 9,876 | 153,078 | 0.006% |
| ERO Copper | | | 30,500 | 444,598 | 0.018% |
| Erste Group Bank | | | 40,040 | 838,459 | 0.035% |
| ESCO Technologies | | | 11,162 | 899,211 | 0.037% |
| Essent | | | 15,309 | 566,586 | 0.024% |
| Essex Portfolio | 3.38 | 4/15/26 | 405,000 | 449,731 | 0.019% |
| EssilorLuxottica | | | 12,826 | 1,746,096 | 0.072% |
| E*TRADE Financial | | | 82,803 | 4,144,290 | 0.172% |
| Etsy | | | 4,682 | 569,472 | 0.024% |
| Euronet Worldwide | | | 5,600 | 510,160 | 0.021% |
| Evo Payments | | | 2,241 | 55,689 | 0.002% |
| Evotec | | | 31,301 | 825,236 | 0.034% |
| Exact Sciences | | | 5,924 | 603,952 | 0.025% |
| ExxonMobil | | | 6,062 | 208,108 | 0.009% |
| Facebook | | | 106,187 | 27,810,375 | 1.155% |
| Falabella | 4.38 | 1/27/25 | 900,000 | 970,759 | 0.040% |
| Fannie Mae Connecticut Avenue Securities | 1.25 | 11/25/29 | 592,161 | 585,346 | 0.024% |
| Fannie Mae Connecticut Avenue Securities | 1.15 | 2/25/30 | 295,153 | 290,531 | 0.012% |
| Fannie Mae Connecticut Avenue Securities | 1 | 7/25/30 | 502,966 | 494,265 | 0.021% |
| Fannie Mae Connecticut Avenue Securities | 1.05 | 8/25/30 | 252,945 | 245,575 | 0.010% |
| Fannie Mae Connecticut Avenue Securities | 1.5 | 9/25/29 | 509,546 | 504,734 | 0.021% |
| Fannie Mae Interest Strip | 6.5 | 2/25/32 | 4,472 | 761 | 0.000% |
| Fannie Mae REMICS | 4 | 6/25/44 | 256,554 | 262,540 | 0.011% |
| FB Financial | | | 16,367 | 411,139 | 0.017% |
| Federal Home Loan Mortgage | 7 | 10/1/25 | 110 | 117 | 0.000% |
| Federal Home Loan Mortgage | 6 | 10/1/32 | 2,147 | 2,397 | 0.000% |
| Federal Home Loan Mortgage | 6.5 | 10/1/32 | 6,778 | 7,583 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 10/1/39 | 70,237 | 78,951 | 0.003% |
| Federal Home Loan Mortgage | 4.5 | 10/1/39 | 90,303 | 101,321 | 0.004% |
| Federal Home Loan Mortgage | 4 | 10/1/40 | 5,507 | 6,073 | 0.000% |
| Federal Home Loan Mortgage | 4 | 10/1/40 | 3,787 | 4,121 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 10/1/40 | 51,763 | 58,262 | 0.002% |
| Federal Home Loan Mortgage | 4 | 10/1/41 | 97,220 | 107,162 | 0.004% |
| Federal Home Loan Mortgage | 4.5 | 10/1/41 | 170,154 | 191,020 | 0.008% |
| Federal Home Loan Mortgage | 3.5 | 10/1/42 | 177,898 | 193,009 | 0.008% |
| Federal Home Loan Mortgage | 6.5 | 11/1/29 | 7,287 | 8,153 | 0.000% |
| Federal Home Loan Mortgage | 4 | 11/1/40 | 3,894 | 4,299 | 0.000% |
| Federal Home Loan Mortgage | 4 | 11/1/40 | 108,160 | 118,711 | 0.005% |
| Federal Home Loan Mortgage | 3.5 | 11/1/42 | 333,332 | 361,949 | 0.015% |
| Federal Home Loan Mortgage | 5 | 1/1/24 | 27,192 | 28,664 | 0.001% |
| Federal Home Loan Mortgage | 3.88 | 1/1/37 | 14,765 | 14,852 | 0.001% |
| Federal Home Loan Mortgage | 4 | 1/1/41 | 272,086 | 299,760 | 0.012% |
| Federal Home Loan Mortgage | 6 | 12/1/33 | 45,166 | 53,078 | 0.002% |
| Federal Home Loan Mortgage | 5 | 12/1/36 | 13,583 | 15,630 | 0.001% |
| Federal Home Loan Mortgage | 4.5 | 12/1/39 | 29,309 | 32,967 | 0.001% |
| Federal Home Loan Mortgage | 4 | 12/1/40 | 1,240 | 1,368 | 0.000% |
| Federal Home Loan Mortgage | 4 | 12/1/40 | 33,155 | 36,841 | 0.002% |
| Federal Home Loan Mortgage | 4 | 12/1/41 | 86,979 | 95,022 | 0.004% |
| Federal Home Loan Mortgage | 3 | 12/1/42 | 660,720 | 717,419 | 0.030% |
| Federal Home Loan Mortgage | 3.75 | 2/1/35 | 44,839 | 47,109 | 0.002% |
| Federal Home Loan Mortgage | 3.75 | 2/1/37 | 33,773 | 35,538 | 0.001% |
| Federal Home Loan Mortgage | 4 | 2/1/41 | 220,308 | 243,076 | 0.010% |
| Federal Home Loan Mortgage | 3 | 2/1/47 | 902,075 | 946,157 | 0.039% |
| Federal Home Loan Mortgage | 6.5 | 3/1/32 | 2,969 | 3,322 | 0.000% |
| Federal Home Loan Mortgage | 6 | 3/1/33 | 93,338 | 110,054 | 0.005% |
| Federal Home Loan Mortgage | 3.5 | 3/1/44 | 111,689 | 121,303 | 0.005% |
| Federal Home Loan Mortgage | 3.5 | 3/1/46 | 534,366 | 583,789 | 0.024% |
| Federal Home Loan Mortgage | 6 | 4/1/24 | 245 | 274 | 0.000% |
| Federal Home Loan Mortgage | 2.5 | 4/1/30 | 223,700 | 237,272 | 0.010% |
| Federal Home Loan Mortgage | 7 | 4/1/32 | 2,133 | 2,489 | 0.000% |
| Federal Home Loan Mortgage | 6.5 | 4/1/32 | 12,101 | 13,539 | 0.001% |
| Federal Home Loan Mortgage | 5 | 4/1/40 | 7,458 | 8,590 | 0.000% |
| Federal Home Loan Mortgage | 3 | 4/1/43 | 345,060 | 372,572 | 0.015% |
| Federal Home Loan Mortgage | 3 | 4/1/43 | 301,070 | 323,011 | 0.013% |
| Federal Home Loan Mortgage | 6.5 | 5/1/32 | 2,706 | 3,099 | 0.000% |
| Federal Home Loan Mortgage | 3.5 | 5/1/43 | 128,765 | 139,657 | 0.006% |
| Federal Home Loan Mortgage | 7 | 6/1/32 | 1,787 | 1,861 | 0.000% |
| Federal Home Loan Mortgage | 7 | 6/1/32 | 2,534 | 2,660 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 6/1/39 | 159,004 | 178,439 | 0.007% |
| Federal Home Loan Mortgage | 5 | 7/1/25 | 87 | 92 | 0.000% |
| Federal Home Loan Mortgage | 6.5 | 7/1/35 | 2,685 | 3,004 | 0.000% |
| Federal Home Loan Mortgage | 2.73 | 7/1/35 | 2,880 | 2,904 | 0.000% |

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|---------------------------------|------|---------|---------|---------|--------|
| Federal Home Loan Mortgage | 5 | 7/1/40 | 45,758 | 52,736 | 0.002% |
| Federal Home Loan Mortgage | 6 | 8/1/21 | 1,959 | 1,986 | 0.000% |
| Federal Home Loan Mortgage | 6 | 8/1/22 | 7,973 | 8,148 | 0.000% |
| Federal Home Loan Mortgage | 6 | 8/1/38 | 6,320 | 7,395 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 8/1/39 | 33,551 | 37,642 | 0.002% |
| Federal Home Loan Mortgage | 4.5 | 8/1/40 | 24,519 | 27,519 | 0.001% |
| Federal Home Loan Mortgage | 5 | 8/1/40 | 76,852 | 88,350 | 0.004% |
| Federal Home Loan Mortgage | 4 | 8/1/40 | 50,926 | 56,204 | 0.002% |
| Federal Home Loan Mortgage | 5 | 8/1/40 | 67,097 | 77,142 | 0.003% |
| Federal Home Loan Mortgage | 3.5 | 8/1/42 | 469,143 | 507,890 | 0.021% |
| Federal Home Loan Mortgage | 4.04 | 9/1/32 | 679 | 680 | 0.000% |
| Federal Home Loan Mortgage | 3.5 | 9/1/42 | 68,565 | 73,701 | 0.003% |
| Federal Home Loan Mortgage | 3.5 | 9/1/42 | 66,280 | 71,763 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 10/1/26 | 4,549 | 4,829 | 0.000% |
| Federal National Mortgage Assn. | 3 | 10/1/29 | 21,940 | 23,048 | 0.001% |
| Federal National Mortgage Assn. | 5 | 10/1/33 | 7,777 | 8,936 | 0.000% |
| Federal National Mortgage Assn. | 6 | 10/1/34 | 1,688 | 1,894 | 0.000% |
| Federal National Mortgage Assn. | 5 | 10/1/35 | 32,947 | 37,911 | 0.002% |
| Federal National Mortgage Assn. | 5 | 10/1/35 | 12,103 | 13,930 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 10/1/36 | 1,688 | 1,977 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 10/1/37 | 11,846 | 13,922 | 0.001% |
| Federal National Mortgage Assn. | 6 | 10/1/38 | 68,757 | 81,314 | 0.003% |
| Federal National Mortgage Assn. | 6 | 10/1/40 | 34,432 | 40,492 | 0.002% |
| Federal National Mortgage Assn. | 4 | 10/1/41 | 286,404 | 314,516 | 0.013% |
| Federal National Mortgage Assn. | 3 | 10/1/42 | 100,370 | 109,327 | 0.005% |
| Federal National Mortgage Assn. | 3 | 10/1/42 | 82,864 | 90,258 | 0.004% |
| Federal National Mortgage Assn. | 3 | 10/1/42 | 139,499 | 151,435 | 0.006% |
| Federal National Mortgage Assn. | 3.5 | 10/1/42 | 175,227 | 190,263 | 0.008% |
| Federal National Mortgage Assn. | 4 | 10/1/45 | 559,941 | 615,654 | 0.026% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 58,856 | 61,948 | 0.003% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 194,176 | 208,366 | 0.009% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 347,752 | 372,956 | 0.015% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 267,401 | 285,242 | 0.012% |
| Federal National Mortgage Assn. | 4 | 10/1/47 | 176,112 | 189,004 | 0.008% |
| Federal National Mortgage Assn. | 3.5 | 10/1/49 | 95,975 | 101,134 | 0.004% |
| Federal National Mortgage Assn. | 8.5 | 11/1/21 | 5 | 5 | 0.000% |
| Federal National Mortgage Assn. | 3 | 11/1/28 | 77,485 | 82,767 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 11/1/32 | 325,023 | 353,733 | 0.015% |
| Federal National Mortgage Assn. | 3 | 11/1/33 | 121,477 | 130,752 | 0.005% |
| Federal National Mortgage Assn. | 5 | 11/1/33 | 16,828 | 19,347 | 0.001% |
| Federal National Mortgage Assn. | 3 | 11/1/34 | 84,602 | 91,971 | 0.004% |
| Federal National Mortgage Assn. | 6 | 11/1/34 | 12,800 | 15,155 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 11/1/34 | 18,110 | 21,319 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 11/1/34 | 5,975 | 6,682 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 11/1/35 | 17,025 | 20,104 | 0.001% |
| Federal National Mortgage Assn. | 3 | 11/1/36 | 182,168 | 196,130 | 0.008% |
| Federal National Mortgage Assn. | 3 | 11/1/36 | 122,086 | 130,396 | 0.005% |
| Federal National Mortgage Assn. | 5.5 | 11/1/36 | 7,977 | 9,298 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 11/1/36 | 5,418 | 6,059 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 11/1/37 | 7,947 | 8,888 | 0.000% |
| Federal National Mortgage Assn. | 6 | 11/1/38 | 12,706 | 14,960 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 11/1/39 | 18,269 | 20,479 | 0.001% |
| Federal National Mortgage Assn. | 4 | 11/1/40 | 520,590 | 567,096 | 0.024% |
| Federal National Mortgage Assn. | 4 | 11/1/40 | 237,354 | 260,492 | 0.011% |
| Federal National Mortgage Assn. | 4 | 11/1/40 | 44,889 | 49,433 | 0.002% |
| Federal National Mortgage Assn. | 4 | 11/1/41 | 89,629 | 98,389 | 0.004% |
| Federal National Mortgage Assn. | 4 | 11/1/43 | 306,551 | 337,693 | 0.014% |
| Federal National Mortgage Assn. | 5 | 11/1/44 | 46,115 | 52,920 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 11/1/45 | 223,996 | 241,518 | 0.010% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 354,852 | 386,413 | 0.016% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 243,512 | 260,396 | 0.011% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 98,724 | 106,541 | 0.004% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 158,753 | 171,324 | 0.007% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 67,025 | 72,332 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 11/1/46 | 67,832 | 72,527 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 11/1/47 | 248,001 | 278,576 | 0.012% |
| Federal National Mortgage Assn. | 2.5 | 1/1/27 | 380,000 | 396,744 | 0.016% |
| Federal National Mortgage Assn. | 3.5 | 1/1/30 | 64,050 | 68,145 | 0.003% |
| Federal National Mortgage Assn. | 2.5 | 1/1/32 | 96,431 | 100,864 | 0.004% |
| Federal National Mortgage Assn. | 4.5 | 1/1/35 | 875,000 | 946,538 | 0.039% |
| Federal National Mortgage Assn. | 5.5 | 1/1/35 | 3,209 | 3,778 | 0.000% |
| Federal National Mortgage Assn. | 3 | 1/1/35 | 87,740 | 94,491 | 0.004% |

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|---------------------------------|-----|---------|-----------|-----------|--------|
| Federal National Mortgage Assn. | 3 | 1/1/35 | 197,837 | 213,056 | 0.009% |
| Federal National Mortgage Assn. | 5.5 | 1/1/36 | 106,721 | 124,944 | 0.005% |
| Federal National Mortgage Assn. | 5.5 | 1/1/36 | 25,623 | 30,032 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 1/1/36 | 10,158 | 11,954 | 0.000% |
| Federal National Mortgage Assn. | 6 | 1/1/36 | 3,300 | 3,901 | 0.000% |
| Federal National Mortgage Assn. | 3.5 | 1/1/36 | 241,314 | 260,534 | 0.011% |
| Federal National Mortgage Assn. | 6 | 1/1/37 | 700 | 825 | 0.000% |
| Federal National Mortgage Assn. | 3 | 1/1/42 | 1,240,000 | 1,298,948 | 0.054% |
| Federal National Mortgage Assn. | 4.5 | 1/1/42 | 9,407 | 10,547 | 0.000% |
| Federal National Mortgage Assn. | 3.5 | 1/1/43 | 23,756 | 25,802 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 1/1/43 | 246,782 | 268,180 | 0.011% |
| Federal National Mortgage Assn. | 3 | 1/1/43 | 203,346 | 216,643 | 0.009% |
| Federal National Mortgage Assn. | 2.5 | 1/1/44 | 2,395,000 | 2,511,943 | 0.104% |
| Federal National Mortgage Assn. | 3.5 | 1/1/44 | 314,579 | 341,683 | 0.014% |
| Federal National Mortgage Assn. | 4.5 | 1/1/44 | 105,919 | 117,988 | 0.005% |
| Federal National Mortgage Assn. | 3.5 | 1/1/44 | 220,600 | 243,164 | 0.010% |
| Federal National Mortgage Assn. | 3.5 | 1/1/44 | 92,442 | 100,420 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 1/1/46 | 114,520 | 125,003 | 0.005% |
| Federal National Mortgage Assn. | 3.5 | 1/1/46 | 161,274 | 175,981 | 0.007% |
| Federal National Mortgage Assn. | 2 | 1/1/50 | 4,170,000 | 4,310,738 | 0.179% |
| Federal National Mortgage Assn. | 4 | 1/1/50 | 494,351 | 526,831 | 0.022% |
| Federal National Mortgage Assn. | 4.5 | 1/1/50 | 64,341 | 69,568 | 0.003% |
| Federal National Mortgage Assn. | 4 | 1/1/50 | 234,228 | 249,617 | 0.010% |
| Federal National Mortgage Assn. | 4.5 | 12/1/20 | 0 | 0 | 0.000% |
| Federal National Mortgage Assn. | 3.5 | 12/1/30 | 175,007 | 186,020 | 0.008% |
| Federal National Mortgage Assn. | 6.5 | 12/1/32 | 14,408 | 16,806 | 0.001% |
| Federal National Mortgage Assn. | 3 | 12/1/32 | 696,384 | 732,190 | 0.030% |
| Federal National Mortgage Assn. | 5.5 | 12/1/34 | 18,009 | 21,165 | 0.001% |
| Federal National Mortgage Assn. | 3 | 12/1/34 | 158,845 | 172,628 | 0.007% |
| Federal National Mortgage Assn. | 5.5 | 12/1/35 | 56,271 | 66,217 | 0.003% |
| Federal National Mortgage Assn. | 5.5 | 12/1/35 | 25,001 | 29,421 | 0.001% |
| Federal National Mortgage Assn. | 5 | 12/1/36 | 13,987 | 16,080 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 12/1/39 | 60,258 | 67,604 | 0.003% |
| Federal National Mortgage Assn. | 4 | 12/1/40 | 156,117 | 171,974 | 0.007% |
| Federal National Mortgage Assn. | 4 | 12/1/40 | 109,398 | 120,462 | 0.005% |
| Federal National Mortgage Assn. | 3.5 | 12/1/41 | 14,140 | 15,733 | 0.001% |
| Federal National Mortgage Assn. | 4 | 12/1/41 | 111,130 | 122,669 | 0.005% |
| Federal National Mortgage Assn. | 3.5 | 12/1/44 | 110,208 | 119,730 | 0.005% |
| Federal National Mortgage Assn. | 4.5 | 12/1/45 | 157,919 | 177,142 | 0.007% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 373,062 | 402,602 | 0.017% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 231,964 | 251,747 | 0.010% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 96,682 | 104,337 | 0.004% |
| Federal National Mortgage Assn. | 5 | 12/1/47 | 73,459 | 83,599 | 0.003% |
| Federal National Mortgage Assn. | 3 | 12/1/49 | 126,104 | 133,281 | 0.006% |
| Federal National Mortgage Assn. | 4 | 12/1/49 | 34,974 | 37,331 | 0.002% |
| Federal National Mortgage Assn. | 5 | 2/1/34 | 27,367 | 31,451 | 0.001% |
| Federal National Mortgage Assn. | 6 | 2/1/34 | 19,982 | 23,439 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 2/1/35 | 23,752 | 25,535 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 2/1/35 | 3,987 | 4,693 | 0.000% |
| Federal National Mortgage Assn. | 6 | 2/1/37 | 7,217 | 8,537 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 2/1/37 | 21,645 | 25,549 | 0.001% |
| Federal National Mortgage Assn. | 5 | 2/1/38 | 11,433 | 13,136 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 2/1/38 | 87,205 | 102,458 | 0.004% |
| Federal National Mortgage Assn. | 5.5 | 2/1/38 | 26,070 | 30,647 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 2/1/40 | 69,263 | 77,867 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 2/1/40 | 89,639 | 100,783 | 0.004% |
| Federal National Mortgage Assn. | 4 | 2/1/41 | 85,037 | 93,871 | 0.004% |
| Federal National Mortgage Assn. | 4.5 | 2/1/41 | 8,809 | 9,908 | 0.000% |
| Federal National Mortgage Assn. | 4 | 2/1/41 | 59,663 | 65,750 | 0.003% |
| Federal National Mortgage Assn. | 4 | 2/1/41 | 50,071 | 55,146 | 0.002% |
| Federal National Mortgage Assn. | 5 | 2/1/42 | 18,239 | 20,981 | 0.001% |
| Federal National Mortgage Assn. | 3 | 2/1/43 | 307,288 | 327,366 | 0.014% |
| Federal National Mortgage Assn. | 3 | 2/1/44 | 19,497 | 20,524 | 0.001% |
| Federal National Mortgage Assn. | 4 | 2/1/47 | 50,696 | 54,880 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 2/1/48 | 464,657 | 491,387 | 0.020% |
| Federal National Mortgage Assn. | 4 | 2/1/50 | 273,858 | 293,466 | 0.012% |
| Federal National Mortgage Assn. | 6 | 3/1/33 | 57,856 | 67,904 | 0.003% |
| Federal National Mortgage Assn. | 5 | 3/1/34 | 25,277 | 29,047 | 0.001% |
| Federal National Mortgage Assn. | 3 | 3/1/35 | 222,749 | 242,077 | 0.010% |
| Federal National Mortgage Assn. | 5 | 3/1/36 | 15,120 | 17,407 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 3/1/36 | 18,596 | 21,746 | 0.001% |
| Federal National Mortgage Assn. | 6 | 3/1/37 | 30,039 | 35,587 | 0.001% |

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|---------------------------------|-----|--------|---------|---------|--------|
| Federal National Mortgage Assn. | 4.5 | 3/1/41 | 149,567 | 168,101 | 0.007% |
| Federal National Mortgage Assn. | 3.5 | 3/1/43 | 524,154 | 569,435 | 0.024% |
| Federal National Mortgage Assn. | 3.5 | 3/1/44 | 92,571 | 102,985 | 0.004% |
| Federal National Mortgage Assn. | 3 | 3/1/44 | 602,663 | 644,540 | 0.027% |
| Federal National Mortgage Assn. | 3 | 3/1/50 | 223,574 | 234,437 | 0.010% |
| Federal National Mortgage Assn. | 4.5 | 4/1/26 | 26,329 | 27,929 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 4/1/26 | 77,294 | 82,255 | 0.003% |
| Federal National Mortgage Assn. | 7 | 4/1/32 | 2,090 | 2,449 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 4/1/35 | 13,271 | 15,603 | 0.001% |
| Federal National Mortgage Assn. | 5 | 4/1/35 | 13,426 | 15,432 | 0.001% |
| Federal National Mortgage Assn. | 5 | 4/1/35 | 10,755 | 12,358 | 0.001% |
| Federal National Mortgage Assn. | 6 | 4/1/36 | 251 | 298 | 0.000% |
| Federal National Mortgage Assn. | 6 | 4/1/40 | 40,896 | 48,061 | 0.002% |
| Federal National Mortgage Assn. | 4.5 | 4/1/42 | 102,760 | 115,355 | 0.005% |
| Federal National Mortgage Assn. | 3.5 | 4/1/43 | 19,746 | 21,784 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 4/1/43 | 39,567 | 42,866 | 0.002% |
| Federal National Mortgage Assn. | 3 | 4/1/43 | 150,040 | 160,510 | 0.007% |
| Federal National Mortgage Assn. | 3.5 | 4/1/43 | 103,783 | 114,450 | 0.005% |
| Federal National Mortgage Assn. | 4 | 4/1/44 | 272,542 | 300,141 | 0.012% |
| Federal National Mortgage Assn. | 3.5 | 4/1/45 | 198,248 | 211,567 | 0.009% |
| Federal National Mortgage Assn. | 4.5 | 4/1/48 | 187,992 | 203,652 | 0.008% |
| Federal National Mortgage Assn. | 3 | 4/1/50 | 320,590 | 336,031 | 0.014% |
| Federal National Mortgage Assn. | 6 | 5/1/21 | 502 | 506 | 0.000% |
| Federal National Mortgage Assn. | 4.5 | 5/1/22 | 1 | 1 | 0.000% |
| Federal National Mortgage Assn. | 3 | 5/1/31 | 164,763 | 176,494 | 0.007% |
| Federal National Mortgage Assn. | 2.5 | 5/1/32 | 492,953 | 528,161 | 0.022% |
| Federal National Mortgage Assn. | 6 | 5/1/36 | 21,171 | 25,097 | 0.001% |
| Federal National Mortgage Assn. | 6 | 5/1/37 | 1,440 | 1,707 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 5/1/39 | 43,436 | 50,409 | 0.002% |
| Federal National Mortgage Assn. | 6.5 | 5/1/40 | 28,986 | 33,280 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 5/1/40 | 25,283 | 30,400 | 0.001% |
| Federal National Mortgage Assn. | 5 | 5/1/40 | 35,734 | 41,069 | 0.002% |
| Federal National Mortgage Assn. | 4.5 | 5/1/41 | 179,213 | 201,488 | 0.008% |
| Federal National Mortgage Assn. | 6 | 5/1/42 | 34,598 | 40,734 | 0.002% |
| Federal National Mortgage Assn. | 4 | 5/1/42 | 281,311 | 309,951 | 0.013% |
| Federal National Mortgage Assn. | 5 | 5/1/42 | 34,989 | 40,153 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 5/1/42 | 351,580 | 383,776 | 0.016% |
| Federal National Mortgage Assn. | 3 | 5/1/43 | 98,340 | 104,489 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 5/1/46 | 126,207 | 137,062 | 0.006% |
| Federal National Mortgage Assn. | 4.5 | 5/1/48 | 92,581 | 104,145 | 0.004% |
| Federal National Mortgage Assn. | 4.5 | 5/1/50 | 127,033 | 138,073 | 0.006% |
| Federal National Mortgage Assn. | 4.5 | 5/1/50 | 171,328 | 186,632 | 0.008% |
| Federal National Mortgage Assn. | 3.5 | 5/1/50 | 557,942 | 589,095 | 0.024% |
| Federal National Mortgage Assn. | 3 | 6/1/33 | 9,453 | 9,914 | 0.000% |
| Federal National Mortgage Assn. | 5 | 6/1/35 | 22,339 | 25,680 | 0.001% |
| Federal National Mortgage Assn. | 5 | 6/1/35 | 6,284 | 7,224 | 0.000% |
| Federal National Mortgage Assn. | 5 | 6/1/35 | 34,281 | 39,407 | 0.002% |
| Federal National Mortgage Assn. | 6 | 6/1/36 | 455 | 540 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 6/1/39 | 8,402 | 9,802 | 0.000% |
| Federal National Mortgage Assn. | 3 | 6/1/41 | 137,812 | 144,302 | 0.006% |
| Federal National Mortgage Assn. | 5 | 6/1/41 | 14,500 | 16,640 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 6/1/42 | 53,624 | 58,211 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 6/1/42 | 86,839 | 94,323 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 6/1/43 | 59,292 | 65,559 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 6/1/43 | 18,964 | 20,922 | 0.001% |
| Federal National Mortgage Assn. | 4 | 6/1/45 | 503,304 | 549,801 | 0.023% |
| Federal National Mortgage Assn. | 3 | 6/1/47 | 125,067 | 136,130 | 0.006% |
| Federal National Mortgage Assn. | 3 | 6/1/50 | 118,830 | 124,603 | 0.005% |
| Federal National Mortgage Assn. | 6.5 | 7/1/32 | 44,247 | 51,917 | 0.002% |
| Federal National Mortgage Assn. | 6.5 | 7/1/32 | 54,357 | 61,506 | 0.003% |
| Federal National Mortgage Assn. | 6.5 | 7/1/32 | 12,960 | 15,037 | 0.001% |
| Federal National Mortgage Assn. | 5 | 7/1/33 | 15,597 | 17,888 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 7/1/36 | 98,249 | 114,734 | 0.005% |
| Federal National Mortgage Assn. | 5.5 | 7/1/36 | 65,813 | 77,491 | 0.003% |
| Federal National Mortgage Assn. | 5 | 7/1/37 | 3,083 | 3,535 | 0.000% |
| Federal National Mortgage Assn. | 4.5 | 7/1/39 | 17,308 | 19,447 | 0.001% |
| Federal National Mortgage Assn. | 5 | 7/1/42 | 86,448 | 99,443 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 7/1/42 | 67,972 | 73,764 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 7/1/43 | 161,125 | 178,154 | 0.007% |
| Federal National Mortgage Assn. | 3.5 | 7/1/43 | 44,649 | 48,304 | 0.002% |
| Federal National Mortgage Assn. | 3 | 7/1/43 | 24,572 | 26,251 | 0.001% |
| Federal National Mortgage Assn. | 3 | 7/1/50 | 267,278 | 283,743 | 0.012% |

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| Federal National Mortgage Assn. | 3.5 | 7/1/50 | 265,781 | 283,578 | 0.012% |
| Federal National Mortgage Assn. | 6 | 8/1/21 | 32 | 32 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 8/1/23 | 52 | 58 | 0.000% |
| Federal National Mortgage Assn. | 3 | 8/1/27 | 59,963 | 62,888 | 0.003% |
| Federal National Mortgage Assn. | 7 | 8/1/31 | 3,338 | 4,000 | 0.000% |
| Federal National Mortgage Assn. | 3.5 | 8/1/32 | 315,828 | 335,075 | 0.014% |
| Federal National Mortgage Assn. | 3.5 | 8/1/32 | 72,378 | 77,018 | 0.003% |
| Federal National Mortgage Assn. | 5 | 8/1/34 | 20,715 | 23,801 | 0.001% |
| Federal National Mortgage Assn. | 5 | 8/1/35 | 132,451 | 152,327 | 0.006% |
| Federal National Mortgage Assn. | 2.64 | 8/1/36 | 21,460 | 22,011 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 8/1/36 | 250 | 288 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 8/1/37 | 9,939 | 11,696 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 8/1/37 | 3,983 | 4,690 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 8/1/37 | 10,032 | 11,568 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 8/1/37 | 7,028 | 7,996 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 8/1/37 | 11,016 | 12,970 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 8/1/38 | 24,119 | 28,339 | 0.001% |
| Federal National Mortgage Assn. | 6 | 8/1/38 | 30,663 | 35,747 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 8/1/39 | 22,734 | 25,485 | 0.001% |
| Federal National Mortgage Assn. | 4 | 8/1/42 | 143,029 | 157,686 | 0.007% |
| Federal National Mortgage Assn. | 3.5 | 8/1/42 | 139,699 | 151,672 | 0.006% |
| Federal National Mortgage Assn. | 3.5 | 8/1/43 | 31,052 | 33,906 | 0.001% |
| Federal National Mortgage Assn. | 3 | 8/1/43 | 81,362 | 85,650 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 8/1/43 | 47,166 | 51,041 | 0.002% |
| Federal National Mortgage Assn. | 5 | 8/1/45 | 12,878 | 14,801 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 8/1/47 | 182,389 | 198,681 | 0.008% |
| Federal National Mortgage Assn. | 4.5 | 8/1/48 | 111,825 | 120,883 | 0.005% |
| Federal National Mortgage Assn. | 4.5 | 8/1/48 | 83,117 | 89,871 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 8/1/49 | 45,505 | 47,951 | 0.002% |
| Federal National Mortgage Assn. | 3 | 8/1/49 | 152,933 | 166,460 | 0.007% |
| Federal National Mortgage Assn. | 5 | 9/1/23 | 3,640 | 3,838 | 0.000% |
| Federal National Mortgage Assn. | 7 | 9/1/30 | 119 | 135 | 0.000% |
| Federal National Mortgage Assn. | 5 | 9/1/35 | 53,261 | 61,207 | 0.003% |
| Federal National Mortgage Assn. | 6.5 | 9/1/37 | 6,404 | 7,162 | 0.000% |
| Federal National Mortgage Assn. | 6 | 9/1/38 | 87,990 | 104,246 | 0.004% |
| Federal National Mortgage Assn. | 5.5 | 9/1/38 | 66,487 | 78,158 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 9/1/39 | 32,013 | 35,961 | 0.001% |
| Federal National Mortgage Assn. | 6 | 9/1/39 | 25,288 | 29,732 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 9/1/40 | 12,425 | 13,943 | 0.001% |
| Federal National Mortgage Assn. | 4 | 9/1/41 | 162,775 | 179,517 | 0.007% |
| Federal National Mortgage Assn. | 5.5 | 9/1/41 | 120,562 | 141,798 | 0.006% |
| Federal National Mortgage Assn. | 4.5 | 9/1/42 | 71,946 | 80,990 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 9/1/42 | 178,824 | 194,120 | 0.008% |
| Federal National Mortgage Assn. | 3 | 9/1/43 | 99,687 | 108,588 | 0.005% |
| Federal National Mortgage Assn. | 3.5 | 9/1/43 | 206,275 | 227,472 | 0.009% |
| Federal National Mortgage Assn. | 4 | 9/1/45 | 39,607 | 42,941 | 0.002% |
| Federal National Mortgage Assn. | 4 | 9/1/46 | 29,913 | 32,560 | 0.001% |
| Federal National Mortgage Assn. | 3 | 9/1/49 | 172,419 | 187,669 | 0.008% |
| Federal National Mortgage Assn. | 3.5 | 9/1/49 | 393,289 | 414,426 | 0.017% |
| Federal Signal | | | 8,900 | 260,325 | 0.011% |
| FedEx | | | 11,210 | 2,819,539 | 0.117% |
| Fidelity National Financial | 4.5 | 8/15/28 | 190,000 | 220,056 | 0.009% |
| Fidelity National Information Services | | | 43,365 | 6,383,762 | 0.265% |
| Fiesta Restaurant | | | 29,119 | 272,845 | 0.011% |
| Fifth Third Bancorp | 2.55 | 5/5/27 | 135,000 | 144,713 | 0.006% |
| First Bancshares | | | 10,889 | 228,342 | 0.009% |
| FirstEnergy | 1.6 | 1/15/26 | 70,000 | 69,547 | 0.003% |
| FirstEnergy | 3.9 | 7/15/27 | 390,000 | 426,366 | 0.018% |
| FirstEnergy | 2.25 | 9/1/30 | 55,000 | 53,769 | 0.002% |
| FirstEnergy Transmission | 4.35 | 1/15/25 | 815,000 | 891,283 | 0.037% |
| First Industrial Realty, REIT | | | 9,292 | 369,822 | 0.015% |
| FirstKey Mortgage Trust 2014-1 | 4 | 11/25/44 | 152,576 | 154,818 | 0.006% |
| FirstService | | | 12,854 | 1,695,314 | 0.070% |
| Fiserv | 3.2 | 7/1/26 | 255,000 | 283,220 | 0.012% |
| Fiserv | 1.13 | 7/1/27 | 200,000 | 242,947 | 0.010% |
| Fiserv | | | 56,998 | 5,873,644 | 0.244% |
| Five9 | | | 9,473 | 1,228,459 | 0.051% |
| Five Below | | | 2,300 | 292,100 | 0.012% |
| Flagship Communities REIT, REIT | | | 4,150 | 62,250 | 0.003% |
| Flagstar Mortgage Trust 2020-1NV | 1 | 3/25/50 | 188,719 | 188,020 | 0.008% |
| Ford Credit Auto Owner Trust 2019-REV1 | 3.52 | 7/15/30 | 915,000 | 1,000,226 | 0.042% |
| Fortive | | | 13,672 | 1,041,943 | 0.043% |

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|---|------|----------|-----------|-----------|--------|
| Fox | 4.71 | 1/25/29 | 150,000 | 179,616 | 0.007% |
| Franco-Nevada | | | 3,400 | 475,114 | 0.020% |
| Freddie Mac REMICS | 4.5 | 5/25/50 | 360,871 | 56,063 | 0.002% |
| Freddie Mac STACR Remic Trust 2020-DNA2 | 0.9 | 2/25/50 | 171,228 | 170,901 | 0.007% |
| Freddie Mac STACR REMIC Trust 2020-DNA3 | 1.65 | 6/25/50 | 245,000 | 245,503 | 0.010% |
| Freddie Mac STACR REMIC Trust 2020-DNA4 | 1.65 | 8/25/50 | 500,000 | 501,250 | 0.021% |
| Freddie Mac STACR REMIC Trust 2020-HQA3 | 1.7 | 7/25/50 | 215,000 | 215,464 | 0.009% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 1.35 | 10/25/29 | 144,780 | 144,780 | 0.006% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 1.5 | 3/25/29 | 20,295 | 20,295 | 0.001% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 4.85 | 4/25/28 | 509,044 | 529,456 | 0.022% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 2.1 | 5/25/25 | 56,240 | 56,240 | 0.002% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 3.81 | 5/25/48 | 72,001 | 71,395 | 0.003% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 1.2 | 7/25/30 | 386,875 | 378,974 | 0.016% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 4.14 | 8/25/48 | 257,298 | 255,045 | 0.011% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 2.35 | 9/25/24 | 58,255 | 58,255 | 0.002% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 1.25 | 9/25/30 | 280,651 | 269,696 | 0.011% |
| FREMF 2018-K731 Mortgage Trust | 4.06 | 2/25/25 | 605,000 | 660,607 | 0.027% |
| FREMF 2018-K733 Mortgage Trust | 3.98 | 2/25/51 | 555,000 | 620,878 | 0.026% |
| FREMF 2019-K92 Mortgage Trust | 4.34 | 5/25/52 | 195,000 | 224,869 | 0.009% |
| FREMF 2019-K98 Mortgage Trust | 3.86 | 10/25/52 | 280,000 | 313,240 | 0.013% |
| FREMF K-100 Mortgage Trust | 3.61 | 11/25/52 | 600,000 | 659,634 | 0.027% |
| Fresenius | | | 54,005 | 2,455,855 | 0.102% |
| G1 therapeutics | | | 3,596 | 41,534 | 0.002% |
| Galton Funding Mortgage Trust 2017-1 | 3.5 | 11/25/57 | 173,486 | 178,619 | 0.007% |
| Galton Funding Mortgage Trust 2018-2 | 4 | 10/25/58 | 197,298 | 204,056 | 0.008% |
| Galton Funding Mortgage Trust 2019-2 | 3.5 | 6/25/59 | 137,825 | 139,299 | 0.006% |
| Galton Funding Mortgage Trust 2019-H1 | 2.66 | 10/25/59 | 346,660 | 353,502 | 0.015% |
| Galton Funding Mortgage Trust 2019-H1 | 2.96 | 10/25/59 | 384,399 | 388,756 | 0.016% |
| Galton Funding Mortgage Trust 2020-H1 | 2.31 | 1/25/60 | 454,428 | 463,025 | 0.019% |
| GE | | | 964,223 | 6,007,109 | 0.249% |
| Ge Capital International Funding Co Unlimited | 3.37 | 11/15/25 | 875,000 | 933,753 | 0.039% |
| General Electric | 5.55 | 1/5/26 | 320,000 | 372,017 | 0.015% |
| General Motors | | | 64,344 | 1,903,939 | 0.079% |
| General Motors Financial | 4 | 10/6/26 | 175,000 | 187,777 | 0.008% |
| General Motors Financial | 5.1 | 1/17/24 | 435,000 | 474,443 | 0.020% |
| General Motors Financial | 4.2 | 3/1/21 | 120,000 | 121,128 | 0.005% |
| General Motors Financial | 4.35 | 4/9/25 | 170,000 | 184,726 | 0.008% |
| General Motors Financial | 4.3 | 7/13/25 | 385,000 | 418,592 | 0.017% |
| General Motors Financial | 3.2 | 7/6/21 | 50,000 | 50,730 | 0.002% |
| Generation Bio | | | 2,565 | 79,284 | 0.003% |
| Generation Bio | | | 5,889 | 172,928 | 0.007% |
| Gentherm | | | 11,479 | 469,491 | 0.019% |
| Gibraltar Industries | | | 14,750 | 960,815 | 0.040% |
| GlaxoSmithKline, ADR | | | 74,120 | 2,789,877 | 0.116% |
| Global Blood Therapeutics | | | 12,712 | 700,940 | 0.029% |
| Global Payments | | | 43,068 | 7,648,015 | 0.318% |
| GLP Capital LP / GLP Financing II | 3.35 | 9/1/24 | 100,000 | 101,266 | 0.004% |
| GMF Floorplan Owner Revolving Trust | 1.48 | 8/15/25 | 320,000 | 319,921 | 0.013% |
| GM Financial Automobile Leasing Trust 2020-3 | 1.11 | 10/21/24 | 200,000 | 199,904 | 0.008% |
| GM Financial Consumer Automobile 2017-1 | 2.45 | 7/17/23 | 100,000 | 100,404 | 0.004% |
| GM Financial Consumer Automobile Receivables Trust 2017-3 | 2.52 | 3/16/23 | 170,000 | 172,414 | 0.007% |
| GM Financial Consumer Automobile Receivables Trust 2019-4 | 2.04 | 2/18/25 | 235,000 | 243,838 | 0.010% |
| Goldman Sachs | 3.5 | 11/16/26 | 280,000 | 309,395 | 0.013% |
| Goldman Sachs | 3.69 | 6/5/28 | 1,330,000 | 1,490,613 | 0.062% |
| Goldman Sachs | | | 16,967 | 3,409,858 | 0.142% |
| Golub Capital Partners CLO 39B | 1.42 | 10/20/28 | 595,000 | 593,476 | 0.025% |
| GoodRx Holdings | | | 2,237 | 124,377 | 0.005% |
| Government National Mortgage Assn. | 6.5 | 10/15/27 | 888 | 981 | 0.000% |
| Government National Mortgage Assn. | 5 | 10/15/39 | 22,535 | 25,266 | 0.001% |
| Government National Mortgage Assn. | 8 | 10/20/25 | 185 | 202 | 0.000% |
| Government National Mortgage Assn. | 5.5 | 10/20/32 | 6,647 | 7,883 | 0.000% |
| Government National Mortgage Assn. | 5 | 10/20/39 | 17,655 | 20,141 | 0.001% |
| Government National Mortgage Assn. | 4.5 | 10/20/40 | 47,301 | 52,500 | 0.002% |
| Government National Mortgage Assn. | 5 | 10/20/40 | 76,839 | 87,670 | 0.004% |
| Government National Mortgage Assn. | 3.5 | 10/20/44 | 28,877 | 31,211 | 0.001% |
| Government National Mortgage Assn. | 3 | 10/20/46 | 364,099 | 383,850 | 0.016% |
| Government National Mortgage Assn. | 5 | 10/20/47 | 28,569 | 31,635 | 0.001% |
| Government National Mortgage Assn. | 3 | 10/20/49 | 482,600 | 491,930 | 0.020% |
| Government National Mortgage Assn. | 4.5 | 10/20/49 | 186,357 | 199,659 | 0.008% |
| Government National Mortgage Assn. | 4.5 | 11/20/39 | 19,873 | 22,048 | 0.001% |
| Government National Mortgage Assn. | 5 | 11/20/39 | 75,219 | 85,820 | 0.004% |
| Government National Mortgage Assn. | 3.5 | 11/20/42 | 6,291 | 6,771 | 0.000% |

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|------------------------------------|-----|----------|-----------|-----------|--------|
| Government National Mortgage Assn. | 4 | 11/20/42 | 11,400 | 12,570 | 0.001% |
| Government National Mortgage Assn. | 4 | 11/20/47 | 102,865 | 110,136 | 0.005% |
| Government National Mortgage Assn. | 5 | 11/20/47 | 136,780 | 151,482 | 0.006% |
| Government National Mortgage Assn. | 4 | 1/1/40 | 104,000 | 110,500 | 0.005% |
| Government National Mortgage Assn. | 2 | 1/1/50 | 1,255,000 | 1,303,631 | 0.054% |
| Government National Mortgage Assn. | 7.5 | 1/15/30 | 3,480 | 3,538 | 0.000% |
| Government National Mortgage Assn. | 5.5 | 1/20/36 | 102,824 | 121,972 | 0.005% |
| Government National Mortgage Assn. | 4.5 | 1/20/41 | 196,533 | 220,956 | 0.009% |
| Government National Mortgage Assn. | 3.5 | 1/20/46 | 16,937 | 18,156 | 0.001% |
| Government National Mortgage Assn. | 4.5 | 1/20/47 | 31,028 | 34,157 | 0.001% |
| Government National Mortgage Assn. | 5 | 1/20/48 | 247,026 | 271,092 | 0.011% |
| Government National Mortgage Assn. | 4 | 1/20/48 | 28,897 | 31,793 | 0.001% |
| Government National Mortgage Assn. | 5.5 | 1/20/49 | 43,597 | 47,885 | 0.002% |
| Government National Mortgage Assn. | 4.5 | 1/20/49 | 98,041 | 105,343 | 0.004% |
| Government National Mortgage Assn. | 3 | 1/20/50 | 366,395 | 376,166 | 0.016% |
| Government National Mortgage Assn. | 5 | 12/15/39 | 36,435 | 41,474 | 0.002% |
| Government National Mortgage Assn. | 6 | 12/20/37 | 907 | 1,042 | 0.000% |
| Government National Mortgage Assn. | 6 | 12/20/38 | 242,492 | 278,841 | 0.012% |
| Government National Mortgage Assn. | 3.5 | 12/20/45 | 210,304 | 224,613 | 0.009% |
| Government National Mortgage Assn. | 5 | 12/20/47 | 129,176 | 142,346 | 0.006% |
| Government National Mortgage Assn. | 5.5 | 12/20/48 | 61,283 | 67,168 | 0.003% |
| Government National Mortgage Assn. | 6.5 | 2/15/29 | 2,129 | 2,353 | 0.000% |
| Government National Mortgage Assn. | 5 | 2/15/40 | 44,099 | 50,481 | 0.002% |
| Government National Mortgage Assn. | 5 | 2/15/40 | 44,099 | 50,481 | 0.002% |
| Government National Mortgage Assn. | 3.5 | 2/15/45 | 56,532 | 60,708 | 0.003% |
| Government National Mortgage Assn. | 5.5 | 2/20/35 | 8,435 | 10,005 | 0.000% |
| Government National Mortgage Assn. | 4 | 2/20/41 | 14,441 | 15,876 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 2/20/43 | 83,582 | 91,543 | 0.004% |
| Government National Mortgage Assn. | 4 | 2/20/44 | 346,788 | 378,604 | 0.016% |
| Government National Mortgage Assn. | 3.5 | 2/20/45 | 70,907 | 77,892 | 0.003% |
| Government National Mortgage Assn. | 3.5 | 2/20/46 | 359,066 | 394,476 | 0.016% |
| Government National Mortgage Assn. | 3.5 | 2/20/48 | 153,126 | 165,496 | 0.007% |
| Government National Mortgage Assn. | 3.5 | 2/20/48 | 333,329 | 364,252 | 0.015% |
| Government National Mortgage Assn. | 5.5 | 3/20/34 | 5,404 | 6,410 | 0.000% |
| Government National Mortgage Assn. | 4.5 | 3/20/41 | 36,935 | 40,994 | 0.002% |
| Government National Mortgage Assn. | 5 | 3/20/41 | 13,781 | 15,730 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 3/20/43 | 204,440 | 223,580 | 0.009% |
| Government National Mortgage Assn. | 5.5 | 3/20/49 | 103,889 | 113,865 | 0.005% |
| Government National Mortgage Assn. | 6.5 | 4/15/27 | 64 | 64 | 0.000% |
| Government National Mortgage Assn. | 6 | 4/15/36 | 664 | 792 | 0.000% |
| Government National Mortgage Assn. | 3.5 | 4/20/45 | 13,811 | 15,183 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 4/20/46 | 323,580 | 346,180 | 0.014% |
| Government National Mortgage Assn. | 4 | 4/20/47 | 279,564 | 301,459 | 0.013% |
| Government National Mortgage Assn. | 3.5 | 4/20/48 | 216,752 | 233,377 | 0.010% |
| Government National Mortgage Assn. | 4.5 | 5/20/40 | 109,459 | 121,540 | 0.005% |
| Government National Mortgage Assn. | 5 | 5/20/40 | 45,359 | 51,768 | 0.002% |
| Government National Mortgage Assn. | 3.5 | 5/20/45 | 24,816 | 27,263 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 5/20/45 | 55,181 | 60,254 | 0.003% |
| Government National Mortgage Assn. | 3 | 5/20/46 | 134,835 | 142,627 | 0.006% |
| Government National Mortgage Assn. | 3.5 | 5/20/46 | 256,092 | 273,390 | 0.011% |
| Government National Mortgage Assn. | 3.5 | 5/20/46 | 21,098 | 23,178 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 5/20/46 | 14,504 | 15,837 | 0.001% |
| Government National Mortgage Assn. | 3 | 5/20/46 | 15,975 | 17,387 | 0.001% |
| Government National Mortgage Assn. | 3 | 5/20/46 | 45,576 | 50,116 | 0.002% |
| Government National Mortgage Assn. | 4 | 5/20/47 | 357,598 | 384,695 | 0.016% |
| Government National Mortgage Assn. | 5.5 | 5/20/48 | 230,914 | 255,182 | 0.011% |
| Government National Mortgage Assn. | 5 | 5/20/48 | 42,385 | 47,235 | 0.002% |
| Government National Mortgage Assn. | 5 | 6/15/40 | 17,879 | 20,349 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 6/20/43 | 99,643 | 108,033 | 0.004% |
| Government National Mortgage Assn. | 3.5 | 6/20/43 | 323,457 | 348,400 | 0.014% |
| Government National Mortgage Assn. | 5.5 | 6/20/44 | 118,232 | 135,052 | 0.006% |
| Government National Mortgage Assn. | 3 | 6/20/45 | 404,191 | 428,573 | 0.018% |
| Government National Mortgage Assn. | 3.5 | 6/20/46 | 120,966 | 130,372 | 0.005% |
| Government National Mortgage Assn. | 3 | 6/20/46 | 99,959 | 106,918 | 0.004% |
| Government National Mortgage Assn. | 5 | 6/20/47 | 83,862 | 92,877 | 0.004% |
| Government National Mortgage Assn. | 5 | 6/20/48 | 82,342 | 91,900 | 0.004% |
| Government National Mortgage Assn. | 3 | 7/15/43 | 49,312 | 51,544 | 0.002% |
| Government National Mortgage Assn. | 5 | 7/20/39 | 21,721 | 24,799 | 0.001% |
| Government National Mortgage Assn. | 4 | 7/20/42 | 169,418 | 186,144 | 0.008% |
| Government National Mortgage Assn. | 3 | 7/20/46 | 78,225 | 82,634 | 0.003% |
| Government National Mortgage Assn. | 3.5 | 7/20/46 | 51,445 | 54,937 | 0.002% |
| Government National Mortgage Assn. | 3 | 7/20/46 | 43,181 | 47,483 | 0.002% |

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| Government National Mortgage Assn. | 3 | 7/20/46 | 82,409 | 89,696 | 0.004% |
| Government National Mortgage Assn. | 3 | 7/20/46 | 64,651 | 69,789 | 0.003% |
| Government National Mortgage Assn. | 3 | 7/20/46 | 128,664 | 138,890 | 0.006% |
| Government National Mortgage Assn. | 3 | 7/20/46 | 27,552 | 29,985 | 0.001% |
| Government National Mortgage Assn. | 3 | 7/20/46 | 137,232 | 149,296 | 0.006% |
| Government National Mortgage Assn. | 5 | 7/20/47 | 54,623 | 60,493 | 0.003% |
| Government National Mortgage Assn. | 5 | 7/20/48 | 20,825 | 23,186 | 0.001% |
| Government National Mortgage Assn. | 3 | 7/20/50 | 952,393 | 976,599 | 0.041% |
| Government National Mortgage Assn. | 8 | 8/15/24 | 105 | 107 | 0.000% |
| Government National Mortgage Assn. | 6 | 8/20/34 | 82,930 | 95,398 | 0.004% |
| Government National Mortgage Assn. | 5 | 8/20/40 | 70,414 | 80,357 | 0.003% |
| Government National Mortgage Assn. | 5 | 8/20/41 | 84,788 | 96,807 | 0.004% |
| Government National Mortgage Assn. | 4 | 8/20/42 | 81,585 | 89,642 | 0.004% |
| Government National Mortgage Assn. | 3 | 8/20/46 | 39,731 | 43,036 | 0.002% |
| Government National Mortgage Assn. | 3 | 8/20/46 | 60,311 | 66,085 | 0.003% |
| Government National Mortgage Assn. | 3 | 8/20/46 | 64,531 | 70,959 | 0.003% |
| Government National Mortgage Assn. | 8 | 9/15/22 | 16 | 16 | 0.000% |
| Government National Mortgage Assn. | 5 | 9/15/39 | 23,128 | 26,211 | 0.001% |
| Government National Mortgage Assn. | 3 | 9/15/42 | 11,713 | 12,228 | 0.001% |
| Government National Mortgage Assn. | 3 | 9/15/42 | 251,658 | 262,613 | 0.011% |
| Government National Mortgage Assn. | 4.5 | 9/15/45 | 80,840 | 89,888 | 0.004% |
| Government National Mortgage Assn. | 7 | 9/20/27 | 1,464 | 1,668 | 0.000% |
| Government National Mortgage Assn. | 5.5 | 9/20/34 | 2,235 | 2,651 | 0.000% |
| Government National Mortgage Assn. | 4.5 | 9/20/40 | 143,122 | 158,841 | 0.007% |
| Government National Mortgage Assn. | 4 | 9/20/42 | 13,160 | 14,461 | 0.001% |
| Government National Mortgage Assn. | 4.5 | 9/20/46 | 96,915 | 106,794 | 0.004% |
| Government National Mortgage Assn. | 3 | 9/20/46 | 32,336 | 35,023 | 0.001% |
| Government National Mortgage Assn. | 3 | 9/20/46 | 40,450 | 44,308 | 0.002% |
| Government National Mortgage Assn. | 4 | 9/20/47 | 563,261 | 604,462 | 0.025% |
| Government National Mortgage Assn. | 3 | 9/20/49 | 69,301 | 71,168 | 0.003% |
| Government National Mortgage Association | 3 | 11/20/47 | 138,568 | 146,368 | 0.006% |
| Government National Mortgage Association | 4.5 | 12/20/39 | 21,966 | 694 | 0.000% |
| Government National Mortgage Association | 3 | 12/20/47 | 173,429 | 179,764 | 0.007% |
| Government National Mortgage Association | 4 | 2/20/43 | 91,135 | 13,169 | 0.001% |
| Government National Mortgage Association | 4 | 5/20/37 | 176,085 | 7,533 | 0.000% |
| Government National Mortgage Association | 3.5 | 5/20/43 | 194,429 | 27,739 | 0.001% |
| Graco | | | 12,200 | 748,470 | 0.031% |
| Gray Oak Pipeline | 2.6 | 10/15/25 | 115,000 | 115,380 | 0.005% |
| Gray Oak Pipeline | 3.45 | 10/15/27 | 45,000 | 46,044 | 0.002% |
| Gray Oak Pipeline | 2 | 9/15/23 | 35,000 | 35,193 | 0.001% |
| Great Portland Estates | | | 171,323 | 1,322,046 | 0.055% |
| Great Wolf Trust 2019-WOLF | 1.19 | 12/15/36 | 370,000 | 356,785 | 0.015% |
| Great Wolf Trust 2019-WOLF | 1.79 | 12/15/36 | 335,000 | 308,206 | 0.013% |
| GS Mortgage-Backed Securities Corp Trust 2019-PJ1 | 4 | 8/25/49 | 375,000 | 387,319 | 0.016% |
| GS Mortgage-Backed Securities Trust | 2.45 | 7/25/44 | 31,120 | 31,414 | 0.001% |
| GS Mortgage-Backed Securities Trust 2020-INV1 | 3 | 8/25/50 | 525,116 | 537,545 | 0.022% |
| GS Mortgage Securities Corp Trust 2019-SOHO | 1.45 | 6/15/36 | 635,000 | 610,181 | 0.025% |
| GS Mortgage Securities Trust 2015-GC28 | 3.76 | 2/10/48 | 305,000 | 331,672 | 0.014% |
| GS Mortgage Securities Trust 2017-GS8 | 4.48 | 11/10/50 | 775,000 | 777,131 | 0.032% |
| GS Mortgage Securities Trust 2019-GC40 | 3.16 | 7/10/52 | 840,000 | 946,549 | 0.039% |
| GS Mortgage Securities Trust 2019-GSA1 | 3.51 | 11/10/52 | 665,000 | 700,214 | 0.029% |
| GS Mortgage Securities Trust 2020-GC47 | 3.57 | 5/12/53 | 305,000 | 324,682 | 0.013% |
| Halliburton | | | 105,868 | 1,275,709 | 0.053% |
| Hamamatsu Photonics KK | | | 33,900 | 1,713,191 | 0.071% |
| Hanger | | | 27,693 | 438,103 | 0.018% |
| Hanover Insurance Group | | | 6,200 | 577,716 | 0.024% |
| Hardee s Funding | 4.25 | 6/20/48 | 357,700 | 359,463 | 0.015% |
| Hardee s Funding | 4.96 | 6/20/48 | 455,700 | 471,157 | 0.020% |
| Hartford Financial Services | | | 53,162 | 1,959,551 | 0.081% |
| Hasbro | 3 | 11/19/24 | 400,000 | 424,572 | 0.018% |
| Hasbro | 3.55 | 11/19/26 | 195,000 | 206,379 | 0.009% |
| Haynes International | | | 9,727 | 166,234 | 0.007% |
| HCA Healthcare | | | 50,936 | 6,350,700 | 0.264% |
| Healthcare Realty Trust | 3.63 | 1/15/28 | 440,000 | 481,530 | 0.020% |
| Healthcare Realty Trust | 2.05 | 3/15/31 | 150,000 | 148,082 | 0.006% |
| Healthpeak Properties | 2.88 | 1/15/31 | 55,000 | 58,278 | 0.002% |
| Healthpeak Properties | 3.25 | 7/15/26 | 55,000 | 61,365 | 0.003% |
| Healthpeak Properties | 3.5 | 7/15/29 | 60,000 | 66,071 | 0.003% |
| Heathrow Funding | 4.88 | 7/15/21 | 695,000 | 711,298 | 0.030% |
| Helios Technologies | | | 11,037 | 401,747 | 0.017% |
| Heritage Commerce | | | 28,466 | 189,441 | 0.008% |
| Heritage-Crystal Clean | | | 11,600 | 154,860 | 0.006% |

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| Heritage Financial Corp. | | | 12,200 | 224,358 | 0.009% |
| Highwoods Realty | 3.05 | 2/15/30 | 560,000 | 579,142 | 0.024% |
| Highwoods Realty | 4.13 | 3/15/28 | 430,000 | 474,272 | 0.020% |
| Hilton Grand Vacations Trust 2017 | 2.66 | 12/26/28 | 41,463 | 42,325 | 0.002% |
| Hilton Orlando Trust 2018-ORL | 0.92 | 12/15/34 | 695,000 | 669,114 | 0.028% |
| Hilton Worldwide Holdings | | | 40,619 | 3,465,613 | 0.144% |
| HMS Holdings | | | 19,300 | 462,235 | 0.019% |
| Home Bancshares | | | 41,800 | 633,688 | 0.026% |
| Home Depot | | | 4,535 | 1,259,415 | 0.052% |
| Homeward Opportunities Fund I Trust 2019-1 | 3.45 | 1/25/59 | 286,710 | 291,557 | 0.012% |
| Homeward Opportunities Fund I Trust 2019-1 | 3.61 | 1/25/59 | 338,985 | 343,867 | 0.014% |
| Homeward Opportunities Fund I Trust 2019-3 | 2.68 | 11/25/59 | 246,711 | 250,180 | 0.010% |
| Homeward Opportunities Fund I Trust 2019-3 | 3.03 | 11/25/59 | 263,539 | 263,276 | 0.011% |
| Homeward Opportunities Fund I Trust 2020-2 | 1.66 | 5/25/65 | 323,206 | 325,564 | 0.014% |
| Homology Medicines | | | 6,088 | 65,142 | 0.003% |
| Honda Motor | | | 32,100 | 762,288 | 0.032% |
| Honeywell International | | | 35,605 | 5,860,939 | 0.243% |
| Housing Development Finance | | | 48,753 | 1,150,896 | 0.048% |
| HSBC Holdings | 3.95 | 5/18/24 | 200,000 | 214,044 | 0.009% |
| HSBC Holdings | 3.9 | 5/25/26 | 565,000 | 624,214 | 0.026% |
| HSBC Holdings | 2.1 | 6/4/26 | 435,000 | 440,438 | 0.018% |
| Hudson Yards 2019-30HY Mortgage Trust | 3.38 | 7/10/39 | 365,000 | 398,630 | 0.017% |
| Hudson Yards 2019-30HY Mortgage Trust | 3.56 | 7/10/39 | 400,000 | 411,275 | 0.017% |
| Humana | 4.88 | 4/1/30 | 365,000 | 453,864 | 0.019% |
| Humana | | | 2,793 | 1,155,995 | 0.048% |
| Hyundai Auto Receivables Trust 2016 | 2.68 | 9/15/23 | 325,000 | 327,765 | 0.014% |
| Hyundai Capital America | 1.8 | 10/15/25 | 195,000 | 193,669 | 0.008% |
| Hyundai Capital America | 2.38 | 2/10/23 | 385,000 | 395,230 | 0.016% |
| Iberdrola | | | 6,097 | 75,046 | 0.003% |
| ICU Medical | | | 3,237 | 591,594 | 0.025% |
| IGM Biosciences | | | 2,558 | 188,806 | 0.008% |
| IGO | | | 393,629 | 1,186,295 | 0.049% |
| IHS Markit | | | 975 | 76,547 | 0.003% |
| Inari Medical | | | 1,048 | 72,333 | 0.003% |
| Incyte | | | 19,906 | 1,786,364 | 0.074% |
| Ingersoll-Rand | | | 26,266 | 935,070 | 0.039% |
| ING Groep | | | 254,429 | 1,815,837 | 0.075% |
| Inphi | | | 1,736 | 194,866 | 0.008% |
| Insmed | | | 21,823 | 701,391 | 0.029% |
| Intellia Therapeutics | | | 2,821 | 56,081 | 0.002% |
| Intercontinental Exchange | 1.85 | 9/15/32 | 395,000 | 392,931 | 0.016% |
| Intercontinental Exchange | 2.65 | 9/15/40 | 245,000 | 243,759 | 0.010% |
| Intercontinental Exchange | | | 21,193 | 2,120,360 | 0.088% |
| International Paper | | | 108,845 | 4,412,576 | 0.183% |
| Intesa Sanpaolo | | | 503,781 | 947,829 | 0.039% |
| InTown Hotel Portfolio Trust 2018-STAY | 0.85 | 1/15/33 | 230,000 | 224,696 | 0.009% |
| Intuit | | | 25,348 | 8,268,771 | 0.343% |
| Intuitive Surgical | | | 8,581 | 6,088,563 | 0.253% |
| Investors Bancorp | | | 36,400 | 264,264 | 0.011% |
| iovance Biotherapeutics | | | 2,200 | 72,424 | 0.003% |
| Ipsen | | | 12,269 | 1,282,533 | 0.053% |
| iRhythm Technologies | | | 5,294 | 1,260,554 | 0.052% |
| Jack in the Box Funding | 3.98 | 8/25/49 | 441,663 | 452,753 | 0.019% |
| Jacobs Engineering Group | | | 31,903 | 2,959,641 | 0.123% |
| JBG SMITH Properties, REIT | | | 24,559 | 656,708 | 0.027% |
| JFrog | | | 860 | 72,799 | 0.003% |
| Jimmy Johns Funding | 3.61 | 7/30/47 | 97,000 | 98,224 | 0.004% |
| John Bean Technologies | | | 10,099 | 927,997 | 0.039% |
| Johnson Controls International | | | 71,379 | 2,915,832 | 0.121% |
| Johnson Matthey | | | 66,751 | 2,028,437 | 0.084% |
| JOYY, ADR | | | 17,760 | 1,432,699 | 0.059% |
| JPMorgan Chase | 2.74 | 10/15/30 | 320,000 | 344,628 | 0.014% |
| JPMorgan Chase | 2.52 | 4/22/31 | 425,000 | 452,472 | 0.019% |
| JPMorgan Chase | 2.96 | 5/13/31 | 1,620,000 | 1,731,563 | 0.072% |
| JPMorgan Chase | 2.18 | 6/1/28 | 510,000 | 532,233 | 0.022% |
| JPMorgan Chase | | | 44,199 | 4,255,038 | 0.177% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT | 4.25 | 7/5/33 | 145,000 | 153,152 | 0.006% |
| JP Morgan Mortgage Trust 2019-INV2 | 3.5 | 2/25/50 | 192,374 | 198,536 | 0.008% |
| JP Morgan Mortgage Trust 2019-INV3 | 3.5 | 5/25/50 | 343,616 | 353,566 | 0.015% |
| JP Morgan Mortgage Trust 2019-INV3 | 3.5 | 5/25/50 | 297,286 | 304,227 | 0.013% |
| JP Morgan Mortgage Trust 2020-INV1 | 3.5 | 8/25/50 | 281,184 | 289,513 | 0.012% |
| JP Morgan Mortgage Trust 2020-LTV1 | 3.5 | 6/25/50 | 393,993 | 406,830 | 0.017% |

| | | | | | |
|---|------|----------|-----------|------------|--------|
| JP Morgan Mortgage Trust 2020-LTV1 | 3.5 | 6/25/50 | 179,088 | 185,428 | 0.008% |
| Kansas City Southern | | | 2,295 | 415,005 | 0.017% |
| Kering | | | 2,630 | 1,744,601 | 0.072% |
| Keysight Technologies | 4.6 | 4/6/27 | 255,000 | 297,685 | 0.012% |
| Keysight Technologies | | | 19,177 | 1,894,304 | 0.079% |
| Kinder Morgan Energy Partners | 3.5 | 3/1/21 | 45,000 | 45,320 | 0.002% |
| Kingfisher | | | 607,532 | 2,327,103 | 0.097% |
| Kion | | | 26,588 | 2,270,341 | 0.094% |
| Kirin Holdings | | | 52,800 | 991,722 | 0.041% |
| KLA | | | 239 | 46,304 | 0.002% |
| Knight-Swift Transportation Holdings | | | 23,367 | 951,037 | 0.039% |
| Knorr-Bremse | | | 12,112 | 1,426,336 | 0.059% |
| Kodiak Sciences | | | 8,312 | 492,154 | 0.020% |
| Koninklijke Philips | | | 118,931 | 5,615,852 | 0.233% |
| Kratos Defense & Security Solutions | | | 23,936 | 461,486 | 0.019% |
| KT | | | 30,727 | 601,228 | 0.025% |
| L3Harris Technologies | | | 200 | 33,968 | 0.001% |
| Lam Research | | | 4,336 | 1,438,468 | 0.060% |
| Landstar System | | | 3,200 | 401,568 | 0.017% |
| Largan Precision | | | 9,000 | 1,053,986 | 0.044% |
| Las Vegas Sands | 3.5 | 8/18/26 | 170,000 | 172,053 | 0.007% |
| Las Vegas Sands | 3.2 | 8/8/24 | 105,000 | 106,122 | 0.004% |
| Lattice Semiconductor | | | 47,225 | 1,367,636 | 0.057% |
| Legend Biotech, ADR | | | 907 | 27,999 | 0.001% |
| Legrand | | | 18,093 | 1,441,103 | 0.060% |
| Lennar | | | 37,026 | 3,024,284 | 0.126% |
| Liberty Oilfield Services | | | 45,280 | 361,787 | 0.015% |
| Linde | | | 45,103 | 10,740,377 | 0.446% |
| Littelfuse | | | 3,400 | 602,956 | 0.025% |
| Live Oak Bancshares | | | 15,529 | 393,350 | 0.016% |
| Lloyds Banking Group | | | 3,634,425 | 1,233,828 | 0.051% |
| LM Ericsson | | | 288,542 | 3,157,584 | 0.131% |
| L'Oreal | | | 10,213 | 3,323,627 | 0.138% |
| Lowe's | | | 2,356 | 390,766 | 0.016% |
| lululemon athletica | | | 8,308 | 2,736,406 | 0.114% |
| Lundin Mining | | | 47,895 | 267,252 | 0.011% |
| Macquarie Group | | | 25,027 | 2,169,449 | 0.090% |
| Madison Park Funding XXXIII | 1.61 | 10/15/32 | 740,000 | 737,280 | 0.031% |
| Madison Park Funding XXXVII | 1.58 | 7/15/32 | 270,000 | 268,678 | 0.011% |
| Magna International | | | 81,745 | 3,739,834 | 0.155% |
| Magnetite XVI | 1.47 | 1/18/28 | 455,000 | 446,722 | 0.019% |
| Magnetite XVIII | 1.36 | 11/15/28 | 400,000 | 397,616 | 0.017% |
| Magnolia Oil & Gas | | | 57,544 | 297,502 | 0.012% |
| Marel HF | | | 27,917 | 134,941 | 0.006% |
| Marriott | | | 31,779 | 2,942,100 | 0.122% |
| Marsh & McLennan | 2.25 | 11/15/30 | 140,000 | 146,224 | 0.006% |
| Marsh & McLennan | | | 39,218 | 4,498,305 | 0.187% |
| Marvell Technology Group | | | 77,355 | 3,070,994 | 0.128% |
| MasterCard | | | 34,221 | 11,572,516 | 0.481% |
| Match | | | 31,098 | 3,440,994 | 0.143% |
| Matson | | | 22,000 | 881,980 | 0.037% |
| Maxim Integrated Products | | | 13,425 | 907,664 | 0.038% |
| McDonald's | | | 29,431 | 6,459,810 | 0.268% |
| Medtronic | | | 29,215 | 3,036,023 | 0.126% |
| Meggitt | | | 384,447 | 1,275,798 | 0.053% |
| Melrose Industries | | | 1,149,633 | 1,704,749 | 0.071% |
| Meridian Bancorp | | | 27,407 | 283,662 | 0.012% |
| Meritor | | | 33,500 | 701,490 | 0.029% |
| Mesa Laboratories | | | 892 | 227,246 | 0.009% |
| MetLife | | | 108,600 | 4,036,662 | 0.168% |
| MGE Energy | | | 3,596 | 225,325 | 0.009% |
| MGM Resorts International | | | 72,234 | 1,571,090 | 0.065% |
| Michaels | | | 43,600 | 420,958 | 0.017% |
| Micron Technology | 4.19 | 2/15/27 | 335,000 | 381,900 | 0.016% |
| Micron Technology | 4.64 | 2/6/24 | 715,000 | 793,650 | 0.033% |
| Micron Technology | 5.33 | 2/6/29 | 180,000 | 216,900 | 0.009% |
| Micron Technology | | | 81,264 | 3,816,157 | 0.158% |
| Microsoft | | | 180,891 | 38,046,804 | 1.580% |
| Middlesex Water | | | 6,093 | 378,680 | 0.016% |
| Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets | 6.5 | 6/20/27 | 360,000 | 374,400 | 0.016% |
| Mill City Mortgage Loan Trust 2016-1 | 2.5 | 4/25/57 | 67,004 | 67,917 | 0.003% |
| Minerals Technologies | | | 9,400 | 480,340 | 0.020% |

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|---|------|----------|-----------|------------|--------|
| Mitsubishi Corporation | | | 57,500 | 1,376,284 | 0.057% |
| Mitsubishi Electric | | | 229,000 | 3,107,349 | 0.129% |
| Mitsubishi UFJ Financial | | | 309,600 | 1,235,576 | 0.051% |
| Mitsubishi UFJ Lease & Finance | | | 167,000 | 775,942 | 0.032% |
| Mitsui Fudosan | | | 131,500 | 2,288,322 | 0.095% |
| MKS Instruments | | | 1,500 | 163,845 | 0.007% |
| mo Fisher Scientific | 1.75 | 4/15/27 | 100,000 | 127,496 | 0.005% |
| Molina Healthcare | | | 8,912 | 1,631,252 | 0.068% |
| Moncler | | | 47,598 | 1,947,795 | 0.081% |
| Monolithic Power Systems | | | 696 | 194,609 | 0.008% |
| Monro | | | 14,250 | 578,123 | 0.024% |
| Morgan Stanley | 4.43 | 1/23/30 | 150,000 | 179,371 | 0.007% |
| Morgan Stanley | 4 | 7/23/25 | 765,000 | 862,596 | 0.036% |
| Morgan Stanley | | | 278,554 | 13,468,086 | 0.559% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 | 3.75 | 8/15/31 | 225,000 | 236,298 | 0.010% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 | 4.04 | 5/15/48 | 125,000 | 138,535 | 0.006% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 | 4.07 | 12/15/47 | 320,000 | 355,830 | 0.015% |
| Morgan Stanley Capital I Trust 2015-MS1 | 4.17 | 5/15/48 | 55,000 | 61,153 | 0.003% |
| Morgan Stanley Capital I Trust 2017-ASHF | 1.4 | 11/15/34 | 590,000 | 553,880 | 0.023% |
| Motorola Solutions | | | 8,266 | 1,296,191 | 0.054% |
| MSA Safety | | | 4,000 | 536,680 | 0.022% |
| MSCI | | | 1,645 | 586,903 | 0.024% |
| Mueller Water Products | | | 40,900 | 424,951 | 0.018% |
| Munich Re | | | 16,497 | 4,193,848 | 0.174% |
| Murata Manufacturing | | | 33,100 | 2,152,399 | 0.089% |
| MVW 2020-1 | 1.74 | 10/20/37 | 179,066 | 180,974 | 0.008% |
| MVW Owner Trust 2014-1 | 2.25 | 9/22/31 | 21,611 | 21,661 | 0.001% |
| MVW Owner Trust 2015-1 | 2.52 | 12/20/32 | 162,878 | 163,620 | 0.007% |
| MyoKardia | | | 7,455 | 1,016,340 | 0.042% |
| National Bank of Canada | | | 52,388 | 2,602,187 | 0.108% |
| National Cinemedia | | | 42,258 | 114,730 | 0.005% |
| National Grid | | | 183,057 | 2,102,631 | 0.087% |
| National Instruments | | | 21,451 | 765,801 | 0.032% |
| Natwest | 5.13 | 5/28/24 | 265,000 | 289,746 | 0.012% |
| Natwest | 3.88 | 9/12/23 | 395,000 | 424,198 | 0.018% |
| NAVER | | | 6,146 | 1,561,829 | 0.065% |
| Navient Private Education Loan Trust 2017 | 2.88 | 12/16/58 | 121,981 | 123,830 | 0.005% |
| Navient Private Education Refi Loan Trust 2019-F | 2.6 | 8/15/68 | 600,000 | 620,930 | 0.026% |
| Navient Private Education Refi Loan Trust 2020 | 2.83 | 11/15/68 | 350,000 | 341,435 | 0.014% |
| Navient Private Education Refi Loan Trust 2020-D | 1.69 | 5/15/69 | 220,855 | 223,659 | 0.009% |
| Navient Private Education Refi Loan Trust 2020-G | 1.17 | 9/16/69 | 225,000 | 225,361 | 0.009% |
| Navistar Financial dealer Note Master Trust | 2.3 | 7/25/25 | 205,000 | 205,474 | 0.009% |
| nCino | | | 687 | 54,740 | 0.002% |
| nCino | | | 5,791 | 438,356 | 0.018% |
| Nelnet Student Loan Trust 2020-1 | 0.89 | 3/26/68 | 209,370 | 207,000 | 0.009% |
| Nestle | | | 95,277 | 11,339,110 | 0.471% |
| Netflix | 4.63 | 5/15/29 | 500,000 | 677,035 | 0.028% |
| Netflix | | | 19,801 | 9,901,094 | 0.411% |
| Neuberger Berman CLO XIX | 1.43 | 7/15/27 | 1,180,000 | 1,146,863 | 0.048% |
| Neuberger Berman CLO XVI-S | 1.13 | 1/15/28 | 557,855 | 554,366 | 0.023% |
| Neuberger Berman Loan Advisers CLO 38 | 1.55 | 10/20/32 | 455,000 | 455,000 | 0.019% |
| Nevro | | | 3,675 | 511,928 | 0.021% |
| New Residential Mortgage Loan Trust 2019-NQM1 | 3.67 | 1/25/49 | 272,782 | 277,768 | 0.012% |
| New Residential Mortgage Loan Trust 2019-NQM1 | 3.93 | 1/25/49 | 294,020 | 296,306 | 0.012% |
| New Residential Mortgage Loan Trust 2019-NQM2 | 3.6 | 4/25/49 | 284,517 | 287,823 | 0.012% |
| New Residential Mortgage Loan Trust 2019-NQM2 | 3.7 | 4/25/49 | 121,166 | 122,457 | 0.005% |
| New Residential Mortgage Loan Trust 2019-NQM5 | 2.71 | 11/25/59 | 591,439 | 606,560 | 0.025% |
| New Residential Mortgage Loan Trust 2020-NQM1 | 2.46 | 1/26/60 | 344,653 | 348,709 | 0.014% |
| Next | | | 23,183 | 1,777,383 | 0.074% |
| NextEra Energy | | | 50,982 | 14,150,564 | 0.588% |
| Nextera Energy Partners | | | 8,000 | 479,680 | 0.020% |
| NexTier Oilfield Solutions | | | 70,400 | 130,240 | 0.005% |
| Nike | | | 17,143 | 2,152,132 | 0.089% |
| Nippon Telegraph & Telephone | | | 238,100 | 4,861,211 | 0.202% |
| NiSource | 1.7 | 2/15/31 | 245,000 | 239,404 | 0.010% |
| NiSource | 3.6 | 5/1/30 | 275,000 | 312,269 | 0.013% |
| NiSource | 0.95 | 8/15/25 | 40,000 | 39,885 | 0.002% |
| NiSource | | | 46,669 | 1,026,718 | 0.043% |
| Nomad Foods | | | 21,752 | 554,241 | 0.023% |
| Norfolk Southern | | | 28,731 | 6,148,147 | 0.255% |
| Northern Star Resources | | | 79,612 | 788,879 | 0.033% |
| Northrop Grumman | | | 198 | 62,467 | 0.003% |

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|-------------------------------------|------|----------|-----------|------------|--------|
| Novanta | | | 11,230 | 1,182,968 | 0.049% |
| Novartis | | | 72,282 | 6,275,836 | 0.261% |
| Novo Nordisk | | | 13,864 | 960,562 | 0.040% |
| NRG Energy | 3.75 | 6/15/24 | 65,000 | 69,203 | 0.003% |
| NRG Energy | 4.45 | 6/15/29 | 205,000 | 227,038 | 0.009% |
| NTT Data | | | 177,600 | 2,272,804 | 0.094% |
| NuVasive | | | 6,100 | 296,277 | 0.012% |
| NVIDIA | | | 22,079 | 11,949,596 | 0.496% |
| NXP BV / NXP Funding | 5.35 | 3/1/26 | 170,000 | 200,723 | 0.008% |
| NXP BV / NXP Funding LLC / NXP USA | 2.7 | 5/1/25 | 35,000 | 36,919 | 0.002% |
| NXP BV / NXP Funding LLC / NXP USA | 3.15 | 5/1/27 | 75,000 | 81,194 | 0.003% |
| NXP Semiconductors | | | 76,565 | 9,556,078 | 0.397% |
| Oak Street Health | | | 1,431 | 76,473 | 0.003% |
| OBX 2019-EXP2 Trust | 4 | 6/25/59 | 280,284 | 292,009 | 0.012% |
| OBX 2019-EXP3 Trust | 3.5 | 10/25/59 | 202,363 | 207,736 | 0.009% |
| OBX 2020-EXP1 Trust | 3.5 | 2/25/60 | 246,458 | 253,768 | 0.011% |
| OBX 2020-EXP1 Trust | 0.9 | 2/25/60 | 98,685 | 98,616 | 0.004% |
| OBX 2020-EXP2 Trust | 3 | 5/25/60 | 658,351 | 675,807 | 0.028% |
| Occidental Petroleum | 2.9 | 8/15/24 | 1,085,000 | 916,825 | 0.038% |
| OCP CLO 2020-19 | 2.07 | 7/20/31 | 400,000 | 401,352 | 0.017% |
| Octagon Investment Partners 29 | 1.44 | 1/24/33 | 660,000 | 652,027 | 0.027% |
| Octagon Investment Partners XXIII | 1.13 | 7/15/27 | 443,007 | 439,260 | 0.018% |
| Octagon Investment Partners XXIII | 1.48 | 7/15/27 | 385,000 | 372,842 | 0.015% |
| Odonate therapeutics | | | 703 | 9,441 | 0.000% |
| Ollies Bargain Outlet Holdings | | | 14,951 | 1,305,970 | 0.054% |
| Omnicom Group Inc / Omnicom Capital | 3.65 | 11/1/24 | 115,000 | 126,608 | 0.005% |
| Omron | | | 19,600 | 1,532,448 | 0.064% |
| ONE Gas | | | 13,400 | 924,734 | 0.038% |
| Open Lending | | | 15,435 | 393,593 | 0.016% |
| Oracle | 2.8 | 4/1/27 | 325,000 | 356,595 | 0.015% |
| Oracle | 2.95 | 4/1/30 | 540,000 | 602,185 | 0.025% |
| Oracle | 3.6 | 4/1/50 | 380,000 | 424,507 | 0.018% |
| Orchard therapeutics, ADR | | | 8,591 | 35,309 | 0.001% |
| O'Reilly Automotive | | | 3,405 | 1,569,977 | 0.065% |
| Origin Bancorp | | | 13,448 | 287,249 | 0.012% |
| Otis Worldwide | | | 17,703 | 1,105,021 | 0.046% |
| Otsuka Holdings | | | 50,100 | 2,122,503 | 0.088% |
| Outset Medical | | | 1,142 | 57,100 | 0.002% |
| OZLM VII | 1.28 | 7/17/29 | 473,940 | 467,576 | 0.019% |
| OZLM VIII | 1.44 | 10/17/29 | 640,153 | 632,215 | 0.026% |
| Pacific Gas & Electric | 3.95 | 12/1/47 | 245,000 | 226,127 | 0.009% |
| Pacific Gas & Electric | 2.5 | 2/1/31 | 440,000 | 415,635 | 0.017% |
| Pacific Gas & Electric | 4.55 | 7/1/30 | 405,000 | 437,562 | 0.018% |
| Pacific Gas & Electric | 2.1 | 8/1/27 | 385,000 | 372,380 | 0.015% |
| Pacific Gas & Electric | 3.3 | 8/1/40 | 365,000 | 334,519 | 0.014% |
| Pacific Premier Bancorp | | | 21,100 | 424,954 | 0.018% |
| Packaging Corporation of America | | | 56,979 | 6,213,560 | 0.258% |
| Palisades Center Trust 2016-PLSD | 2.71 | 4/13/33 | 485,000 | 383,150 | 0.016% |
| Palmer Square CLO 2020-2 | 1.9 | 7/15/31 | 390,000 | 389,748 | 0.016% |
| Panasonic | | | 156,900 | 1,336,486 | 0.055% |
| Papa John's International | | | 14,600 | 1,201,288 | 0.050% |
| Parker-Hannifin | | | 786 | 159,039 | 0.007% |
| Parsley Energy | | | 13,160 | 123,178 | 0.005% |
| Parsons | | | 6,201 | 207,982 | 0.009% |
| Paycom Software | | | 4,668 | 1,453,148 | 0.060% |
| PayPal Holdings | | | 56,204 | 11,073,874 | 0.460% |
| PDF Solutions | | | 15,692 | 293,597 | 0.012% |
| Pennant | | | 8,096 | 312,182 | 0.013% |
| PennyMac Financial Services | | | 18,403 | 1,069,582 | 0.044% |
| Penumbra | | | 1,884 | 366,212 | 0.015% |
| PepsiCo | | | 1,828 | 253,361 | 0.011% |
| PerkinElmer | 3.3 | 9/15/29 | 355,000 | 393,886 | 0.016% |
| Perrigo Finance Unlimited | 3.9 | 12/15/24 | 310,000 | 335,990 | 0.014% |
| Perrigo Finance Unlimited | 4.38 | 3/15/26 | 400,000 | 446,971 | 0.019% |
| Perrigo Finance Unlimited | 3.15 | 6/15/30 | 375,000 | 388,478 | 0.016% |
| Persimmon | | | 48,234 | 1,537,148 | 0.064% |
| PGT Innovations | | | 20,181 | 353,571 | 0.015% |
| Philip Morris International | | | 41,284 | 3,095,887 | 0.129% |
| PICC Property & Casualty | | | 1,642,000 | 1,153,436 | 0.048% |
| Ping An Insurance | | | 129,500 | 1,344,320 | 0.056% |
| Pinnacle Financial Partners | | | 17,302 | 615,778 | 0.026% |
| Pioneer Natural Resources | | | 1,039 | 89,344 | 0.004% |

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|---|------|----------|-----------|------------|--------|
| PNC Financial Services Group | | | 13,624 | 1,497,414 | 0.062% |
| PNM Resources | | | 28,940 | 1,196,090 | 0.050% |
| Pola Orbis Holdings | | | 20,100 | 378,992 | 0.016% |
| Popular | | | 7,200 | 261,144 | 0.011% |
| Post Holdings | | | 9,200 | 791,200 | 0.033% |
| PPD | | | 10,343 | 382,588 | 0.016% |
| PPG Industries | | | 26,748 | 3,265,396 | 0.136% |
| PRA Group | | | 13,916 | 555,944 | 0.023% |
| Principal Financial Group | | | 18,586 | 748,458 | 0.031% |
| Professional Holding | | | 4,404 | 59,058 | 0.002% |
| Professional Holding | | | 1,746 | 22,243 | 0.001% |
| Prologis | 1.25 | 10/15/30 | 140,000 | 136,690 | 0.006% |
| Prologis, REIT | | | 143,670 | 14,456,075 | 0.600% |
| Proofpoint | | | 6,600 | 696,630 | 0.029% |
| Prosperity Bancshares | | | 8,900 | 461,287 | 0.019% |
| Providence Service | | | 5,500 | 511,005 | 0.021% |
| Prysmian | | | 65,273 | 1,894,734 | 0.079% |
| PS Business Parks, REIT | | | 7,364 | 901,280 | 0.037% |
| PTC Therapeutics | | | 2,700 | 126,225 | 0.005% |
| Public Service Enterprise | | | 51,021 | 2,801,563 | 0.116% |
| Quaker Chemical | | | 3,800 | 682,898 | 0.028% |
| Qualcomm | | | 133,445 | 15,703,808 | 0.652% |
| Quidel | | | 8,525 | 1,870,215 | 0.078% |
| Radius Health | | | 27,725 | 314,402 | 0.013% |
| RAPT therapeutics | | | 4,100 | 132,020 | 0.005% |
| Reata Pharmaceuticals | | | 2,627 | 255,922 | 0.011% |
| Recruit Holdings | | | 54,400 | 2,160,516 | 0.090% |
| Red Robin Gourmet Burgers | | | 11,808 | 155,393 | 0.006% |
| Regency Centers | 3.6 | 2/1/27 | 300,000 | 323,846 | 0.013% |
| Regency Centers | 3.7 | 6/15/30 | 95,000 | 104,133 | 0.004% |
| Regency Centers, REIT | | | 4,100 | 155,882 | 0.006% |
| REI - SECURITY LENDING COLLATERAL | | | 1,000,885 | 10,008,848 | 0.416% |
| Renesas Electronics | | | 98,300 | 721,487 | 0.030% |
| Rentokil Initial | | | 112,744 | 779,274 | 0.032% |
| RETL 2019-RVP | 1.3 | 3/15/36 | 31,722 | 31,723 | 0.001% |
| Rexford Industrial Realty, REIT | | | 17,400 | 796,224 | 0.033% |
| Reynolds American | 4.45 | 6/12/25 | 360,000 | 404,907 | 0.017% |
| RH | | | 1,334 | 510,415 | 0.021% |
| Rio Tinto | | | 11,794 | 805,547 | 0.033% |
| Roche Holding | | | 18,752 | 6,423,321 | 0.267% |
| Rockwell Automation | | | 13,736 | 3,031,260 | 0.126% |
| Roper Technologies | 2 | 6/30/30 | 75,000 | 76,399 | 0.003% |
| Roper Technologies | | | 10,641 | 4,204,366 | 0.175% |
| Ross Stores | 4.8 | 4/15/30 | 155,000 | 188,206 | 0.008% |
| Ross Stores | 5.45 | 4/15/50 | 260,000 | 338,809 | 0.014% |
| Ross Stores | | | 46,623 | 4,350,858 | 0.181% |
| Royal Dutch Shell, ADR | | | 37,169 | 900,233 | 0.037% |
| Rush Enterprises | | | 10,200 | 515,508 | 0.021% |
| Sabine Pass Liquefaction | 5 | 3/15/27 | 910,000 | 1,024,888 | 0.043% |
| Sabine Pass Liquefaction | 5.75 | 5/15/24 | 150,000 | 169,800 | 0.007% |
| Sabine Pass Liquefaction | 4.5 | 5/15/30 | 70,000 | 78,820 | 0.003% |
| Sabine Pass Liquefaction | 5.88 | 6/30/26 | 210,000 | 248,325 | 0.010% |
| Safety Insurance Group | | | 3,887 | 268,553 | 0.011% |
| Safran | | | 15,873 | 1,561,708 | 0.065% |
| Saia | | | 3,700 | 466,718 | 0.019% |
| Salesforce.com | | | 43,352 | 10,895,225 | 0.452% |
| Sampo | | | 62,260 | 2,465,689 | 0.102% |
| Samsonite International | | | 474,000 | 481,306 | 0.020% |
| Samsung Electronics | | | 88,434 | 4,390,232 | 0.182% |
| Sanderson Farms | | | 4,700 | 554,459 | 0.023% |
| Sandy Spring Bancorp | | | 9,100 | 210,028 | 0.009% |
| Sanofi | | | 45,964 | 4,606,163 | 0.191% |
| Santander Drive Auto Receivables Trust 2019-1 | 3.21 | 9/15/23 | 132,623 | 133,522 | 0.006% |
| Santander Retail Auto Lease Trust 2019 | 3.31 | 6/20/24 | 580,000 | 596,600 | 0.025% |
| Santander UK Group Holdings | 1.53 | 8/21/26 | 555,000 | 545,296 | 0.023% |
| SAP | | | 29,641 | 4,615,669 | 0.192% |
| Saudi Arabian Oil | 3.5 | 4/16/29 | 550,000 | 606,197 | 0.025% |
| Saudi Arabian Oil | 4.38 | 4/16/49 | 400,000 | 482,564 | 0.020% |
| SBA Tower Trust | 3.87 | 10/8/24 | 785,000 | 822,343 | 0.034% |
| SBA Tower Trust | 2.84 | 1/15/25 | 390,000 | 410,209 | 0.017% |
| SBA Tower Trust | 2.33 | 1/15/28 | 75,000 | 76,353 | 0.003% |
| SBA Tower Trust | 3.45 | 3/15/23 | 100,000 | 105,329 | 0.004% |

| | | | | | |
|---|------|----------|---------|------------|--------|
| SBA Tower Trust | 3.17 | 4/15/22 | 605,000 | 611,401 | 0.025% |
| Scentre | | | 545,959 | 869,249 | 0.036% |
| Scholar Rock Holding | | | 8,171 | 144,545 | 0.006% |
| Sea, ADR | | | 26,256 | 4,044,474 | 0.168% |
| Seacoast Banking | | | 26,664 | 480,752 | 0.020% |
| Seasoned Credit Risk Transfer Trust Series 2016-1 | 3 | 9/25/55 | 105,060 | 104,795 | 0.004% |
| Seattle Genetics | | | 5,326 | 1,042,245 | 0.043% |
| Selective Insurance | | | 17,100 | 880,479 | 0.037% |
| Selectquote | | | 4,312 | 87,318 | 0.004% |
| Selectquote | | | 6,611 | 127,179 | 0.005% |
| Sempra Energy | | | 68,748 | 8,137,013 | 0.338% |
| Semtech | | | 4,800 | 254,208 | 0.011% |
| Sequoia Mortgage Trust 2013-4 | 3.48 | 4/25/43 | 486,521 | 496,846 | 0.021% |
| Sequoia Mortgage Trust 2017-5 | 3.82 | 8/25/47 | 226,410 | 238,914 | 0.010% |
| Sequoia Mortgage Trust 2017-CH2 | 4 | 12/25/47 | 256,930 | 262,815 | 0.011% |
| Sequoia Mortgage Trust 2018-CH1 | 3.5 | 2/25/48 | 78,591 | 80,505 | 0.003% |
| Sequoia Mortgage Trust 2018-CH2 | 4 | 6/25/48 | 233,271 | 238,790 | 0.010% |
| Sequoia Mortgage Trust 2018-CH4 | 4 | 10/25/48 | 207,070 | 211,986 | 0.009% |
| ServiceMaster Global Holdings | | | 6,900 | 275,172 | 0.011% |
| ServiceNow | | | 21,700 | 10,524,500 | 0.437% |
| Seven Generations Energy | | | 35,400 | 95,442 | 0.004% |
| Seven & i Holdings | | | 67,400 | 2,094,125 | 0.087% |
| SG Residential Mortgage Trust 2019-3 | 2.7 | 9/25/59 | 266,895 | 269,871 | 0.011% |
| Sherwin-Williams | | | 756 | 526,735 | 0.022% |
| Shopify | | | 691 | 706,872 | 0.029% |
| Siemens | | | 50,662 | 6,398,095 | 0.266% |
| Siemens Energy | | | 25,331 | 683,088 | 0.028% |
| Siemens Healthineers | | | 41,246 | 1,851,480 | 0.077% |
| Sierra Timeshare 2015-3 Receivables Funding | 2.58 | 9/20/32 | 26,387 | 26,413 | 0.001% |
| Sierra Timeshare 2016-1 Receivables Funding | 3.08 | 3/21/33 | 106,716 | 106,843 | 0.004% |
| Sierra Timeshare 2019-1 Receivables Funding | 3.2 | 1/20/36 | 157,807 | 163,243 | 0.007% |
| Sierra Timeshare 2020-2 Receivables Funding | 3.51 | 7/20/37 | 261,461 | 264,380 | 0.011% |
| Signature Bank | | | 5,495 | 456,030 | 0.019% |
| Simon Property | 3.38 | 10/1/24 | 785,000 | 847,647 | 0.035% |
| Simon Property | 3.3 | 1/15/26 | 65,000 | 70,385 | 0.003% |
| Simon Property | 2.65 | 7/15/30 | 290,000 | 291,507 | 0.012% |
| Simon Property | 3.5 | 9/1/25 | 170,000 | 186,271 | 0.008% |
| SiteOne Landscape Supply | | | 11,006 | 1,342,182 | 0.056% |
| SJW | | | 8,967 | 545,732 | 0.023% |
| Skyline Champion | | | 16,931 | 453,243 | 0.019% |
| SLM Corporation | | | 26,400 | 213,576 | 0.009% |
| SLM Student Loan Trust 2008-5 | 1.94 | 7/25/23 | 206,349 | 203,718 | 0.008% |
| SLM Student Loan Trust 2008-9 | 1.74 | 4/25/23 | 202,626 | 198,850 | 0.008% |
| SMBC Aviation Capital Finance DAC | 3.55 | 4/15/24 | 200,000 | 209,214 | 0.009% |
| SMBC Aviation Capital Finance DAC | 4.13 | 7/15/23 | 570,000 | 602,926 | 0.025% |
| Smb Private Education Loan Trust 2015 | 2.98 | 7/15/27 | 134,361 | 136,545 | 0.006% |
| Smb Private Education Loan Trust 2015 | 2.1 | 8/16/32 | 455,000 | 463,493 | 0.019% |
| Smb Private Education Loan Trust 2016 | 2.43 | 2/17/32 | 475,196 | 486,363 | 0.020% |
| Smb Private Education Loan Trust 2016 | 2.7 | 5/15/31 | 96,277 | 98,585 | 0.004% |
| Smb Private Education Loan Trust 2018 | 3.63 | 11/15/35 | 246,207 | 260,103 | 0.011% |
| SMC | | | 1,700 | 948,322 | 0.039% |
| Snap Inc. | | | 25,335 | 661,497 | 0.027% |
| Snowflake Computing | | | 1,195 | 299,945 | 0.012% |
| SOFTBANK GROUP CORP | | | 25,900 | 1,602,552 | 0.067% |
| Sony | | | 28,800 | 2,207,291 | 0.092% |
| South32 | | | 540,518 | 802,159 | 0.033% |
| Southern | 3.25 | 7/1/26 | 440,000 | 488,617 | 0.020% |
| Southern | | | 15,674 | 719,956 | 0.030% |
| Southern Company | | | 64,423 | 3,493,015 | 0.145% |
| South State | | | 12,481 | 600,960 | 0.025% |
| Southwest Gas Holdings | | | 15,852 | 1,000,261 | 0.042% |
| S&P Global | | | 8,529 | 3,075,557 | 0.128% |
| Splunk | | | 19,400 | 3,649,722 | 0.152% |
| Spotify Technology | | | 8,089 | 1,962,149 | 0.081% |
| SPX | | | 9,337 | 433,050 | 0.018% |
| SS&C Technologies Holdings | | | 18,968 | 1,147,943 | 0.048% |
| STACR Trust 2018-DNA2 | 0.95 | 12/25/30 | 86,206 | 85,989 | 0.004% |
| STACR Trust 2018-DNA3 | 0.9 | 9/25/48 | 378 | 377 | 0.000% |
| STACR Trust 2018-HRP2 | 1.4 | 2/25/47 | 293,003 | 284,803 | 0.012% |
| Standard Chartered | 4.64 | 4/1/31 | 910,000 | 1,049,913 | 0.044% |
| Standard Chartered | | | 109,618 | 504,420 | 0.021% |
| Stanley Black & Decker | | | 15,234 | 2,470,955 | 0.103% |

| | | | | | |
|---|------|----------|-----------|------------|--------|
| Stanley Electric | | | 48,400 | 1,394,846 | 0.058% |
| Starwood Mortgage Residential Trust 2018-IMC2 | 4.12 | 10/25/48 | 441,877 | 457,056 | 0.019% |
| Starwood Mortgage Residential Trust 2019-1 | 2.94 | 6/25/49 | 290,924 | 295,585 | 0.012% |
| Starwood Mortgage Residential Trust 2019-1 | 3.15 | 6/25/49 | 286,545 | 291,111 | 0.012% |
| Starwood Mortgage Residential Trust 2019-IMC1 | 3.47 | 2/25/49 | 231,248 | 236,919 | 0.010% |
| Starwood Mortgage Residential Trust 2019-IMC1 | 3.65 | 2/25/49 | 299,889 | 306,141 | 0.013% |
| Starwood Mortgage Residential Trust 2019-INV1 | 2.61 | 9/27/49 | 398,332 | 404,155 | 0.017% |
| State Auto Financial | | | 7,110 | 97,834 | 0.004% |
| State Grid Overseas Investment 2016 | 2.75 | 5/4/22 | 1,060,000 | 1,089,351 | 0.045% |
| State Street | | | 2,240 | 132,899 | 0.006% |
| Stepstone | | | 16,220 | 431,614 | 0.018% |
| Sterling Bancorp Inc/MI | | | 21,288 | 64,077 | 0.003% |
| Steven Madden | | | 3,100 | 60,450 | 0.003% |
| StoneCo | | | 7,475 | 395,353 | 0.016% |
| Stoneridge | | | 12,800 | 235,136 | 0.010% |
| Stora Enso | | | 159,821 | 2,501,545 | 0.104% |
| Storebrand | | | 264,484 | 1,393,197 | 0.058% |
| Strategic Education | | | 1,154 | 105,556 | 0.004% |
| Stroeer SE & Co KGaA | | | 16,074 | 1,248,610 | 0.052% |
| Stryker | | | 42,827 | 8,923,862 | 0.371% |
| Sumitomo Corporation | | | 135,800 | 1,637,000 | 0.068% |
| Sumitomo Mitsui Trust Holdings | | | 37,397 | 994,902 | 0.041% |
| Sumitomo Rubber Industries | | | 54,500 | 506,258 | 0.021% |
| Sun Communities, REIT | | | 19,496 | 2,741,333 | 0.114% |
| Suncor Energy | 3.1 | 5/15/25 | 60,000 | 64,496 | 0.003% |
| Sun Life Financial | | | 68,952 | 2,809,760 | 0.117% |
| Suzano Austria GmbH | 6 | 1/15/29 | 550,000 | 628,100 | 0.026% |
| Suzuki Motor | | | 37,100 | 1,589,285 | 0.066% |
| Svenska Handelsbanken | | | 205,029 | 1,715,431 | 0.071% |
| Symphony CLO XVII | 1.16 | 4/15/28 | 909,320 | 902,380 | 0.037% |
| Synchrony Credit Card Master Note Trust | 2.95 | 5/15/24 | 926,939 | 938,834 | 0.039% |
| Synchrony Financial | 4.38 | 3/19/24 | 120,000 | 130,007 | 0.005% |
| Synchrony Financial | 4.25 | 8/15/24 | 85,000 | 92,081 | 0.004% |
| Synopsys | | | 29,161 | 6,239,871 | 0.259% |
| Taiwan Semiconductor Manufacturing | | | 401,759 | 6,044,094 | 0.251% |
| Takeda Pharmaceutical, ADR | | | 53,057 | 946,537 | 0.039% |
| TC Energy | | | 73,353 | 3,082,293 | 0.128% |
| TechnoPro Holdings | | | 22,300 | 1,396,236 | 0.058% |
| TE Connectivity | | | 6,347 | 620,356 | 0.026% |
| Telecom Italia | | | 1,804,784 | 728,728 | 0.030% |
| Teledyne Technologies | | | 3,860 | 1,197,411 | 0.050% |
| Teleperformance | | | 4,842 | 1,492,807 | 0.062% |
| Tempur Sealy International | | | 6,200 | 552,978 | 0.023% |
| Tencent Holdings | | | 184,810 | 12,482,694 | 0.518% |
| Tesla | | | 315 | 135,138 | 0.006% |
| Tetra Tech | | | 3,400 | 324,700 | 0.013% |
| Texas Instruments | | | 33,776 | 4,822,875 | 0.200% |
| Therapeutics MD | | | 127,656 | 201,696 | 0.008% |
| Thermo Fisher Scientific | | | 33,168 | 14,644,335 | 0.608% |
| Thermon Group Holdings | | | 6,500 | 72,995 | 0.003% |
| THG Holdings | | | 43,223 | 333,634 | 0.014% |
| THK | | | 58,800 | 1,479,735 | 0.061% |
| TJX | | | 36,480 | 2,030,112 | 0.084% |
| T-Mobile USA | 2.05 | 2/15/28 | 205,000 | 209,762 | 0.009% |
| T-Mobile USA | 3.75 | 4/15/27 | 940,000 | 1,052,197 | 0.044% |
| T-Mobile USA | 3.88 | 4/15/30 | 340,000 | 387,001 | 0.016% |
| Tokio Marine Holdings | | | 59,300 | 2,594,646 | 0.108% |
| Tokyo Electron | | | 7,000 | 1,828,783 | 0.076% |
| Toro | | | 7,200 | 604,440 | 0.025% |
| Tosoh | | | 18,700 | 303,613 | 0.013% |
| Total | | | 81,067 | 2,784,064 | 0.116% |
| Towd Point Mortgage Trust 2015-3 | 3 | 3/25/54 | 56,055 | 56,429 | 0.002% |
| Towd Point Mortgage Trust 2015-4 | 3.75 | 4/25/55 | 575,000 | 613,397 | 0.025% |
| Towd Point Mortgage Trust 2015-4 | 2.75 | 4/25/55 | 72,360 | 72,791 | 0.003% |
| Towd Point Mortgage Trust 2015-5 | 2.75 | 5/25/55 | 55,519 | 56,006 | 0.002% |
| Towd Point Mortgage Trust 2016-1 | 2.75 | 2/25/55 | 84,068 | 85,338 | 0.004% |
| Towd Point Mortgage Trust 2016-1 | 3 | 2/25/55 | 139,394 | 142,916 | 0.006% |
| Towd Point Mortgage Trust 2016-2 | 2.75 | 8/25/55 | 102,838 | 105,409 | 0.004% |
| Towd Point Mortgage Trust 2017-1 | 2.75 | 10/25/56 | 64,339 | 65,989 | 0.003% |
| Towd Point Mortgage Trust 2017-2 | 2.75 | 4/25/57 | 68,652 | 70,573 | 0.003% |
| Towd Point Mortgage Trust 2017-5 | 0.75 | 2/25/57 | 111,563 | 111,356 | 0.005% |
| Towd Point Mortgage Trust 2018-SJ1 | 4 | 10/25/58 | 160,151 | 161,738 | 0.007% |

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| Towne Bank/Portsmouth VA | | | 5,788 | 94,923 | 0.004% |
| Toyota Motor | | | 56,700 | 3,763,180 | 0.156% |
| Transcontinental Gas Pipe Line | 4 | 3/15/28 | 545,000 | 607,500 | 0.025% |
| Transcontinental Gas Pipe Line | 4.6 | 3/15/48 | 495,000 | 567,899 | 0.024% |
| Transurban Finance Co Pty | 4.13 | 2/2/26 | 130,000 | 144,924 | 0.006% |
| Transurban Finance Co Pty | 2.45 | 3/16/31 | 210,000 | 213,781 | 0.009% |
| Transurban Finance Co Pty | 3.38 | 3/22/27 | 540,000 | 577,216 | 0.024% |
| TreeHouse Foods | | | 16,800 | 680,904 | 0.028% |
| Tricida | | | 7,912 | 71,683 | 0.003% |
| Trinity Acquisition | 4.4 | 3/15/26 | 335,000 | 385,902 | 0.016% |
| Trip.Com, ADR | | | 1,874 | 58,356 | 0.002% |
| Tri Pointe | | | 23,063 | 418,363 | 0.017% |
| TRP Dynamic Global Bd - I | | | 10,150,814 | 98,462,897 | 4.088% |
| TRP Inflation Protected Bond - I | | | 531 | 6,977 | 0.000% |
| TRP Inst Emerging Markets Bd - Inst | | | 9,015,066 | 72,210,677 | 2.998% |
| TRP Inst Emerging Markets Eq - Inst | | | 2,611,309 | 109,674,970 | 4.554% |
| TRP Inst Floating Rate - Inst | | | 3,511,172 | 33,285,913 | 1.382% |
| TRP Institutional High Yield - Inst | | | 8,530,947 | 72,086,501 | 2.993% |
| TRP International Bond (USD Hgd) - I | | | 10,215,074 | 104,398,056 | 4.335% |
| TRP Limited Duration Infl Foc Bd - I | | | 10,111 | 52,576 | 0.002% |
| TRP Real Assets - I | | | 2,853,518 | 30,903,602 | 1.283% |
| TRP Treasury Reserve | 0.12 | | 102,871,565 | 102,871,565 | 4.271% |
| TRP US Treasury Long-Term - I | | | 2,072,180 | 31,766,526 | 1.319% |
| Turning Point therapeutics | | | 3,465 | 302,702 | 0.013% |
| Twilio | | | 560 | 138,370 | 0.006% |
| Tyson Foods | | | 75,838 | 4,510,844 | 0.187% |
| Ubs | 2.86 | 8/15/23 | 370,000 | 383,636 | 0.016% |
| Ultragenyx Pharmaceutical | | | 9,173 | 753,929 | 0.031% |
| Umicore | | | 35,562 | 1,479,193 | 0.061% |
| Unilever | | | 122,294 | 7,539,856 | 0.313% |
| Union Pacific | | | 29,451 | 5,798,018 | 0.241% |
| United Airlines 2019-2 Class AA Pass Through Trust | 2.7 | 5/1/32 | 80,000 | 74,816 | 0.003% |
| United Airlines 2019-2 Class A Pass Through Trust | 2.9 | 5/1/28 | 130,000 | 109,200 | 0.005% |
| United Airlines Holdings | | | 458 | 15,916 | 0.001% |
| Unitedhealth | 4.45 | 12/15/48 | 40,000 | 52,430 | 0.002% |
| Unitedhealth | 2 | 5/15/30 | 145,000 | 151,419 | 0.006% |
| Unitedhealth | 2.75 | 5/15/40 | 190,000 | 198,382 | 0.008% |
| Unitedhealth | 2.9 | 5/15/50 | 270,000 | 280,740 | 0.012% |
| Unitedhealth | 3.5 | 8/15/39 | 120,000 | 137,745 | 0.006% |
| UnitedHealth Group | | | 34,522 | 10,762,924 | 0.447% |
| United Overseas Bank | | | 113,900 | 1,604,531 | 0.067% |
| United Rentals | | | 14,325 | 2,499,713 | 0.104% |
| UPS | | | 36,264 | 6,042,670 | 0.251% |
| Upwork | | | 24,200 | 422,048 | 0.018% |
| US Airways 2012-2 Class A Pass Through Trust | 4.63 | 6/3/25 | 725,621 | 584,685 | 0.024% |
| US Airways 2013-1 Class A Pass Through Trust | 3.95 | 11/15/25 | 246,704 | 202,357 | 0.008% |
| U.S. Physical Therapy | | | 6,148 | 534,138 | 0.022% |
| U.S. Treasury Bonds | 1.63 | 11/15/22 | 2,620,000 | 2,701,875 | 0.112% |
| U.S. Treasury Bonds | 2.38 | 11/15/49 | 4,530,000 | 5,530,847 | 0.230% |
| U.S. Treasury Bonds | 1.5 | 2/15/30 | 1,630,000 | 1,758,108 | 0.073% |
| U.S. Treasury Bonds | 3 | 2/15/49 | 1,650,400 | 2,255,633 | 0.094% |
| U.S. Treasury Bonds | 2 | 2/15/50 | 1,500,000 | 1,696,406 | 0.070% |
| U.S. Treasury Notes | 1.38 | 10/15/22 | 15,285,000 | 15,669,513 | 0.651% |
| U.S. Treasury Notes | 1.5 | 1/15/23 | 5,455,000 | 5,623,764 | 0.234% |
| U.S. Treasury Notes | 1.63 | 12/15/22 | 1,905,000 | 1,967,210 | 0.082% |
| U.S. Treasury Notes | 0.5 | 3/31/25 | 1,740,000 | 1,759,575 | 0.073% |
| U.S. Treasury Notes | 0.13 | 5/15/23 | 4,130,000 | 4,127,419 | 0.171% |
| U.S. Treasury Notes | 0.25 | 5/31/25 | 3,215,000 | 3,213,995 | 0.133% |
| U.S. Treasury Notes | 0.25 | 8/31/25 | 4,320,000 | 4,315,275 | 0.179% |
| U.S. Treasury Notes | 1.5 | 9/15/22 | 4,740,000 | 4,866,647 | 0.202% |
| Utz Brands | | | 24,425 | 437,208 | 0.018% |
| Utz Brands | | | 6,508 | 42,562 | 0.002% |
| Valero Energy | 2.15 | 9/15/27 | 140,000 | 139,051 | 0.006% |
| Vanke Real Estate Hong Kong | 5.35 | 3/11/24 | 900,000 | 999,711 | 0.042% |
| Veeva Systems | | | 5,268 | 1,481,309 | 0.062% |
| Vereit Operating Partnership | 3.1 | 12/15/29 | 625,000 | 624,163 | 0.026% |
| Vereit Operating Partnership | 4.6 | 2/6/24 | 1,265,000 | 1,356,422 | 0.056% |
| Vereit Operating Partnership | 4.88 | 6/1/26 | 105,000 | 118,249 | 0.005% |
| Vereit Operating Partnership | 3.95 | 8/15/27 | 399,000 | 424,387 | 0.018% |
| Verizon Communications | 4.75 | 11/1/41 | 235,000 | 313,453 | 0.013% |
| Verizon Communications | 4.52 | 9/15/48 | 250,000 | 327,927 | 0.014% |
| Verizon Owner Trust 2018-1 | 3.2 | 9/20/22 | 365,000 | 372,405 | 0.015% |

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|---|------|----------|-----------|------------|--------|
| Vertex Pharmaceuticals | | | 24,004 | 6,531,968 | 0.271% |
| Verus Securitization Trust 2018-2 | 3.68 | 6/1/58 | 171,101 | 173,484 | 0.007% |
| Verus Securitization Trust 2018-INV1 | 3.85 | 3/25/58 | 67,430 | 67,688 | 0.003% |
| Verus Securitization Trust 2018-INV2 | 4.15 | 10/25/58 | 302,939 | 307,185 | 0.013% |
| Verus Securitization Trust 2019-1 | 3.84 | 2/25/59 | 388,492 | 393,768 | 0.016% |
| Verus Securitization Trust 2019-2 | 3.45 | 5/25/59 | 630,421 | 641,474 | 0.027% |
| Verus Securitization Trust 2019-3 | 3.04 | 7/25/59 | 206,623 | 209,765 | 0.009% |
| Verus Securitization Trust 2019-4 | 2.64 | 11/25/59 | 302,992 | 308,900 | 0.013% |
| Verus Securitization Trust 2019-INV1 | 3.4 | 12/25/59 | 187,996 | 192,912 | 0.008% |
| Verus Securitization Trust 2019-INV2 | 3.12 | 7/25/59 | 443,415 | 452,585 | 0.019% |
| Verus Securitization Trust 2019-INV3 | 2.69 | 11/25/59 | 658,759 | 675,153 | 0.028% |
| Verus Securitization Trust 2020-1 | 2.72 | 1/25/60 | 327,681 | 334,127 | 0.014% |
| Verus Securitization Trust 2020-INV1 | 3.89 | 3/25/60 | 100,000 | 104,054 | 0.004% |
| Visa | | | 65,383 | 13,074,639 | 0.543% |
| Vista Point Securitization Trust 2020-1 | 1.76 | 3/25/65 | 279,191 | 280,644 | 0.012% |
| Vista Point Securitization Trust 2020-2 | 3.4 | 4/25/65 | 235,000 | 236,087 | 0.010% |
| Visteon | | | 2,812 | 194,647 | 0.008% |
| Vistra Operations | 3.7 | 1/30/27 | 495,000 | 519,750 | 0.022% |
| Vistra Operations | 3.55 | 7/15/24 | 705,000 | 747,300 | 0.031% |
| Vistra Operations | 4.3 | 7/15/29 | 625,000 | 681,250 | 0.028% |
| Vodafone | 4.38 | 5/30/28 | 255,000 | 300,752 | 0.012% |
| Vodafone | 5.25 | 5/30/48 | 885,000 | 1,140,823 | 0.047% |
| Vodafone, ADR | | | 126,372 | 1,695,912 | 0.070% |
| Volkswagen Bank GmbH | 1.88 | 1/31/24 | 100,000 | 121,989 | 0.005% |
| Volkswagen Bank GmbH | 2.5 | 7/31/26 | 300,000 | 382,549 | 0.016% |
| Volkswagen Group of America Finance | 2.85 | 9/26/24 | 410,000 | 435,611 | 0.018% |
| Volkswagen Group of America Finance | 3.2 | 9/26/26 | 600,000 | 657,631 | 0.027% |
| Volkswagen Leasing GmbH | 1.63 | 8/15/25 | 200,000 | 243,379 | 0.010% |
| Vroom | | | 1,415 | 73,269 | 0.003% |
| Vroom | | | 17,436 | 857,694 | 0.036% |
| Walt Disney | | | 31,140 | 3,863,851 | 0.160% |
| Webster Financial | | | 12,513 | 330,468 | 0.014% |
| Welcia Holdings | | | 23,000 | 1,010,962 | 0.042% |
| Wellfleet CLO 2017-2A | 1.33 | 10/20/29 | 490,000 | 482,773 | 0.020% |
| Wells Fargo | 2.88 | 10/30/30 | 850,000 | 907,041 | 0.038% |
| Wells Fargo | 2.57 | 2/11/31 | 490,000 | 511,579 | 0.021% |
| Wells Fargo | 2.19 | 4/30/26 | 255,000 | 264,842 | 0.011% |
| Wells Fargo | 3.07 | 4/30/41 | 405,000 | 420,976 | 0.017% |
| Wells Fargo | 2.39 | 6/2/28 | 355,000 | 370,568 | 0.015% |
| Wells Fargo | 4.3 | 7/22/27 | 290,000 | 332,154 | 0.014% |
| Wells Fargo | | | 106,685 | 2,508,164 | 0.104% |
| Wells Fargo Commercial Mortgage Trust 2015-C29 | 4.36 | 6/15/48 | 825,000 | 776,020 | 0.032% |
| Wells Fargo Commercial Mortgage Trust 2015-NXS2 | 4.44 | 7/15/58 | 95,000 | 89,967 | 0.004% |
| Wells Fargo Commercial Mortgage Trust 2016-C35 | 3.18 | 7/15/48 | 695,000 | 747,790 | 0.031% |
| Wells Fargo Commercial Mortgage Trust 2017-C39 | 4.03 | 9/15/50 | 1,165,000 | 1,246,377 | 0.052% |
| Wells Fargo Commercial Mortgage Trust 2019-C51 | 3.31 | 6/15/52 | 274,210 | 311,598 | 0.013% |
| Wells Fargo Commercial Mortgage Trust 2019-C54 | 3.67 | 12/15/52 | 200,000 | 216,705 | 0.009% |
| Wells Fargo Commercial Mortgage Trust 2019-C54 | 3.81 | 12/15/52 | 200,000 | 198,689 | 0.008% |
| Wells Fargo Commercial Mortgage Trust 2019-JWDR | 2.58 | 9/15/31 | 570,000 | 568,843 | 0.024% |
| Wells Fargo Commercial Mortgage Trust 2019-JWDR | 2.79 | 9/15/31 | 170,000 | 163,773 | 0.007% |
| Wells Fargo Commercial Mortgage Trust 2020-C55 | 3.14 | 2/15/53 | 615,000 | 631,195 | 0.026% |
| Welltower, REIT | | | 30,858 | 1,699,967 | 0.071% |
| Western Alliance Bancorp | | | 18,600 | 588,132 | 0.024% |
| West Fraser Timber | | | 8,300 | 385,594 | 0.016% |
| Westlake Chemical | 1.63 | 7/17/29 | 177,000 | 203,868 | 0.008% |
| Westrock | | | 85,928 | 2,985,139 | 0.124% |
| Weyerhaeuser, REIT | | | 118,701 | 3,385,353 | 0.141% |
| WFRBS Commercial Mortgage Trust 2013-C11 | 4.34 | 3/15/45 | 575,000 | 584,193 | 0.024% |
| WFRBS Commercial Mortgage Trust 2014-C19 | 4.72 | 3/15/47 | 103,000 | 110,028 | 0.005% |
| WFRBS Commercial Mortgage Trust 2014-C20 | 3.72 | 5/15/47 | 217,271 | 230,170 | 0.010% |
| WFRBS Commercial Mortgage Trust 2014-C22 | 4.07 | 9/15/57 | 430,000 | 466,074 | 0.019% |
| Williams | 3.9 | 1/15/25 | 150,000 | 163,463 | 0.007% |
| Williams | 4.3 | 3/4/24 | 45,000 | 49,228 | 0.002% |
| Williams | 4 | 9/15/25 | 111,000 | 122,516 | 0.005% |
| Williams Companies | | | 255,867 | 5,027,787 | 0.209% |
| Willis North America | 3.6 | 5/15/24 | 400,000 | 436,811 | 0.018% |
| Willis Towers Watson | | | 9,327 | 1,947,664 | 0.081% |
| Wilmar International | | | 561,700 | 1,823,754 | 0.076% |
| Wix.com | | | 7,900 | 2,013,315 | 0.084% |
| Woodside Finance | 3.7 | 3/15/28 | 520,000 | 553,150 | 0.023% |
| Woodside Finance | 3.65 | 3/5/25 | 470,000 | 499,226 | 0.021% |
| Woodside Finance | 3.7 | 9/15/26 | 439,000 | 472,287 | 0.020% |

| | | | | | |
|--|------|----------|---------|----------------------|--------|
| Workday | | | 15,971 | 3,435,841 | 0.143% |
| Worldwide Plaza Trust 2017-WWP | 3.53 | 11/10/36 | 420,000 | 460,570 | 0.019% |
| Worley | | | 200,537 | 1,397,690 | 0.058% |
| WPP | | | 207,108 | 1,626,625 | 0.068% |
| WPP Finance 2010 | 3.75 | 9/19/24 | 660,000 | 723,390 | 0.030% |
| Xencor | | | 10,623 | 412,066 | 0.017% |
| XP | | | 7,681 | 320,221 | 0.013% |
| Yum! Brands | | | 61,809 | 5,643,162 | 0.234% |
| Zalando | | | 28,159 | 2,630,908 | 0.109% |
| Zendesk | | | 2,200 | 226,424 | 0.009% |
| Zentaris Pharmaceuticals | | | 1,640 | 53,612 | 0.002% |
| Z Holdings | | | 264,000 | 1,763,369 | 0.073% |
| Zimmer Biomet Holdings | | | 9,271 | 1,262,154 | 0.052% |
| Zoetis | | | 8,887 | 1,469,643 | 0.061% |
| Zoom Video Communications | | | 3,815 | 1,793,470 | 0.074% |
| Zurich Insurance Group | | | 6,948 | 2,422,874 | 0.101% |
| Zynga | | | 88,000 | 802,560 | 0.033% |
| Miscellaneous Securities ‡ | | | | 6,521,250 | |
| Total Investments in Securities | | | | 2,428,227,369 | |

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

| Forwards Contracts | Currency Bought | Receive | Currency Sold | Deliver | Settlement | Unrealized G/L | % of Net Assets |
|--------------------------------------|------------------------|----------------|----------------------|----------------|-------------------|-----------------------|------------------------|
| Barclays Bank PLC - Wholesale (SING) | GBP | 310,000 | USD | (392,653) | 10/23/2020 | 7,404 | 0.000% |
| Barclays Bank PLC - Wholesale (SING) | JPY | 34,485,000 | USD | (322,177) | 10/23/2020 | 4,886 | 0.000% |
| Barclays Bank PLC - Wholesale (SING) | USD | 731,361 | AUD | (1,015,000) | 10/23/2020 | 4,329 | 0.000% |
| Barclays Bank PLC - Wholesale (SING) | USD | 714,893 | GBP | (560,000) | 10/23/2020 | (7,789) | 0.000% |
| Barclays Bank PLC - Wholesale (SING) | USD | 478,900 | JPY | (50,735,000) | 10/23/2020 | (2,282) | 0.000% |
| BANK OF AMERICA | USD | 464,268 | NZD | (700,000) | 10/23/2020 | 1,183 | 0.000% |
| BANK OF AMERICA | EUR | 176,983 | USD | (210,644) | 11/20/2020 | (2,921) | 0.000% |
| JP MORGAN CHASE BANK | CHF | 300,000 | USD | (323,736) | 10/23/2020 | 2,192 | 0.000% |
| JP MORGAN CHASE BANK | GBP | 255,000 | USD | (324,823) | 10/23/2020 | 4,255 | 0.000% |
| JP MORGAN CHASE BANK | GBP | 270,000 | USD | (361,336) | 10/23/2020 | (12,900) | -0.001% |
| JP MORGAN CHASE BANK | JPY | 42,035,000 | USD | (392,575) | 10/23/2020 | 6,094 | 0.000% |
| JP MORGAN CHASE BANK | NOK | 3,680,000 | USD | (392,839) | 10/23/2020 | 1,705 | 0.000% |
| JP MORGAN CHASE BANK | NOK | 3,000,000 | USD | (341,599) | 10/23/2020 | (19,960) | -0.001% |
| JP MORGAN CHASE BANK | NZD | 485,000 | USD | (323,329) | 10/23/2020 | (2,477) | 0.000% |
| JP MORGAN CHASE BANK | USD | 440,518 | NOK | (3,995,000) | 10/23/2020 | 12,202 | 0.001% |
| JP MORGAN CHASE BANK | EUR | 235,000 | USD | (280,312) | 11/20/2020 | (4,496) | 0.000% |
| JP MORGAN CHASE BANK | SEK | 3,235,000 | USD | (372,778) | 11/20/2020 | (11,371) | 0.000% |
| JP MORGAN CHASE BANK | USD | 745,868 | EUR | (635,000) | 11/20/2020 | 578 | 0.000% |
| JP MORGAN CHASE BANK | USD | 727,352 | SEK | (6,470,000) | 11/20/2020 | 4,539 | 0.000% |
| CANADIAN IMPERIAL BANK OF COMMERCE | USD | 470,093 | CAD | (620,000) | 10/23/2020 | 4,436 | 0.000% |
| CITIBANK N A | AUD | 560,000 | USD | (391,234) | 10/23/2020 | 9,888 | 0.000% |
| CITIBANK N A | AUD | 455,000 | USD | (325,054) | 10/23/2020 | 857 | 0.000% |
| CITIBANK N A | NOK | 2,950,000 | USD | (323,247) | 10/23/2020 | (6,968) | 0.000% |
| CITIBANK N A | NOK | 955,000 | USD | (106,681) | 10/23/2020 | (4,293) | 0.000% |
| CITIBANK N A | USD | 458,574 | AUD | (635,000) | 10/23/2020 | 3,731 | 0.000% |
| CITIBANK N A | EUR | 118,051 | USD | (138,358) | 11/20/2020 | 197 | 0.000% |
| CITIBANK N A | SEK | 6,475,000 | USD | (746,642) | 11/20/2020 | (23,270) | -0.001% |
| CITIBANK N A | USD | 1,998,391 | EUR | (1,681,702) | 11/20/2020 | 24,600 | 0.001% |
| Credit Suisse First Boston Inc (PAS) | CHF | 365,000 | USD | (390,168) | 10/23/2020 | 6,378 | 0.000% |
| Credit Suisse First Boston Inc (PAS) | CHF | 335,000 | USD | (368,902) | 10/23/2020 | (4,949) | 0.000% |
| Credit Suisse First Boston Inc (PAS) | USD | 457,753 | CHF | (420,000) | 10/23/2020 | 1,454 | 0.000% |
| Credit Suisse First Boston Inc (PAS) | USD | 735,521 | NZD | (1,105,000) | 10/23/2020 | 4,508 | 0.000% |
| GOLDMAN SACHS & CO | AUD | 485,000 | USD | (357,496) | 10/23/2020 | (10,096) | 0.000% |
| GOLDMAN SACHS & CO | CAD | 145,000 | USD | (109,137) | 10/23/2020 | (233) | 0.000% |
| GOLDMAN SACHS & CO | CHF | 95,000 | USD | (104,919) | 10/23/2020 | (1,709) | 0.000% |
| HSBC SECURITIES INC | CAD | 530,000 | USD | (392,299) | 10/23/2020 | 5,762 | 0.000% |
| HSBC SECURITIES INC | CAD | 435,000 | USD | (324,405) | 10/23/2020 | 2,305 | 0.000% |
| HSBC SECURITIES INC | CAD | 480,000 | USD | (367,194) | 10/23/2020 | (6,686) | 0.000% |
| HSBC SECURITIES INC | NZD | 595,000 | USD | (391,808) | 10/23/2020 | 1,815 | 0.000% |
| HSBC SECURITIES INC | NZD | 180,000 | USD | (119,709) | 10/23/2020 | (630) | 0.000% |
| HSBC SECURITIES INC | NZD | 545,000 | USD | (367,690) | 10/23/2020 | (7,145) | 0.000% |
| HSBC SECURITIES INC | USD | 729,740 | CAD | (970,000) | 10/23/2020 | 1,213 | 0.000% |
| HSBC SECURITIES INC | EUR | 110,531 | USD | (131,089) | 11/20/2020 | (1,360) | 0.000% |
| HSBC SECURITIES INC | USD | 377,398 | EUR | (320,000) | 11/20/2020 | 1,818 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 455,889 | GBP | (350,000) | 10/23/2020 | 4,213 | 0.000% |
| MORGAN STANLEY & COMPANY LLC | USD | 707,300 | NOK | (6,590,000) | 10/23/2020 | 766 | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | GBP | 75,000 | USD | (98,466) | 10/23/2020 | (1,679) | 0.000% |
| STATE STREET GLOBAL MARKETS LLC | SEK | 805,000 | USD | (92,920) | 11/20/2020 | (2,987) | 0.000% |
| UBS SECURITIES LLC | AUD | 150,000 | USD | (108,020) | 10/23/2020 | (576) | 0.000% |
| UBS SECURITIES LLC | JPY | 11,525,000 | USD | (109,223) | 10/23/2020 | 82 | 0.000% |
| UBS SECURITIES LLC | JPY | 41,260,000 | USD | (389,635) | 10/23/2020 | 1,684 | 0.000% |

| | | | | | | | |
|--------------------|-----|---------|-----|--------------|------------|-------|--------|
| UBS SECURITIES LLC | USD | 736,174 | CHF | (675,000) | 10/23/2020 | 2,836 | 0.000% |
| UBS SECURITIES LLC | USD | 749,674 | JPY | (78,570,000) | 10/23/2020 | 4,499 | 0.000% |
| UBS SECURITIES LLC | EUR | 261,657 | USD | (307,332) | 11/20/2020 | (229) | 0.000% |
| UBS SECURITIES LLC | USD | 458,973 | SEK | (4,045,000) | 11/20/2020 | 7,075 | 0.000% |

Total Forward Currency Exchange Contracts **2,480**

| Options | Strike Price(\$) | Exercise Date | Shares/Par | Value (\$) | % of Net Assets |
|-----------------------|------------------|---------------|------------|-------------|-----------------|
| SPX 11/20/2020 C 3350 | 3,350.00 | 11/20/2020 | (328) | (4,239,400) | (0.176%) |

Total Options **(4,239,400)**

| Swap Contracts | Notional Amount | Market Value | % of Net Assets |
|--|-----------------|--------------|-----------------|
| BARCLAYS BANK PLC SNR OPCO CDS 06/20/202 | 87,500 | 1,802 | 0.000% |
| BOEING CO DEB CDS 12/20/2021 | (1,025,000) | (22,260) | (0.001%) |
| CHILE CDS 12/20/2025 | (775,000) | 12,672 | 0.001% |
| CHILE CDS 12/20/2025 | (1,475,000) | 24,118 | 0.001% |
| COLOMBIA CDS 12/20/2025 | (1,850,000) | (46,498) | (0.002%) |
| DEVON ENERGY CORP CDS 12/20/2024 | (40,000) | (1,180) | 0.000% |
| DEVON ENERGY CORP CDS 12/20/2024 | (85,000) | (2,508) | 0.000% |
| DEVON ENERGY CORP CDS 12/20/2024 | (50,000) | (1,476) | 0.000% |
| GENERAL ELECTRIC CO CDS 12/20/2020 | (290,000) | 280 | 0.000% |
| GENERAL ELECTRIC CO CDS 12/20/2020 | (225,000) | 217 | 0.000% |
| GENERAL ELECTRIC CO CDS 12/20/2020 | (155,000) | 150 | 0.000% |
| GENERAL ELECTRIC CO CDS 12/20/2020 | (140,000) | 135 | 0.000% |
| REPUBLIC OF INDONESIA CDS 12/20/2025 | (816,000) | (6,459) | 0.000% |
| REPUBLIC OF INDONESIA CDS 12/20/2025 | (1,400,000) | (11,082) | 0.000% |
| REPUBLIC OF INDONESIA CDS 12/20/2025 | (1,489,000) | (11,787) | 0.000% |
| CDX IG CDSI S34 5Y 06/20/2025 | (26,005,000) | 184,167 | 0.008% |
| CDX IG CDSI S35 5Y 12/20/2025 | (10,945,000) | 231,410 | 0.010% |

Total Swap Contracts **351,700**

| Futures Contracts | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|---------------------------------|-----------|------------|----------------|----------------|-----------------|
| FVZ0 5YR US NOTE FUT DEC 20 | (105) | 12/31/2020 | (13,233,281) | (12,454) | (0.549%) |
| MSCI EAFE FUT 12/20 | (88) | 12/18/2020 | (8,154,080) | 200,092 | (0.339%) |
| S&P500 EMINI FUT 12/20 | 212 | 12/18/2020 | 35,531,200 | (80,779) | 1.475% |
| TUZ0 2YR US NOTE FUT DEC 20 | 85 | 12/31/2020 | 18,781,680 | 3,864 | 0.780% |
| TYZ0 UST 10YR FUT DEC 20 | 257 | 12/21/2020 | 35,859,531 | 72,121 | 1.489% |
| USZ0 UST 30YR FUT DEC 20 | 220 | 12/21/2020 | 38,781,875 | (248,785) | 1.610% |
| UXYZ0 UST 10YR ULTRA FUT DEC 20 | (155) | 12/21/2020 | (24,787,891) | (51,079) | (1.029%) |
| WNZ0 ULTRA US BOND FUT DEC 20 | 62 | 12/21/2020 | 13,752,375 | (99,529) | 0.571% |

Total Futures Contracts **(216,547)**

NET ASSETS **2,408,418,871**

NET ASSET VALUE PER SHARE

Spectrum Moderate Allocation Fund Shares **25.06**

(\$1,961,148,822 / 78,262,180 Shares Outstanding)

Spectrum Moderate Allocation Fund - I Class Shares **25.06**

(\$447,270,049 / 17,847,953 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue

PFA Public Finance Authority
 PIK Payment-in-kind
 PTC Pass-Through Certificate
 RAC Revenue Anticipation Certificate
 RAN Revenue Anticipation Note
 RAW Revenue Anticipation Warrant
 REIT Real Estate Investment Trust
 RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
 STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
 TAN Tax Anticipation Note
 TAW Tax Anticipation Warrant
 TBA To Be Announced purchase commitment
 TDFA Trade & Deposit Facility Agreement
 TECP Tax-Exempt Commercial Paper
 TRAN Tax Revenue Anticipation Note
 VR Variable Rate; rate shown is effective rate at period end
 VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

| | | | |
|---|----------------------------|----------------------------|--------------------------------|
| ADP Andorran Peseta | DOP Dominican Peso | LBP Lebanese Pound | QAR Qatari Rial |
| AED United Arab Emirates Dirham | DZD Algerian Dinar | LKR Sri Lanka Rupee | RON Romanian Leu |
| AFA Afghanistan Afghani | ECS Ecuador Sucre | LRD Liberian Dollar | RSD Serbian Dinar |
| ALL Albania Lek | EEL Estonian Kroon | LTL Lithuanian Litas | RUB Russian Rouble |
| AMD Armenian Dram | EGP Egyptian Pound | LVL Latvian Lats | RWF Rwandan Franc |
| ANG Netherlands Antillian Guilder | ETB Ethiopian Birr | LYD Libyan Dinar | SAR Saudi Riyal |
| AOA Angolan Kwanza | EUR Euro | MAD Moroccan Dirham | SDD Sudanese Dinar |
| ARS Argentine Peso | FJD Fiji Dollar | MDL Moldovan Leu | SEK Swedish Krona |
| AUD Australian Dollar | FKP Falkland Islands Pound | MGA Malagasy Franc | SGD Singapore Dollar |
| AZM Azerbaijan Manat | GBP British Pound | MOP Macau Pataca | SIT Slovenian Tolar |
| BAM Bosnia and Herzegovina Convertible Mark | GHC Ghanaian Cedi | MRO Mauritanian Ouguiya | SKK Slovak Koruna |
| BBD Barbados Dollar | GIP Gibraltar Pound | MTL Maltese Lira | SLL Sierra Leonean Leone |
| BDT Bangladesh Taka | GTQ Guatemalan Quetzal | MUR Mauritian Rupee | SOS Somali Shilling |
| BGN Bulgarian Lev | GYD Guyanan Dollar | MWK Malawi Kwacha | SVC El Salvador Colon |
| BHD Bahraini Dinar | HKD Hong Kong Dollar | MXN Mexican Peso | SZL Swazi Lilangeni |
| BMD Bermudian Dollar | HNL Honduran Lempira | MYR Malaysian Ringgit | THB Thai Baht |
| BOB Bolivian Boliviano | HRK Croatian Kuna | MZM Mozambican Metical | TND Tunisian Dinar |
| BRL Brazilian Real | HTG Haitian Gourde | NAD Namibian Dollar | TRY Turkish Lira |
| BSD Bahamian Dollar | HUF Hungarian Forint | NGN Nigerian Naira | TTD Trinidad and Tobago Dollar |
| BWP Botswana Pula | IDR Indonesian Rupiah | NIO Nicaraguan Cordoba Oro | TWD Taiwan Dollar |
| BYR Belarusian Ruble | ILS Israeli New Shekel | NOK Norwegian Kroner | TZS Tanzanian Shilling |
| BZD Belize Dollar | INR Indian Rupee | NPR Nepalese Rupee | UAG Ukrainian Hryvni |
| CAD Canadian Dollar | IQD Iraqi Dinar | NZD New Zealand Dollar | UGX Uganda Shilling |
| CHF Swiss Franc | IRR Iranian Rial | OMR Omani Rial | USD U.S. Dollar |
| CLP Chilean Peso | ISK Iceland Krona | PAB Panamanian Balboa | UYU Uruguayan Peso |
| CNY China Yuan Renminbi | JMD Jamaican Dollar | PEN Peruvian Nuevo Sol | VEB Venezuelan Bolivar |
| COP Columbian Peso | JOD Jordanian Dinar | PGK Papua New Guinea Kina | VND Vietnamese Dong |
| CRC Costa Rican Colon | JPY Japanese Yen | PHP Philippine Peso | XAF CFA Franc BEAC |
| CUP Cuban Peso | KES Kenyan Shilling | PKR Pakistan Rupee | XCD East Caribbean Dollar |
| CYP Cyprus Pound | KHR Cambodian Riel | PLN Polish Zloty | XOF CFA Franc BCEAO |
| CZK Czech Koruna | KPW North Korean Won | PYG Guarani | YER Yemeni Rial |

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.