

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3M			12,656	2,438,558	0.047%
ABB			279,807	8,512,142	0.164%
Abbott Laboratories	3.4	11/30/23	1,281,000	1,369,201	0.026%
Abbott Laboratories	1.15	1/30/28	1,460,000	1,394,671	0.027%
Abbott Laboratories			66,065	7,917,230	0.152%
AbbVie	2.95	11/21/26	920,000	975,568	0.019%
AbbVie	3.6	5/14/25	1,630,000	1,770,027	0.034%
AbbVie	3.2	5/14/26	420,000	451,548	0.009%
AbbVie	4.5	5/14/35	1,900,000	2,210,249	0.043%
AbbVie	4.7	5/14/45	915,000	1,084,279	0.021%
AbbVie			136,190	14,738,482	0.283%
Abn Amro Bank	4.75	7/28/25	940,000	1,052,794	0.020%
Accenture			17,871	4,936,864	0.095%
Advanced Micro Devices			117,512	9,224,692	0.177%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	560,000	574,709	0.011%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	365,000	424,959	0.008%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,945,000	2,061,498	0.040%
AES			18,445	1,899,220	0.037%
AES			91,463	2,452,123	0.047%
Agilent Technologies	3.2	10/1/22	533,000	551,736	0.011%
Agilent Technologies	3.88	7/15/23	975,000	1,038,885	0.020%
Agilent Technologies			75,477	9,596,146	0.185%
AHS Hospital	5.02	7/1/45	1,600,000	2,046,288	0.039%
Aia	3.2	3/11/25	1,020,000	1,084,198	0.021%
Aia	3.6	4/9/29	1,280,000	1,377,385	0.026%
AIA Group			290,000	3,548,663	0.068%
AIG Global Funding	3.35	6/25/21	1,600,000	1,610,998	0.031%
Airbnb			1,583	297,509	0.006%
Air Lease	3.63	4/1/27	1,025,000	1,079,980	0.021%
Air Liquide			41,633	6,797,668	0.131%
Akzo Nobel			59,386	6,630,204	0.127%
Albemarle			3,026	442,129	0.009%
Alcon			36,825	2,584,209	0.050%
Alcon Finance	2.6	5/27/30	1,300,000	1,297,676	0.025%
Alexandria Real Estate Equities	3.95	1/15/27	655,000	732,881	0.014%
Alexandria Real Estate, REIT			2,771	455,275	0.009%
Alfa SAB de CV	5.25	3/25/24	395,000	432,796	0.008%
Alibaba Group Holding, ADR			90,285	20,470,318	0.394%
Align Technology			1,598	865,365	0.017%
Allstate	5.55	5/9/35	1,000,000	1,312,037	0.025%
Alphabet Class A			10,405	21,460,521	0.413%
Alphabet Class C			54,542	112,827,217	2.170%
Altria	4.75	5/5/21	535,000	537,003	0.010%
Altria	2.35	5/6/25	415,000	430,134	0.008%
Altria Group			45,684	2,337,193	0.045%
Amadeus IT			42,593	3,033,818	0.058%
Amazon.com	5.2	12/3/25	1,850,000	2,172,718	0.042%
Amazon.com	2.8	8/22/24	1,055,000	1,129,049	0.022%
Amazon.com	3.88	8/22/37	1,645,000	1,874,150	0.036%
Amazon.com			35,192	108,886,863	2.094%
Amcor			313,594	3,672,616	0.071%
Ameren			71,673	5,831,315	0.112%
America Movil SAB de CV	6.38	3/1/35	300,000	414,803	0.008%
America Movil SAB de CV	2.88	5/7/30	2,525,000	2,581,143	0.050%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	873,396	866,845	0.017%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	1,470,059	1,389,206	0.027%
American Campus Communities Operating Partnership	3.63	11/15/27	1,860,000	2,030,192	0.039%
American Electric Power			13,697	1,160,136	0.022%
American Express	3.7	11/5/21	2,040,000	2,074,796	0.040%
American Express			1,600	226,304	0.004%
American International	3.4	6/30/30	1,975,000	2,095,033	0.040%
American International Group			403,671	18,653,637	0.359%
American Tower, REIT			13,580	3,246,435	0.062%
Amgen	2.77	9/1/53	447,000	400,053	0.008%
Amgen			10,252	2,550,800	0.049%

Amphenol			52,652	3,473,452	0.067%
Analog Devices			43,864	6,802,429	0.131%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	981,106	990,736	0.019%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	826,205	831,227	0.016%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	3,154,608	3,148,277	0.061%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	2,120,000	2,717,978	0.052%
Anthem	4.65	1/15/43	915,000	1,072,596	0.021%
Anthem			42,263	15,170,304	0.292%
Antofagasta			347,373	8,091,400	0.156%
Apartment Income REIT, REIT			12,431	531,550	0.010%
Apollo Global Management			9,600	451,296	0.009%
Appalachian Power	4.45	6/1/45	2,450,000	2,771,393	0.053%
Apple	1.65	5/11/30	2,345,000	2,241,930	0.043%
Apple			636,665	77,768,630	1.495%
Applied Materials			161,384	21,560,902	0.415%
Aptiv	4.15	3/15/24	745,000	811,838	0.016%
Aptiv			18,384	2,535,154	0.049%
APT Pipelines	4.25	7/15/27	620,000	685,126	0.013%
Asahi Kasei			508,800	5,873,446	0.113%
Ashtead			118,450	7,070,951	0.136%
ASML Holding			12,799	7,901,591	0.152%
ASML Holding			23,645	14,507,845	0.279%
ASOS			118,653	9,050,804	0.174%
Astellas Pharma			766,500	11,807,395	0.227%
AstraZeneca, ADR			288,943	14,366,246	0.276%
Atlassian			6,894	1,452,979	0.028%
Atmos Energy	4.15	1/15/43	1,500,000	1,653,702	0.032%
Atmos Energy			2,803	277,077	0.005%
Atrium Hotel Portfolio Trust 2017-ATRM	1.04	12/15/36	2,530,000	2,529,185	0.049%
AT&T	2.25	2/1/32	1,400,000	1,325,587	0.025%
AT&T	3.5	6/1/41	6,755,000	6,653,756	0.128%
AT&T			125,187	3,789,410	0.073%
Ausgrid Finance Pty	3.85	5/1/23	1,705,000	1,790,143	0.034%
Australia & New Zealand Banking			250,480	5,377,924	0.103%
Autoliv			42,944	3,974,663	0.076%
Automatic Data Processing			4,200	791,574	0.015%
Autoridad del Canal de Panama	4.95	7/29/35	510,000	630,128	0.012%
AutoZone	3.13	4/21/26	650,000	697,367	0.013%
AutoZone			2,125	2,984,138	0.057%
AvalonBay Communities, REIT			9,486	1,750,262	0.034%
Avery Dennison			25,870	4,751,026	0.091%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	1,000,000	1,028,757	0.020%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,165,000	1,245,925	0.024%
Aviva			878,222	4,950,268	0.095%
AXA			503,326	13,511,395	0.260%
Baidu	3.88	9/29/23	2,000,000	2,140,989	0.041%
Ball			21,259	1,801,488	0.035%
Baltimore Gas & Electric	3.35	7/1/23	1,750,000	1,849,194	0.036%
Banco Santander	3.13	2/23/23	1,000,000	1,045,659	0.020%
Banco Santander	3.85	4/12/23	2,000,000	2,123,674	0.041%
Banco Santander	3.49	5/28/30	200,000	209,497	0.004%
Banco Santander Chile	2.7	1/10/25	1,322,000	1,384,028	0.027%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,110,000	1,248,339	0.024%
Bank of America	6.11	1/29/37	900,000	1,178,842	0.023%
Bank of America	2.65	3/11/32	2,325,000	2,329,752	0.045%
Bank of America	6.75	6/1/28	700,000	894,667	0.017%
Bank of America	2.68	6/19/41	3,450,000	3,227,071	0.062%
Bank of America	0.85	6/25/22	2,575,000	2,577,526	0.050%
Bank of America	4.2	8/26/24	600,000	659,713	0.013%
Bank of America			650,404	25,164,131	0.484%
Bank of Montreal	3.1	4/13/21	2,835,000	2,836,831	0.055%
Bank of New York Mellon			15,200	718,808	0.014%
Bank of Nova Scotia	3.13	4/20/21	3,275,000	3,278,848	0.063%
Banner Health	1.9	1/1/31	670,000	635,884	0.012%
Barclays	2.85	5/7/26	1,880,000	1,958,379	0.038%
Barclays Bank	1.7	5/12/22	700,000	709,750	0.014%
Barry Callebaut			1,799	4,073,086	0.078%
BASF			75,755	6,295,466	0.121%
Bausch Health			65,113	2,066,687	0.040%
Bayer			139,201	8,821,581	0.170%
Baylor Scott & White Holdings	3.97	11/15/46	1,850,000	2,078,061	0.040%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	605,000	596,164	0.011%

BBCMS 2020-BID Mortgage Trust	2.25	10/15/37	2,590,000	2,602,978	0.050%
Becton Dickinson And	2.82	5/20/30	1,380,000	1,406,707	0.027%
Becton Dickinson And	3.7	6/6/27	1,956,000	2,152,824	0.041%
Becton, Dickinson & Company			21,635	5,260,550	0.101%
Beijing Enterprises Holdings			533,000	1,886,499	0.036%
Berkshire Hathaway			36,443	9,310,093	0.179%
Berkshire Hathaway Energy	5.15	11/15/43	1,350,000	1,677,746	0.032%
BFLD 2019-DPLO	1.65	10/15/34	2,080,000	2,072,093	0.040%
Bhp			253,283	7,292,533	0.140%
Bhp			93,739	3,251,751	0.063%
Biogen	3.63	9/15/22	1,095,000	1,143,431	0.022%
Biogen			5,074	1,419,452	0.027%
BMW US Capital	3.4	8/13/21	2,835,000	2,867,225	0.055%
Bnp Paribas	2.22	6/9/26	1,315,000	1,344,559	0.026%
BNP Paribas			144,408	8,798,681	0.169%
Boardwalk Pipelines	4.95	12/15/24	780,000	873,417	0.017%
Boardwalk Pipelines	4.45	7/15/27	385,000	423,662	0.008%
Boeing			14,636	3,728,082	0.072%
Booking Holdings	3.65	3/15/25	1,515,000	1,645,135	0.032%
Booking Holdings	3.6	6/1/26	2,020,000	2,206,323	0.042%
Booking Holdings			3,818	8,895,329	0.171%
Boral Finance Pty	3	11/1/22	220,000	225,431	0.004%
Boston Properties	3.65	2/1/26	1,165,000	1,272,562	0.024%
Boston Properties	3.13	9/1/23	625,000	657,558	0.013%
Bpce	5.7	10/22/23	1,700,000	1,892,411	0.036%
Bpce	4.5	3/15/25	1,000,000	1,098,361	0.021%
Bpce	3	5/22/22	425,000	437,307	0.008%
Bpce	4	9/12/23	1,350,000	1,455,685	0.028%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	471,865	493,977	0.009%
Bristol-Myers Squibb	3.55	8/15/22	1,700,000	1,772,697	0.034%
Brixmor Operating Partnership	3.9	3/15/27	565,000	614,458	0.012%
Brixmor Operating Partnership	4.13	6/15/26	1,220,000	1,347,934	0.026%
Broadcom			52,993	24,570,734	0.472%
Broadridge Financial Solutions			900	137,790	0.003%
Bunzl			96,986	3,104,283	0.060%
Burlington Northern Santa Fe	6.15	5/1/37	650,000	897,028	0.017%
Burlington Northern Santa Fe	4.38	9/1/42	1,400,000	1,622,634	0.031%
Burlington Stores			4,422	1,321,294	0.025%
Camden Property Trust	2.95	12/15/22	565,000	585,517	0.011%
Camden Property Trust, REIT			5,300	582,523	0.011%
Cameron LNG	3.7	1/15/39	475,000	502,528	0.010%
Cameron LNG	2.9	7/15/31	575,000	583,918	0.011%
Canadian Natural Resources	2.95	7/15/30	1,700,000	1,696,518	0.033%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	800,000	830,302	0.016%
Capital One Financial	3.65	5/11/27	1,215,000	1,327,242	0.026%
Capital One Financial			21,423	2,725,648	0.052%
Cardinal Health	3.41	6/15/27	1,570,000	1,693,554	0.033%
Cardinal Health	3.75	9/15/25	1,005,000	1,099,316	0.021%
CarMax			6,967	924,242	0.018%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	49,749	49,834	0.001%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	413,904	417,092	0.008%
CarMax Auto Owner Trust 2021-1	1.28	7/15/27	1,205,000	1,190,795	0.023%
Carpenter Technology	4.45	3/1/23	790,000	818,483	0.016%
Carvana			10,560	2,770,944	0.053%
Caterpillar			72,457	16,800,605	0.323%
Caterpillar Financial Services	3.15	9/7/21	2,665,000	2,696,993	0.052%
Cboe Global Markets			10,751	1,061,016	0.020%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	440,000	468,177	0.009%
CDW Corp/DE			7,688	1,274,286	0.025%
Celanese			5,973	894,815	0.017%
Celulosa Arauco Y Constitucion	4.2	1/29/30	505,000	544,501	0.010%
Centene			95,572	6,108,007	0.117%
Central Japan Railway			26,800	4,012,505	0.077%
Central Texas Turnpike System	3.03	8/15/41	1,820,000	1,712,293	0.033%
CF Industries			8,737	396,485	0.008%
Challenger Ltd/Australia			476,018	2,319,387	0.045%
Charles Schwab			297,145	19,367,911	0.372%
Charter Communications			6,726	4,150,077	0.080%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,425,000	1,334,609	0.026%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	2,465,000	2,793,851	0.054%
Chevron	2	5/11/27	1,155,000	1,179,697	0.023%
Chevron			26,846	2,813,192	0.054%

Chicago O Hare International Airport	2.35	1/1/30	975,000	974,797	0.019%
Chicago O Hare International Airport	6.4	1/1/40	755,000	1,085,605	0.021%
Chipotle Mexican Grill			3,636	5,166,102	0.099%
Chubb			74,400	11,752,968	0.226%
CIFC Funding 2015-V	1.08	10/25/27	2,210,368	2,203,545	0.042%
Cigna	3.75	7/15/23	1,252,000	1,338,677	0.026%
Cigna	3	7/15/23	810,000	850,110	0.016%
Cigna			52,350	12,655,089	0.243%
Cintas			4,581	1,563,541	0.030%
Cisco Systems			119,525	6,180,638	0.119%
Citigroup	2.98	11/5/30	2,750,000	2,841,498	0.055%
Citigroup	4.08	4/23/29	2,000,000	2,215,262	0.043%
Citigroup	2.35	8/2/21	1,460,000	1,470,966	0.028%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	235,000	254,147	0.005%
Citigroup Mortgage Loan Trust	2.5	8/25/50	2,203,497	2,238,874	0.043%
Citizens Bank NA/Providence RI	2.55	5/13/21	1,085,000	1,085,000	0.021%
Citizens Financial	2.38	7/28/21	210,000	210,763	0.004%
Citizens Financial			101,108	4,463,918	0.086%
Citrix Systems			15,530	2,179,791	0.042%
City of Houston TX Airport System Revenue	2.39	7/1/31	685,000	676,415	0.013%
City of Los Angeles department of Airports	7.05	5/15/40	1,000,000	1,495,420	0.029%
Clarivate			25,006	659,908	0.013%
Clorox			2,195	423,372	0.008%
Close Brothers			91,674	1,959,347	0.038%
CME Group			10,805	2,206,705	0.042%
CMS Energy	4.88	3/1/44	1,200,000	1,432,027	0.028%
CMS Energy	4.7	3/31/43	840,000	948,612	0.018%
Cnh Equipment Trust 2017	2.08	2/15/23	161,690	162,521	0.003%
Cnh Equipment Trust 2019	2.35	4/15/27	2,575,000	2,677,997	0.051%
Coca-Cola			110,103	5,803,529	0.112%
Cognizant Technology Solutions			31,261	2,442,109	0.047%
Cold Storage Trust 2020-ICE5	1.41	11/15/37	2,118,345	2,119,674	0.041%
Colgate-Palmolive			11,605	914,822	0.018%
Colombia Government International Bond	4	2/26/24	275,000	292,744	0.006%
COLT 2019-2 Mortgage Loan Trust		5/25/49	446,285	445,862	0.009%
COLT 2019-2 Mortgage Loan Trust	0	5/25/49	569,556	569,020	0.011%
Comcast	4.15	10/15/28	2,455,000	2,795,074	0.054%
Comcast	1.95	1/15/31	1,280,000	1,229,402	0.024%
Comcast	2.65	2/1/30	1,455,000	1,486,796	0.029%
Comcast	3.45	2/1/50	1,200,000	1,239,438	0.024%
Comcast			216,598	11,720,118	0.225%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	3,700,000	4,050,849	0.078%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	2,160,000	2,245,201	0.043%
CommonSpirit Health	2.76	10/1/24	960,000	1,016,712	0.020%
CommonSpirit Health	2.78	10/1/30	755,000	759,649	0.015%
Compass Group			284,716	5,752,340	0.111%
Conagra Brands			41,431	1,557,806	0.030%
ConocoPhillips	3.75	10/1/27	665,000	734,007	0.014%
ConocoPhillips			118,524	6,278,216	0.121%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,805,000	1,808,076	0.035%
Cooper Companies			1,062	407,904	0.008%
Copart			1,300	141,193	0.003%
Corp Nacional del Cobre de Chile	3	9/30/29	2,645,000	2,722,131	0.052%
CoStar Group			4,975	4,088,903	0.079%
Costco Wholesale			10,919	3,848,729	0.074%
Coupang			43,630	2,153,141	0.041%
Coupa Software			6,297	1,602,461	0.031%
Covestro			68,873	4,633,832	0.089%
Cox Communications	2.95	10/1/50	2,775,000	2,452,914	0.047%
Credit Agricole SA/London	3.75	4/24/23	2,125,000	2,257,082	0.043%
Credit Suisse	3	12/14/23	1,385,000	1,428,959	0.027%
Credit Suisse	2.59	9/11/25	2,095,000	2,171,195	0.042%
CRH America Finance	3.95	4/4/28	2,600,000	2,885,527	0.055%
CrowdStrike Holdings			4,000	730,040	0.014%
Crown Castle International	2.25	1/15/31	1,440,000	1,379,215	0.027%
Crown Castle International, REIT			2,198	378,342	0.007%
Crown Castle Towers	3.66	5/15/25	485,000	515,213	0.010%
Crown Castle Towers	3.22	5/15/42	45,000	45,264	0.001%
Crown Castle Towers	3.72	7/15/23	490,000	508,729	0.010%
CSX			36,737	3,542,182	0.068%
Cummins			13,225	3,426,730	0.066%
CVS Health	1.88	2/28/31	1,745,000	1,637,063	0.031%

CVS Health	2.7	8/21/40	660,000	609,298	0.012%
CVS Health			19,456	1,463,675	0.028%
CyberAgent			358,400	6,469,312	0.124%
Dallas Fort Worth International Airport	2.99	11/1/38	1,155,000	1,170,052	0.023%
Danaher			107,872	24,279,830	0.467%
Danone	2.95	11/2/26	1,925,000	2,050,880	0.039%
Danske Bank	3.24	12/20/25	2,940,000	3,118,873	0.060%
Darling Ingredients			64,655	4,757,315	0.091%
DBS Group			171,100	3,668,622	0.071%
DCC			57,876	5,020,152	0.097%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	468,656	470,310	0.009%
Deere			33,549	12,552,023	0.241%
Delta Air Lines	3.8	4/19/23	765,000	785,081	0.015%
Denso			67,300	4,486,495	0.086%
Dentsply Sirona			20,500	1,308,105	0.025%
Detroit City School District	6.65	5/1/29	2,000,000	2,668,888	0.051%
Devon Energy			122,350	2,673,348	0.051%
Diageo			181,528	7,457,446	0.143%
Diamondback Energy	2.88	12/1/24	2,485,000	2,618,569	0.050%
Diamondback Energy	4.75	5/31/25	1,215,000	1,356,176	0.026%
Direct Line Insurance			424,433	1,832,187	0.035%
Discover Bank	2.7	2/6/30	2,000,000	2,016,392	0.039%
Discover Financial Services	3.75	3/4/25	590,000	639,002	0.012%
DISH Network			4,347	157,361	0.003%
DNB			521,937	11,129,226	0.214%
DocuSign			5,971	1,208,829	0.023%
Dollar General			37,486	7,595,413	0.146%
Dollar Tree			10,028	1,147,805	0.022%
Dominion Energy	2.75	9/15/22	200,000	205,371	0.004%
Dominion Energy			14,773	1,122,157	0.022%
Domino's Pizza			862	317,035	0.006%
DoorDash			5,197	681,483	0.013%
Dow Chemical	3.15	5/15/24	935,000	990,748	0.019%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,240,000	1,273,492	0.024%
DRIVEN BRANDS FUNDING	3.79	7/20/50	671,625	701,150	0.013%
DTE Energy			19,500	2,596,230	0.050%
Duke Energy	2.65	9/1/26	640,000	669,017	0.013%
Duke Energy	3.75	9/1/46	500,000	503,110	0.010%
Eaton Vance	3.63	6/15/23	750,000	799,309	0.015%
Elanco Animal Health	4.91	8/27/21	370,000	374,357	0.007%
Elanco Animal Health			202,227	5,955,585	0.115%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	315,238	324,332	0.006%
Electric Power development			166,500	2,913,738	0.056%
Electronic Arts			14,146	1,914,944	0.037%
Elekta			334,899	4,344,449	0.084%
Element Fleet Management			587,472	6,427,739	0.124%
Eli Lilly And			77,012	14,387,382	0.277%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	651,660	663,547	0.013%
Enbridge	4	10/1/23	690,000	739,848	0.014%
Enbridge	4.25	12/1/26	590,000	657,126	0.013%
Enbridge Energy Partners	5.5	9/15/40	245,000	287,975	0.006%
Enel Finance International	2.75	4/6/23	1,665,000	1,729,502	0.033%
Energy Transfer Operating	5.25	4/15/29	1,225,000	1,393,438	0.027%
Energy Transfer Operating	3.75	5/15/30	765,000	787,950	0.015%
Engie			582,800	8,278,864	0.159%
Eni	4	9/12/23	780,000	838,311	0.016%
Entergy			15,905	1,582,070	0.030%
EOG Resources	2.63	3/15/23	500,000	519,332	0.010%
EOG Resources			50,797	3,684,306	0.071%
Equifax			16,689	3,022,879	0.058%
Equinix, REIT			5,000	3,397,950	0.065%
Equinor			411,219	8,026,890	0.154%
Equitable Financial Life Global Funding	1.4	7/7/25	780,000	779,366	0.015%
Equitable Holdings	3.9	4/20/23	478,000	508,099	0.010%
Equitable Holdings			420,595	13,719,809	0.264%
Equity LifeStyle Properties, REIT			5,000	318,200	0.006%
Equity Residential, REIT			13,872	993,651	0.019%
ERAC USA Finance	3.85	11/15/24	435,000	476,861	0.009%
ERAC USA Finance	4.5	2/15/45	505,000	582,044	0.011%
Erste Group Bank			108,732	3,683,658	0.071%
Essex Portfolio	2.65	3/15/32	1,430,000	1,403,800	0.027%
EssilorLuxottica			34,800	5,669,164	0.109%

Estee Lauder			6,813	1,981,561	0.038%
Etsy			8,820	1,778,729	0.034%
Evergy			52,600	3,131,278	0.060%
Evotec			83,764	3,018,011	0.058%
Exact Sciences			847	111,618	0.002%
ExxonMobil			46,989	2,623,396	0.050%
Facebook			246,152	72,499,149	1.394%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	2,437,186	2,405,190	0.046%
Fannie Mae REMICS	4	6/25/44	342,399	349,251	0.007%
Federal Home Loan Mortgage	6	10/1/32	2,733	3,076	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	10,794	11,524	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	120,872	142,100	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	318,324	354,619	0.007%
Federal Home Loan Mortgage	4.5	10/1/39	469,127	529,155	0.010%
Federal Home Loan Mortgage	4	10/1/40	5,419	6,002	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,740	3,015	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	21,727	24,380	0.000%
Federal Home Loan Mortgage	3.5	10/1/43	470,665	508,542	0.010%
Federal Home Loan Mortgage	5	11/1/36	119,309	138,783	0.003%
Federal Home Loan Mortgage	2.45	11/1/36	23,861	24,010	0.000%
Federal Home Loan Mortgage	6	11/1/37	249	297	0.000%
Federal Home Loan Mortgage	4	11/1/40	412,569	454,099	0.009%
Federal Home Loan Mortgage	3.5	11/1/42	1,098,100	1,191,007	0.023%
Federal Home Loan Mortgage	3	1/1/29	387,789	410,196	0.008%
Federal Home Loan Mortgage	5.5	1/1/38	61,257	71,681	0.001%
Federal Home Loan Mortgage	4	1/1/41	139,018	152,965	0.003%
Federal Home Loan Mortgage	4	1/1/41	144,239	158,709	0.003%
Federal Home Loan Mortgage	3	1/1/43	587,295	624,094	0.012%
Federal Home Loan Mortgage	3.5	1/1/44	1,397,531	1,515,227	0.029%
Federal Home Loan Mortgage	5	12/1/35	28,620	33,300	0.001%
Federal Home Loan Mortgage	5	12/1/35	8,435	9,815	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	42,511	45,209	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	50,541	59,382	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	38,139	42,496	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	218,046	242,957	0.005%
Federal Home Loan Mortgage	4	12/1/40	986	1,086	0.000%
Federal Home Loan Mortgage	4	12/1/40	26,787	29,669	0.001%
Federal Home Loan Mortgage	4	12/1/41	39,332	43,346	0.001%
Federal Home Loan Mortgage	3	12/1/42	1,462,184	1,555,417	0.030%
Federal Home Loan Mortgage	3.5	12/1/42	293,643	319,390	0.006%
Federal Home Loan Mortgage	3.5	12/1/43	730,332	794,912	0.015%
Federal Home Loan Mortgage	6	2/1/28	886	999	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	70,447	73,445	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	35,758	37,387	0.001%
Federal Home Loan Mortgage	4	2/1/41	505,298	559,449	0.011%
Federal Home Loan Mortgage	3.5	3/1/42	310,001	335,272	0.006%
Federal Home Loan Mortgage	3	3/1/43	2,018,221	2,138,105	0.041%
Federal Home Loan Mortgage	3.5	3/1/45	1,162,014	1,259,579	0.024%
Federal Home Loan Mortgage	3.5	3/1/46	2,477,118	2,683,376	0.052%
Federal Home Loan Mortgage	5	4/1/40	21,202	24,682	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	1,396,934	1,462,725	0.028%
Federal Home Loan Mortgage	5	5/1/40	135,655	156,171	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	229,797	259,743	0.005%
Federal Home Loan Mortgage	3.5	5/1/43	552,451	599,050	0.012%
Federal Home Loan Mortgage	7	6/1/32	5,443	5,655	0.000%
Federal Home Loan Mortgage	7	6/1/32	8,446	8,841	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	233,626	262,603	0.005%
Federal Home Loan Mortgage	4	6/1/42	1,161,929	1,286,759	0.025%
Federal Home Loan Mortgage	2.72	7/1/35	34,703	36,643	0.001%
Federal Home Loan Mortgage	5	7/1/40	126,491	146,187	0.003%
Federal Home Loan Mortgage	3.5	7/1/43	266,793	291,288	0.006%
Federal Home Loan Mortgage	6.5	8/1/32	10,653	12,265	0.000%
Federal Home Loan Mortgage	5	8/1/37	40,709	47,387	0.001%
Federal Home Loan Mortgage	6	8/1/38	18,268	21,619	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	56,456	63,316	0.001%
Federal Home Loan Mortgage	5	8/1/40	209,138	241,314	0.005%
Federal Home Loan Mortgage	5	8/1/40	78,831	91,636	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	42,999	48,204	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	110,958	124,506	0.002%
Federal Home Loan Mortgage	3	8/1/43	661,662	703,810	0.014%
Federal Home Loan Mortgage	4	9/1/40	510,008	561,359	0.011%
Federal National Mortgage Assn.	4.5	10/1/26	58,835	61,854	0.001%

Federal National Mortgage Assn.	7	10/1/29	420	460	0.000%
Federal National Mortgage Assn.	2.5	10/1/31	166,786	175,102	0.003%
Federal National Mortgage Assn.	5	10/1/34	190,966	219,792	0.004%
Federal National Mortgage Assn.	5	10/1/35	33,531	38,992	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	3,974	4,589	0.000%
Federal National Mortgage Assn.	3	10/1/37	934,560	973,319	0.019%
Federal National Mortgage Assn.	4	10/1/41	522,014	573,944	0.011%
Federal National Mortgage Assn.	3	10/1/42	78,894	83,990	0.002%
Federal National Mortgage Assn.	3	10/1/42	730,729	776,977	0.015%
Federal National Mortgage Assn.	4	10/1/45	36,950	40,529	0.001%
Federal National Mortgage Assn.	3	10/1/46	3,155,025	3,336,434	0.064%
Federal National Mortgage Assn.	3	10/1/46	435,400	459,086	0.009%
Federal National Mortgage Assn.	3	10/1/46	821,032	867,537	0.017%
Federal National Mortgage Assn.	4	10/1/47	958,872	1,034,776	0.020%
Federal National Mortgage Assn.	4	10/1/47	2,976,852	3,209,863	0.062%
Federal National Mortgage Assn.	4	10/1/48	135,774	149,546	0.003%
Federal National Mortgage Assn.	3.5	10/1/49	979,717	1,034,458	0.020%
Federal National Mortgage Assn.	3.5	10/1/49	804,961	849,991	0.016%
Federal National Mortgage Assn.	3.5	11/1/26	191,925	204,736	0.004%
Federal National Mortgage Assn.	3	11/1/27	111,145	118,089	0.002%
Federal National Mortgage Assn.	3	11/1/27	218,454	230,371	0.004%
Federal National Mortgage Assn.	3	11/1/33	605,403	641,378	0.012%
Federal National Mortgage Assn.	3	11/1/34	226,746	242,317	0.005%
Federal National Mortgage Assn.	6	11/1/34	10,329	12,342	0.000%
Federal National Mortgage Assn.	5	11/1/35	246,387	286,275	0.006%
Federal National Mortgage Assn.	3	11/1/36	1,225,708	1,302,611	0.025%
Federal National Mortgage Assn.	3	11/1/36	300,064	318,066	0.006%
Federal National Mortgage Assn.	5.5	11/1/36	22,827	26,698	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	17,962	21,045	0.000%
Federal National Mortgage Assn.	6	11/1/38	132,185	157,583	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	44,533	49,932	0.001%
Federal National Mortgage Assn.	4	11/1/40	1,187,102	1,300,624	0.025%
Federal National Mortgage Assn.	4	11/1/40	502,485	551,078	0.011%
Federal National Mortgage Assn.	4	11/1/40	224,972	246,773	0.005%
Federal National Mortgage Assn.	4.5	11/1/40	317,538	356,093	0.007%
Federal National Mortgage Assn.	4	11/1/41	166,862	183,832	0.004%
Federal National Mortgage Assn.	3.5	11/1/45	300,865	321,850	0.006%
Federal National Mortgage Assn.	4	11/1/45	41,562	45,489	0.001%
Federal National Mortgage Assn.	3	11/1/46	1,466,984	1,556,388	0.030%
Federal National Mortgage Assn.	3	11/1/46	1,046,130	1,104,577	0.021%
Federal National Mortgage Assn.	3	11/1/46	1,616,268	1,705,372	0.033%
Federal National Mortgage Assn.	3	11/1/46	243,861	257,715	0.005%
Federal National Mortgage Assn.	3	11/1/46	916,645	968,744	0.019%
Federal National Mortgage Assn.	3	11/1/46	410,424	433,914	0.008%
Federal National Mortgage Assn.	3	11/1/46	153,012	162,009	0.003%
Federal National Mortgage Assn.	4.5	11/1/47	1,036,459	1,154,004	0.022%
Federal National Mortgage Assn.	4.5	11/1/48	824,949	900,228	0.017%
Federal National Mortgage Assn.	4	11/1/49	762,971	819,340	0.016%
Federal National Mortgage Assn.	4.5	11/1/49	37,991	41,347	0.001%
Federal National Mortgage Assn.	2.5	11/1/50	7,509,288	7,717,741	0.148%
Federal National Mortgage Assn.	2.5	11/1/50	3,467,163	3,564,618	0.069%
Federal National Mortgage Assn.	3	1/1/27	289,913	307,540	0.006%
Federal National Mortgage Assn.	6.5	1/1/28	474	532	0.000%
Federal National Mortgage Assn.	3.5	1/1/30	231,375	249,615	0.005%
Federal National Mortgage Assn.	2.5	1/1/32	738,658	772,446	0.015%
Federal National Mortgage Assn.	4.5	1/1/35	6,015,000	6,547,891	0.126%
Federal National Mortgage Assn.	3	1/1/35	274,462	291,051	0.006%
Federal National Mortgage Assn.	3	1/1/35	551,626	587,125	0.011%
Federal National Mortgage Assn.	2	1/1/36	5,770,000	5,921,592	0.114%
Federal National Mortgage Assn.	5.5	1/1/36	103,745	121,390	0.002%
Federal National Mortgage Assn.	3.5	1/1/36	463,462	497,749	0.010%
Federal National Mortgage Assn.	2.23	1/1/37	4,310	4,285	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	18,287	21,203	0.000%
Federal National Mortgage Assn.	4	1/1/41	399,862	440,517	0.008%
Federal National Mortgage Assn.	4	1/1/41	860,123	943,292	0.018%
Federal National Mortgage Assn.	4	1/1/41	31,397	34,544	0.001%
Federal National Mortgage Assn.	4	1/1/42	978,607	1,076,480	0.021%
Federal National Mortgage Assn.	4.5	1/1/42	23,694	26,652	0.001%
Federal National Mortgage Assn.	3	1/1/43	19,505,000	20,316,438	0.391%
Federal National Mortgage Assn.	4	1/1/43	268,803	295,762	0.006%
Federal National Mortgage Assn.	3	1/1/43	527,280	558,034	0.011%
Federal National Mortgage Assn.	2.5	1/1/44	22,885,000	23,483,943	0.452%

Federal National Mortgage Assn.	3.5	1/1/44	1,586,139	1,730,769	0.033%
Federal National Mortgage Assn.	3	1/1/47	955,423	1,009,744	0.019%
Federal National Mortgage Assn.	3.5	1/1/48	2,516,578	2,669,509	0.051%
Federal National Mortgage Assn.	5	1/1/49	588,875	665,099	0.013%
Federal National Mortgage Assn.	2	1/1/50	26,330,000	26,232,291	0.504%
Federal National Mortgage Assn.	4	1/1/50	2,629,627	2,817,381	0.054%
Federal National Mortgage Assn.	3	1/1/50	3,613,340	3,814,031	0.073%
Federal National Mortgage Assn.	4.5	1/1/50	147,775	161,230	0.003%
Federal National Mortgage Assn.	4	1/1/50	1,245,763	1,337,179	0.026%
Federal National Mortgage Assn.	7	12/1/27	787	892	0.000%
Federal National Mortgage Assn.	3.5	12/1/30	625,177	674,368	0.013%
Federal National Mortgage Assn.	6.5	12/1/32	26,737	31,568	0.001%
Federal National Mortgage Assn.	3.5	12/1/33	1,263,445	1,360,622	0.026%
Federal National Mortgage Assn.	6	12/1/35	54,130	64,687	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	1,542,556	1,804,339	0.035%
Federal National Mortgage Assn.	5	12/1/36	3,392	3,944	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	259,222	292,134	0.006%
Federal National Mortgage Assn.	4.5	12/1/39	271,392	304,259	0.006%
Federal National Mortgage Assn.	4	12/1/40	460,783	507,746	0.010%
Federal National Mortgage Assn.	4.5	12/1/40	243,934	274,907	0.005%
Federal National Mortgage Assn.	4	12/1/40	580,862	639,062	0.012%
Federal National Mortgage Assn.	4	12/1/41	168,484	185,510	0.004%
Federal National Mortgage Assn.	4.5	12/1/41	17,614	19,590	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	653,878	701,509	0.013%
Federal National Mortgage Assn.	3.5	12/1/45	1,627,394	1,751,143	0.034%
Federal National Mortgage Assn.	4	12/1/45	82,924	90,186	0.002%
Federal National Mortgage Assn.	3	12/1/46	195,619	205,617	0.004%
Federal National Mortgage Assn.	3	12/1/46	905,522	957,347	0.018%
Federal National Mortgage Assn.	3	12/1/46	1,285,923	1,359,519	0.026%
Federal National Mortgage Assn.	3	12/1/46	809,431	854,977	0.016%
Federal National Mortgage Assn.	3	12/1/46	1,299,803	1,376,951	0.026%
Federal National Mortgage Assn.	3	12/1/46	1,462,725	1,545,620	0.030%
Federal National Mortgage Assn.	3	12/1/46	246,877	261,006	0.005%
Federal National Mortgage Assn.	4	12/1/46	141,828	153,989	0.003%
Federal National Mortgage Assn.	3.5	12/1/47	8,223	8,726	0.000%
Federal National Mortgage Assn.	5	12/1/47	218,716	251,512	0.005%
Federal National Mortgage Assn.	4.5	12/1/48	332,164	361,580	0.007%
Federal National Mortgage Assn.	4	12/1/49	1,003,538	1,093,158	0.021%
Federal National Mortgage Assn.	3	12/1/49	3,858,038	4,033,413	0.078%
Federal National Mortgage Assn.	2.5	12/1/50	151,514	155,623	0.003%
Federal National Mortgage Assn.	2.5	12/1/50	6,135,327	6,301,747	0.121%
Federal National Mortgage Assn.	3	2/1/27	612,645	646,889	0.012%
Federal National Mortgage Assn.	7	2/1/30	364	410	0.000%
Federal National Mortgage Assn.	7	2/1/30	534	614	0.000%
Federal National Mortgage Assn.	7	2/1/31	335	382	0.000%
Federal National Mortgage Assn.	6	2/1/34	135,838	156,708	0.003%
Federal National Mortgage Assn.	5	2/1/34	67,660	76,709	0.001%
Federal National Mortgage Assn.	3	2/1/34	4,877,049	5,156,263	0.099%
Federal National Mortgage Assn.	3.5	2/1/35	49,340	53,297	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	476,902	557,015	0.011%
Federal National Mortgage Assn.	5	2/1/36	375,087	436,333	0.008%
Federal National Mortgage Assn.	5	2/1/38	13,984	16,233	0.000%
Federal National Mortgage Assn.	5.5	2/1/40	12,474	14,034	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	218,114	245,837	0.005%
Federal National Mortgage Assn.	4	2/1/41	71,132	78,364	0.002%
Federal National Mortgage Assn.	4	2/1/41	585,120	643,261	0.012%
Federal National Mortgage Assn.	3	2/1/43	642,853	686,177	0.013%
Federal National Mortgage Assn.	3	2/1/43	824,298	875,861	0.017%
Federal National Mortgage Assn.	3	2/1/47	748,663	795,447	0.015%
Federal National Mortgage Assn.	3.5	2/1/47	444,724	473,368	0.009%
Federal National Mortgage Assn.	4	2/1/48	108,065	116,256	0.002%
Federal National Mortgage Assn.	4	2/1/49	135,601	145,417	0.003%
Federal National Mortgage Assn.	3	2/1/49	452,132	476,470	0.009%
Federal National Mortgage Assn.	4	2/1/50	474,321	510,243	0.010%
Federal National Mortgage Assn.	6.5	3/1/24	129	145	0.000%
Federal National Mortgage Assn.	6	3/1/28	106	119	0.000%
Federal National Mortgage Assn.	6	3/1/28	1,839	2,066	0.000%
Federal National Mortgage Assn.	7	3/1/31	21,057	23,893	0.000%
Federal National Mortgage Assn.	5	3/1/34	63,820	73,646	0.001%
Federal National Mortgage Assn.	3	3/1/35	2,371,092	2,552,200	0.049%
Federal National Mortgage Assn.	3	3/1/35	338,557	360,121	0.007%
Federal National Mortgage Assn.	5	3/1/36	97,358	113,157	0.002%

Federal National Mortgage Assn.	5	3/1/36	109,566	127,396	0.002%
Federal National Mortgage Assn.	6	3/1/37	158,131	185,881	0.004%
Federal National Mortgage Assn.	4.5	3/1/41	11,919	13,367	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	321,788	358,305	0.007%
Federal National Mortgage Assn.	3	3/1/43	1,219,757	1,298,557	0.025%
Federal National Mortgage Assn.	3.5	3/1/43	1,264,048	1,379,532	0.027%
Federal National Mortgage Assn.	3.5	3/1/44	240,749	261,913	0.005%
Federal National Mortgage Assn.	4	3/1/44	810,410	896,939	0.017%
Federal National Mortgage Assn.	3	3/1/44	1,590,073	1,696,170	0.033%
Federal National Mortgage Assn.	4	3/1/46	119,052	130,200	0.003%
Federal National Mortgage Assn.	4	3/1/49	892,092	958,905	0.018%
Federal National Mortgage Assn.	4.5	4/1/23	12,508	13,136	0.000%
Federal National Mortgage Assn.	3.5	4/1/31	693,358	746,558	0.014%
Federal National Mortgage Assn.	7	4/1/32	1,242	1,436	0.000%
Federal National Mortgage Assn.	5	4/1/35	67,020	77,781	0.001%
Federal National Mortgage Assn.	5.5	4/1/36	9,627	11,265	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	43,164	49,910	0.001%
Federal National Mortgage Assn.	4.5	4/1/37	87,353	97,281	0.002%
Federal National Mortgage Assn.	3	4/1/43	1,583,445	1,693,277	0.033%
Federal National Mortgage Assn.	3.5	4/1/45	459,895	492,185	0.009%
Federal National Mortgage Assn.	3	4/1/47	467,302	489,555	0.009%
Federal National Mortgage Assn.	3	4/1/47	349,370	367,816	0.007%
Federal National Mortgage Assn.	3.5	4/1/47	577,451	616,481	0.012%
Federal National Mortgage Assn.	4.5	4/1/48	751,147	816,610	0.016%
Federal National Mortgage Assn.	2.5	5/1/32	753,588	791,678	0.015%
Federal National Mortgage Assn.	6	5/1/33	32,607	38,854	0.001%
Federal National Mortgage Assn.	3.5	5/1/35	2,403,152	2,563,161	0.049%
Federal National Mortgage Assn.	6	5/1/36	53,489	63,924	0.001%
Federal National Mortgage Assn.	5	5/1/38	557	647	0.000%
Federal National Mortgage Assn.	5	5/1/38	170,708	198,493	0.004%
Federal National Mortgage Assn.	5.5	5/1/39	57,155	67,172	0.001%
Federal National Mortgage Assn.	5	5/1/40	154,598	179,033	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	289,889	324,753	0.006%
Federal National Mortgage Assn.	6	5/1/42	40,569	48,264	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	799,332	869,066	0.017%
Federal National Mortgage Assn.	3	5/1/43	243,701	257,806	0.005%
Federal National Mortgage Assn.	5.5	5/1/44	1,247,166	1,448,072	0.028%
Federal National Mortgage Assn.	5.5	5/1/44	718,551	840,560	0.016%
Federal National Mortgage Assn.	3.5	5/1/47	1,354,511	1,443,074	0.028%
Federal National Mortgage Assn.	4.5	5/1/47	682,793	765,200	0.015%
Federal National Mortgage Assn.	4.5	5/1/48	2,286,067	2,544,995	0.049%
Federal National Mortgage Assn.	4.5	5/1/49	1,544,959	1,684,763	0.032%
Federal National Mortgage Assn.	4.5	5/1/50	475,144	518,985	0.010%
Federal National Mortgage Assn.	4.5	5/1/50	698,296	766,085	0.015%
Federal National Mortgage Assn.	3.5	6/1/33	579,593	623,373	0.012%
Federal National Mortgage Assn.	5	6/1/35	80,705	93,674	0.002%
Federal National Mortgage Assn.	3	6/1/35	140,222	151,100	0.003%
Federal National Mortgage Assn.	6	6/1/36	93,898	112,215	0.002%
Federal National Mortgage Assn.	4.5	6/1/37	1,731	1,945	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	36,231	42,581	0.001%
Federal National Mortgage Assn.	3.5	6/1/38	257,177	271,511	0.005%
Federal National Mortgage Assn.	3.5	6/1/42	42,782	46,247	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	74,914	81,227	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	155,693	169,237	0.003%
Federal National Mortgage Assn.	4	6/1/45	1,735,567	1,898,014	0.036%
Federal National Mortgage Assn.	3.5	6/1/46	446,138	481,273	0.009%
Federal National Mortgage Assn.	3.5	6/1/46	703,684	756,703	0.015%
Federal National Mortgage Assn.	3	6/1/47	467,864	496,347	0.010%
Federal National Mortgage Assn.	4	6/1/48	30,005	32,253	0.001%
Federal National Mortgage Assn.	3	6/1/50	397,166	414,690	0.008%
Federal National Mortgage Assn.	8	7/1/26	379	417	0.000%
Federal National Mortgage Assn.	7	7/1/26	2,365	2,551	0.000%
Federal National Mortgage Assn.	5	7/1/35	96,325	111,866	0.002%
Federal National Mortgage Assn.	2.38	7/1/35	19,814	19,844	0.000%
Federal National Mortgage Assn.	5	7/1/35	128,746	149,175	0.003%
Federal National Mortgage Assn.	4.5	7/1/39	39,347	43,807	0.001%
Federal National Mortgage Assn.	4.5	7/1/40	876,722	975,046	0.019%
Federal National Mortgage Assn.	5	7/1/40	67,940	79,060	0.002%
Federal National Mortgage Assn.	5	7/1/41	237,480	276,272	0.005%
Federal National Mortgage Assn.	3.5	7/1/42	766,888	828,998	0.016%
Federal National Mortgage Assn.	3.5	7/1/42	49,881	53,835	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	1,530,750	1,663,905	0.032%

Federal National Mortgage Assn.	3	7/1/43	64,666	68,955	0.001%
Federal National Mortgage Assn.	3.5	7/1/45	671,013	722,098	0.014%
Federal National Mortgage Assn.	4	7/1/46	1,155,664	1,270,885	0.024%
Federal National Mortgage Assn.	3	7/1/46	1,916,241	2,024,868	0.039%
Federal National Mortgage Assn.	3	7/1/50	372,531	390,554	0.008%
Federal National Mortgage Assn.	3	7/1/50	785,759	833,066	0.016%
Federal National Mortgage Assn.	8	8/1/24	69	70	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	1,115,621	1,200,047	0.023%
Federal National Mortgage Assn.	3.5	8/1/32	259,322	279,207	0.005%
Federal National Mortgage Assn.	6	8/1/34	1,292,294	1,492,528	0.029%
Federal National Mortgage Assn.	5	8/1/35	249,015	289,376	0.006%
Federal National Mortgage Assn.	6.5	8/1/36	3,656	4,236	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	297,883	348,588	0.007%
Federal National Mortgage Assn.	6	8/1/37	231,687	276,888	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	133,640	156,384	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	251,785	294,477	0.006%
Federal National Mortgage Assn.	4.5	8/1/39	54,715	61,339	0.001%
Federal National Mortgage Assn.	4	8/1/42	1,122,317	1,235,836	0.024%
Federal National Mortgage Assn.	3.5	8/1/42	113,511	122,705	0.002%
Federal National Mortgage Assn.	4.5	8/1/44	392,418	439,133	0.008%
Federal National Mortgage Assn.	4	8/1/46	573,199	624,642	0.012%
Federal National Mortgage Assn.	4	8/1/47	3,293,263	3,595,452	0.069%
Federal National Mortgage Assn.	3	8/1/47	2,288,119	2,419,748	0.047%
Federal National Mortgage Assn.	3.5	8/1/47	1,156,160	1,243,086	0.024%
Federal National Mortgage Assn.	4	8/1/47	292,633	317,345	0.006%
Federal National Mortgage Assn.	4.5	8/1/48	442,839	482,305	0.009%
Federal National Mortgage Assn.	4.5	8/1/48	229,819	250,390	0.005%
Federal National Mortgage Assn.	3.5	8/1/49	94,670	99,961	0.002%
Federal National Mortgage Assn.	3	8/1/49	463,610	491,846	0.009%
Federal National Mortgage Assn.	7	9/1/25	524	564	0.000%
Federal National Mortgage Assn.	7.5	9/1/26	180	196	0.000%
Federal National Mortgage Assn.	7	9/1/26	70	70	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	251,313	294,072	0.006%
Federal National Mortgage Assn.	6	9/1/38	201,072	240,206	0.005%
Federal National Mortgage Assn.	4.5	9/1/39	76,760	86,067	0.002%
Federal National Mortgage Assn.	6	9/1/39	27,417	32,590	0.001%
Federal National Mortgage Assn.	5.5	9/1/41	4,344	5,081	0.000%
Federal National Mortgage Assn.	3	9/1/43	301,770	321,268	0.006%
Federal National Mortgage Assn.	3.5	9/1/43	505,082	549,837	0.011%
Federal National Mortgage Assn.	3.5	9/1/45	1,532,600	1,645,677	0.032%
Federal National Mortgage Assn.	4	9/1/45	83,045	90,725	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	2,778,189	3,000,562	0.058%
Federal National Mortgage Assn.	4	9/1/46	64,303	70,298	0.001%
Federal National Mortgage Assn.	4.5	9/1/46	722,676	812,033	0.016%
Federal National Mortgage Assn.	3	9/1/46	996,202	1,058,264	0.020%
Federal National Mortgage Assn.	3.5	9/1/46	1,267,226	1,353,904	0.026%
Federal National Mortgage Assn.	3	9/1/48	394,546	414,765	0.008%
Federal National Mortgage Assn.	4.5	9/1/48	19,026	20,692	0.000%
Federal National Mortgage Assn.	3	9/1/49	525,176	557,161	0.011%
Federal National Mortgage Assn.	3.5	9/1/49	1,064,099	1,123,554	0.022%
Federal Realty Investment Trust	2.75	6/1/23	1,500,000	1,558,103	0.030%
FedEx			37,390	10,620,256	0.204%
Ferrari			9,892	2,070,198	0.040%
Fidelity National Financial	4.5	8/15/28	2,065,000	2,315,406	0.045%
Fidelity National Information Services			57,163	8,037,689	0.155%
Fifth Third Bancorp	3.5	3/15/22	340,000	349,339	0.007%
Fifth Third Bancorp			130,635	4,892,281	0.094%
Fifth Third Bank NA	3.35	7/26/21	2,665,000	2,681,659	0.052%
First American Financial	4.6	11/15/24	415,000	461,755	0.009%
FirstEnergy			16,300	565,447	0.011%
FirstEnergy Transmission	4.35	1/15/25	1,310,000	1,431,692	0.028%
Fiserv	3.2	7/1/26	1,100,000	1,186,879	0.023%
Fiserv			165,848	19,742,546	0.380%
FleetCor Technologies			10,188	2,736,802	0.053%
Flowserve			18,893	733,237	0.014%
FMR	4.95	2/1/33	740,000	904,485	0.017%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,635,000	2,717,620	0.052%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	1,665,000	1,673,563	0.032%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,275,000	1,270,790	0.024%
Fortinet			9,200	1,696,664	0.033%
Fortive			64,904	4,584,819	0.088%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	421,871	423,431	0.008%

Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	1,141,100	1,218,937	0.023%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	468,477	470,214	0.009%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	275,162	282,463	0.005%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	1,152,600	1,194,277	0.023%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	425,399	429,252	0.008%
Freddie Mac REMICS	4.5	5/25/50	1,045,015	174,866	0.003%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	635,427	635,797	0.012%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	2,620,000	2,616,737	0.050%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	814,408	815,337	0.016%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	1,650,000	1,649,011	0.032%
Freeport-McMoRan			50,445	1,661,154	0.032%
Fresenius			145,829	6,498,197	0.125%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	422,739	435,031	0.008%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	145,466	146,094	0.003%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	672,901	685,371	0.013%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,278,935	1,292,963	0.025%
GATX	4.35	2/15/24	2,105,000	2,301,973	0.044%
GATX	4.85	6/1/21	1,000,000	1,007,539	0.019%
GE			2,921,063	38,353,557	0.738%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	2,200,000	2,516,199	0.048%
Generac Holdings			1,200	392,940	0.008%
General Motors	4	4/1/25	1,120,000	1,213,130	0.023%
General Motors			188,512	10,831,900	0.208%
General Motors Financial	3.45	1/14/22	1,400,000	1,427,605	0.027%
General Motors Financial	4.2	11/6/21	1,335,000	1,363,386	0.026%
George Washington University	4.3	9/15/44	975,000	1,132,797	0.022%
Gilead Sciences	3.25	9/1/22	875,000	904,825	0.017%
GlaxoSmithKline, ADR			168,222	6,003,843	0.115%
Global Payments			92,396	18,625,186	0.358%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	603,998	608,858	0.012%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,355,000	1,376,375	0.026%
Goldman Sachs	6.75	10/1/37	700,000	987,110	0.019%
Goldman Sachs	5.75	1/24/22	380,000	396,542	0.008%
Goldman Sachs	3	4/26/22	3,935,000	3,939,911	0.076%
Goldman Sachs			64,199	20,993,073	0.404%
Government National Mortgage Assn.	8	10/15/23	256	260	0.000%
Government National Mortgage Assn.	5	10/15/39	76,653	88,196	0.002%
Government National Mortgage Assn.	4	10/20/41	39,094	43,385	0.001%
Government National Mortgage Assn.	3.5	10/20/44	54,653	59,316	0.001%
Government National Mortgage Assn.	3.5	10/20/45	127,178	138,015	0.003%
Government National Mortgage Assn.	3.5	10/20/45	185,724	201,544	0.004%
Government National Mortgage Assn.	3	10/20/46	2,557,679	2,693,877	0.052%
Government National Mortgage Assn.	5	10/20/47	64,649	71,965	0.001%
Government National Mortgage Assn.	8	11/15/24	148	158	0.000%
Government National Mortgage Assn.	8	11/15/25	2,209	2,243	0.000%
Government National Mortgage Assn.	8	11/15/25	6,271	6,350	0.000%
Government National Mortgage Assn.	7.5	11/15/25	57	59	0.000%
Government National Mortgage Assn.	7.5	11/15/25	245	246	0.000%
Government National Mortgage Assn.	4.5	11/20/39	289,531	324,091	0.006%
Government National Mortgage Assn.	4.5	11/20/40	818,574	917,909	0.018%
Government National Mortgage Assn.	3.5	11/20/42	5,837	6,247	0.000%
Government National Mortgage Assn.	5	11/20/42	67,052	76,743	0.001%
Government National Mortgage Assn.	4	11/20/42	12,808	14,147	0.000%
Government National Mortgage Assn.	3	11/20/46	601,915	634,708	0.012%
Government National Mortgage Assn.	3	11/20/46	383,515	404,939	0.008%
Government National Mortgage Assn.	4	11/20/47	1,252,013	1,353,538	0.026%
Government National Mortgage Assn.	5	11/20/47	316,434	352,232	0.007%
Government National Mortgage Assn.	4	1/1/41	3,910,000	4,179,423	0.080%
Government National Mortgage Assn.	2.5	1/1/43	23,017,000	23,703,015	0.456%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	8	1/15/23	204	205	0.000%
Government National Mortgage Assn.	7.5	1/15/26	862	882	0.000%
Government National Mortgage Assn.	4.5	1/20/41	593,940	674,737	0.013%
Government National Mortgage Assn.	3.5	1/20/46	32,084	34,730	0.001%
Government National Mortgage Assn.	5	1/20/48	990,876	1,094,526	0.021%
Government National Mortgage Assn.	5.5	1/20/49	105,617	116,655	0.002%
Government National Mortgage Assn.	3.5	1/20/49	366,529	389,914	0.007%
Government National Mortgage Assn.	5	12/20/34	527,541	603,161	0.012%
Government National Mortgage Assn.	3.5	12/20/42	1,362,316	1,479,524	0.028%
Government National Mortgage Assn.	3.5	12/20/45	1,054,501	1,129,898	0.022%
Government National Mortgage Assn.	3.5	12/20/47	931,636	991,496	0.019%
Government National Mortgage Assn.	5	12/20/47	961,918	1,066,756	0.021%

Government National Mortgage Assn.	5.5	12/20/48	525,133	578,744	0.011%
Government National Mortgage Assn.	8	2/15/23	384	386	0.000%
Government National Mortgage Assn.	7.5	2/15/26	925	1,005	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,375	1,460	0.000%
Government National Mortgage Assn.	4	2/15/41	722,905	800,420	0.015%
Government National Mortgage Assn.	3.5	2/15/45	62,278	67,496	0.001%
Government National Mortgage Assn.	5.5	2/20/34	156,284	182,423	0.004%
Government National Mortgage Assn.	5.5	2/20/36	1,022	1,198	0.000%
Government National Mortgage Assn.	4	2/20/41	16,074	17,835	0.000%
Government National Mortgage Assn.	3.5	2/20/43	118,524	129,007	0.002%
Government National Mortgage Assn.	4	2/20/44	367,465	403,378	0.008%
Government National Mortgage Assn.	3.5	2/20/45	147,052	159,599	0.003%
Government National Mortgage Assn.	3.5	2/20/46	523,075	567,612	0.011%
Government National Mortgage Assn.	3.5	2/20/46	648,998	701,665	0.013%
Government National Mortgage Assn.	5	2/20/48	895,745	995,685	0.019%
Government National Mortgage Assn.	3.5	2/20/48	5,398,291	5,803,959	0.112%
Government National Mortgage Assn.	3.5	2/20/48	1,932,293	2,109,067	0.041%
Government National Mortgage Assn.	7.5	3/15/23	1,115	1,119	0.000%
Government National Mortgage Assn.	7.5	3/15/23	48	48	0.000%
Government National Mortgage Assn.	7.5	3/15/26	561	608	0.000%
Government National Mortgage Assn.	6.5	3/15/26	447	499	0.000%
Government National Mortgage Assn.	6.5	3/15/26	9,996	11,163	0.000%
Government National Mortgage Assn.	4.5	3/20/41	48,029	53,858	0.001%
Government National Mortgage Assn.	5	3/20/41	240,160	275,991	0.005%
Government National Mortgage Assn.	3.5	3/20/43	413,679	449,271	0.009%
Government National Mortgage Assn.	4.5	3/20/47	611,641	671,968	0.013%
Government National Mortgage Assn.	5.5	3/20/49	360,396	397,266	0.008%
Government National Mortgage Assn.	2	3/20/51	5,455,000	5,513,090	0.106%
Government National Mortgage Assn.	8	4/15/22	138	139	0.000%
Government National Mortgage Assn.	7.5	4/15/26	365	367	0.000%
Government National Mortgage Assn.	6	4/15/36	12,767	15,295	0.000%
Government National Mortgage Assn.	4.5	4/15/41	173,418	195,617	0.004%
Government National Mortgage Assn.	3	4/20/43	494,271	526,185	0.010%
Government National Mortgage Assn.	3.5	4/20/45	28,025	30,415	0.001%
Government National Mortgage Assn.	3	4/20/50	2,407,416	2,470,696	0.048%
Government National Mortgage Assn.	7.5	5/15/24	1,346	1,352	0.000%
Government National Mortgage Assn.	6.5	5/15/24	752	840	0.000%
Government National Mortgage Assn.	7.5	5/15/26	1,344	1,349	0.000%
Government National Mortgage Assn.	4	5/20/41	420,915	466,999	0.009%
Government National Mortgage Assn.	3.5	5/20/43	337,852	366,816	0.007%
Government National Mortgage Assn.	3.5	5/20/45	34,487	36,922	0.001%
Government National Mortgage Assn.	3.5	5/20/45	98,712	107,125	0.002%
Government National Mortgage Assn.	3	5/20/46	386,119	408,944	0.008%
Government National Mortgage Assn.	3.5	5/20/46	1,278,798	1,373,805	0.026%
Government National Mortgage Assn.	4	5/20/46	433,629	472,432	0.009%
Government National Mortgage Assn.	3.5	5/20/46	18,954	20,576	0.000%
Government National Mortgage Assn.	3.5	5/20/46	14,846	16,110	0.000%
Government National Mortgage Assn.	3.5	5/20/46	7,236	7,765	0.000%
Government National Mortgage Assn.	4	5/20/47	1,074,462	1,162,669	0.022%
Government National Mortgage Assn.	5	5/20/48	99,345	108,896	0.002%
Government National Mortgage Assn.	5.5	5/20/48	781,000	870,536	0.017%
Government National Mortgage Assn.	5	5/20/48	56,546	63,124	0.001%
Government National Mortgage Assn.	3	5/20/50	1,325,221	1,360,037	0.026%
Government National Mortgage Assn.	6.5	6/15/23	151	169	0.000%
Government National Mortgage Assn.	7.5	6/15/23	199	200	0.000%
Government National Mortgage Assn.	4.5	6/15/39	413,446	469,493	0.009%
Government National Mortgage Assn.	8.5	6/20/25	2,142	2,182	0.000%
Government National Mortgage Assn.	8.5	6/20/26	1,127	1,132	0.000%
Government National Mortgage Assn.	4	6/20/42	106,663	119,018	0.002%
Government National Mortgage Assn.	3.5	6/20/43	607,565	659,914	0.013%
Government National Mortgage Assn.	3.5	6/20/43	389,857	420,852	0.008%
Government National Mortgage Assn.	3	6/20/46	471,204	499,296	0.010%
Government National Mortgage Assn.	3.5	6/20/46	603,259	644,202	0.012%
Government National Mortgage Assn.	3.5	6/20/46	14,895	16,098	0.000%
Government National Mortgage Assn.	5	6/20/48	940,593	1,030,928	0.020%
Government National Mortgage Assn.	5	6/20/48	258,064	289,522	0.006%
Government National Mortgage Assn.	5	6/20/49	302,074	330,952	0.006%
Government National Mortgage Assn.	4	7/20/42	398,421	442,021	0.009%
Government National Mortgage Assn.	3.5	7/20/43	29,322	31,851	0.001%
Government National Mortgage Assn.	3	7/20/46	224,733	237,299	0.005%
Government National Mortgage Assn.	3.5	7/20/46	258,694	275,464	0.005%
Government National Mortgage Assn.	3	7/20/46	2,663,250	2,820,709	0.054%

Government National Mortgage Assn.	3.5	7/20/47	188,795	200,897	0.004%
Government National Mortgage Assn.	4	7/20/47	422,904	458,488	0.009%
Government National Mortgage Assn.	4.5	7/20/47	440,903	481,565	0.009%
Government National Mortgage Assn.	3	7/20/50	6,280,700	6,546,622	0.126%
Government National Mortgage Assn.	8	8/15/25	63	69	0.000%
Government National Mortgage Assn.	2.25	8/20/23	366	372	0.000%
Government National Mortgage Assn.	6	8/20/34	76,520	90,067	0.002%
Government National Mortgage Assn.	3.5	8/20/42	106,857	116,096	0.002%
Government National Mortgage Assn.	3	8/20/46	1,531,373	1,614,778	0.031%
Government National Mortgage Assn.	4	8/20/47	1,313,061	1,418,001	0.027%
Government National Mortgage Assn.	4.5	8/20/47	2,312,502	2,532,721	0.049%
Government National Mortgage Assn.	5	8/20/47	158,748	177,495	0.003%
Government National Mortgage Assn.	5	8/20/48	666,782	729,608	0.014%
Government National Mortgage Assn.	7.5	9/15/25	185	186	0.000%
Government National Mortgage Assn.	6.5	9/15/25	14,139	15,789	0.000%
Government National Mortgage Assn.	7.5	9/15/26	484	539	0.000%
Government National Mortgage Assn.	5	9/15/39	106,564	123,665	0.002%
Government National Mortgage Assn.	5	9/15/39	502,211	589,772	0.011%
Government National Mortgage Assn.	3.5	9/15/41	1,010,990	1,084,584	0.021%
Government National Mortgage Assn.	3	9/15/42	528,942	561,318	0.011%
Government National Mortgage Assn.	4.5	9/20/40	184,166	206,554	0.004%
Government National Mortgage Assn.	4	9/20/42	14,870	16,496	0.000%
Government National Mortgage Assn.	3.5	9/20/43	383,524	416,889	0.008%
Government National Mortgage Assn.	3.5	9/20/47	68,045	72,311	0.001%
Government National Mortgage Assn.	4	9/20/47	3,195,305	3,447,534	0.066%
Government National Mortgage Assn.	5	9/20/47	1,360,941	1,514,868	0.029%
Government National Mortgage Assn.	3	9/20/49	2,261,663	2,320,953	0.045%
Government National Mortgage Association	3	11/20/47	259,175	275,034	0.005%
Government National Mortgage Association	3	12/20/47	278,813	286,878	0.006%
Great Portland Estates			461,781	4,326,997	0.083%
Great Wolf Trust 2019-WOLF	1.74	12/15/36	1,130,000	1,118,764	0.022%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	633,239	642,481	0.012%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	950,000	1,041,666	0.020%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	1,250,000	1,399,053	0.027%
Halliburton			108,815	2,335,170	0.045%
Hamamatsu Photonics KK			86,400	5,118,696	0.098%
Hardee s Funding	4.96	6/20/48	1,935,375	2,034,273	0.039%
Hartford Financial Services			155,662	10,396,665	0.200%
Hasbro	3	11/19/24	1,550,000	1,648,698	0.032%
HCA	4.13	6/15/29	1,895,000	2,093,975	0.040%
HCA Healthcare			92,524	17,425,970	0.335%
Healthcare Realty Trust	3.63	1/15/28	1,075,000	1,151,672	0.022%
Healthpeak Properties	2.88	1/15/31	360,000	362,934	0.007%
Heathrow Funding	4.88	7/15/21	935,000	945,100	0.018%
Hess			22,266	1,575,542	0.030%
High Street Funding Trust I	4.11	2/15/28	1,800,000	1,988,573	0.038%
Hilton Worldwide Holdings			55,179	6,672,245	0.128%
Hologic			18,753	1,394,848	0.027%
Home Depot			46,538	14,205,725	0.273%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	1,098,462	1,109,669	0.021%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	512,363	518,643	0.010%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	897,678	905,173	0.017%
Honda Motor			88,200	2,658,836	0.051%
Honeywell International			76,841	16,679,876	0.321%
Housing Development Finance			130,208	4,484,519	0.086%
HSBC Bank USA NA/New York NY	5.88	11/1/34	950,000	1,222,666	0.024%
HSBC Holdings	3.26	3/13/23	1,800,000	1,845,281	0.035%
HSBC Holdings	2.85	6/4/31	640,000	636,333	0.012%
Hubbell			24,897	4,653,000	0.089%
Humana			8,718	3,655,022	0.070%
Huntington Bancshares			229,797	3,612,409	0.069%
Hyatt Hotels	3.38	7/15/23	275,000	287,279	0.006%
Hydro-Quebec	8.4	1/15/22	200,000	211,970	0.004%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	164,026	164,585	0.003%
IAC/InterActiveCorp			1,600	346,096	0.007%
Iberdrola International BV	6.75	9/15/33	1,000,000	1,320,212	0.025%
IGO			1,303,984	6,253,127	0.120%
Illinois State Toll Highway Authority	6.18	1/1/34	470,000	633,211	0.012%
Illinois Tool Works	3.9	9/1/42	1,200,000	1,364,333	0.026%
Illinois Tool Works			1,733	383,894	0.007%
Incyte			30,839	2,506,286	0.048%
Indonesia Government International Bond	4.88	5/5/21	1,000,000	1,002,825	0.019%

Ingersoll-Rand			30,658	1,508,680	0.029%
Ing Groep	3.15	3/29/22	560,000	575,421	0.011%
ING Groep			678,173	8,283,265	0.159%
Inland Valley development Agency	5.5	3/1/33	695,000	767,473	0.015%
Intel			38,000	2,432,000	0.047%
Intercontinental Exchange	3.45	9/21/23	1,440,000	1,537,710	0.030%
Intercontinental Exchange			35,629	3,979,047	0.077%
International Flavors & Fragrances			33,236	4,640,078	0.089%
International Paper	4.4	8/15/47	1,180,000	1,381,818	0.027%
International Paper			258,985	14,003,319	0.269%
Interpublic Group of	4.2	4/15/24	293,000	321,163	0.006%
Intesa Sanpaolo	3.38	1/12/23	660,000	687,821	0.013%
Intesa Sanpaolo	3.13	7/14/22	1,875,000	1,926,576	0.037%
Intesa Sanpaolo			1,402,260	3,799,527	0.073%
Intuit			49,459	18,945,765	0.364%
Intuitive Surgical			18,886	13,955,621	0.268%
Invesco			10,900	274,898	0.005%
Invesco Finance	3.13	11/30/22	480,000	500,952	0.010%
Ipsen			34,410	2,949,786	0.057%
Jacobs Engineering Group			65,716	8,495,107	0.163%
J.B. Hunt Transport Services			9,383	1,577,001	0.030%
JD.com, ADR			12,803	1,079,677	0.021%
JobsOhio Beverage System	3.99	1/1/29	1,225,000	1,386,137	0.027%
Johnson Controls International			71,950	4,293,257	0.083%
Johnson & Johnson			33,097	5,439,492	0.105%
Johnson Matthey			169,607	7,045,475	0.135%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	2,425,000	2,648,744	0.051%
JPMorgan Chase	2.52	4/22/31	1,620,000	1,611,276	0.031%
JPMorgan Chase	3.56	4/23/24	1,875,000	1,978,331	0.038%
JPMorgan Chase	3.38	5/1/23	1,080,000	1,143,449	0.022%
JPMorgan Chase	2.96	5/13/31	3,820,000	3,881,655	0.075%
JPMorgan Chase			107,156	16,312,358	0.314%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.48	10/15/33	2,510,000	2,516,250	0.048%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	2,000,418	2,057,795	0.040%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	1,726,736	1,771,761	0.034%
Kaiser Foundation Hospitals	3.5	4/1/22	625,000	644,280	0.012%
Kansas City Southern	2.88	11/15/29	2,115,000	2,161,938	0.042%
Kansas City Southern	3.5	5/1/50	1,695,000	1,692,734	0.033%
Kansas City Southern			1,298	342,568	0.007%
Kering			7,210	4,975,316	0.096%
Keurig Dr Pepper	3.55	5/25/21	1,710,000	1,717,760	0.033%
Keurig Dr Pepper			49,632	1,705,852	0.033%
KeyBank NA/Cleveland OH	3.35	6/15/21	2,675,000	2,691,687	0.052%
Keysight Technologies			3,845	551,373	0.011%
Kilroy Realty	4.38	10/1/25	480,000	526,912	0.010%
Kilroy Realty	3.45	12/15/24	1,350,000	1,444,770	0.028%
Kingfisher			1,634,780	7,165,309	0.138%
Kion			71,177	7,032,688	0.135%
Kirin Holdings			147,800	2,836,007	0.055%
KKR			23,397	1,142,943	0.022%
KLA			9,837	3,250,145	0.063%
Knorr-Bremse			30,531	3,810,035	0.073%
Koninklijke Philips			320,206	18,259,871	0.351%
KT			107,138	2,679,169	0.052%
Kuaishou Technology			7,800	270,900	0.005%
L3Harris Technologies	3.83	4/27/25	570,000	624,620	0.012%
L3Harris Technologies			10,982	2,225,832	0.043%
Lam Research			672	400,001	0.008%
Largan Precision			24,000	2,714,414	0.052%
Las Vegas Sands			14,900	905,324	0.017%
L Brands			32,215	1,992,820	0.038%
Legrand			47,687	4,430,510	0.085%
Leidos Holdings			18,344	1,766,160	0.034%
Liberty Broadband			14,208	2,133,331	0.041%
Liberty Mutual	4.25	6/15/23	410,000	442,439	0.009%
Liberty Mutual	4.85	8/1/44	1,700,000	1,968,189	0.038%
Linde			74,631	20,907,128	0.402%
Live Nation Entertainment			19,205	1,625,703	0.031%
Lloyds Banking	1.33	6/15/23	420,000	424,221	0.008%
Lloyds Banking Group			8,792,185	5,157,718	0.099%
LM Ericsson			761,329	10,091,611	0.194%
Loews			16,460	844,069	0.016%

L'Oreal				26,817	10,273,090	0.198%
Lowe's				25,758	4,898,656	0.094%
lululemon athletica				14,004	4,295,167	0.083%
Macquarie Group				44,018	5,131,567	0.099%
Magna International				132,008	11,621,984	0.223%
Magnetite XXIII	1.52	10/25/32		2,020,000	2,025,176	0.039%
Manufacturers & Traders Trust	3.4	8/17/27		250,000	273,715	0.005%
Marathon Petroleum				20,228	1,081,996	0.021%
Marriott				35,139	5,204,437	0.100%
Marsh & McLennan	3.5	6/3/24		3,060,000	3,295,323	0.063%
Marsh & McLennan				31,694	3,860,329	0.074%
Marvell Technology Group				84,748	4,150,957	0.080%
Maryland HHEFA	4.67	7/1/36		1,800,000	2,110,395	0.041%
MasterCard				65,918	23,470,104	0.451%
Match				44,191	6,070,960	0.117%
Maxim Integrated Products				25,943	2,370,412	0.046%
Mayo Clinic	4	11/15/47		1,500,000	1,756,692	0.034%
McDonald s	1.45	9/1/25		940,000	947,595	0.018%
McDonald's				37,395	8,381,715	0.161%
McKesson				2,127	414,850	0.008%
MedStar Health	3.63	8/15/49		905,000	934,503	0.018%
Medtronic				90,072	10,640,205	0.205%
Meggitt				1,067,458	7,019,252	0.135%
Melrose Industries				3,066,602	7,051,621	0.136%
Merck				54,546	4,204,951	0.081%
MetLife				252,285	15,336,405	0.295%
Metropolitan Life Global Funding I	3.45	10/9/21		2,605,000	2,647,693	0.051%
Metropolitan Transportation Authority	7.34	11/15/39		240,000	376,001	0.007%
Metropolitan Transportation Authority	5.87	11/15/39		700,000	884,359	0.017%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38		500,000	665,109	0.013%
Mexico Government International Bond	2.66	5/24/31		1,514,000	1,431,608	0.028%
Microchip Technology	3.92	6/1/21		650,000	653,753	0.013%
Microchip Technology				45,210	7,017,496	0.135%
Micron Technology	4.19	2/15/27		2,940,000	3,267,075	0.063%
Micron Technology				117,024	10,322,687	0.199%
Microsoft				498,393	117,506,118	2.260%
Mid-Atlantic Interstate Transmission	4.1	5/15/28		2,640,000	2,853,631	0.055%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57		51,328	51,746	0.001%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62		992,581	1,023,604	0.020%
Mississippi Power	3.95	3/30/28		1,435,000	1,581,634	0.030%
Mitsubishi Corporation				153,700	4,357,250	0.084%
Mitsubishi Electric				615,900	9,412,831	0.181%
Mitsubishi HC Capital				444,900	2,689,395	0.052%
Mitsubishi Ufj Financial	2.19	2/25/25		2,200,000	2,265,622	0.044%
Mitsubishi Ufj Financial	3.54	7/26/21		3,420,000	3,454,833	0.066%
Mitsubishi UFJ Financial				814,100	4,353,230	0.084%
Mitsui Fudosan				341,800	7,791,498	0.150%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22		143,818	144,094	0.003%
Moncler				102,628	5,877,382	0.113%
Mondelez International				87,750	5,136,008	0.099%
MongoDB				1,012	270,639	0.005%
Monolithic Power Systems				2,312	816,622	0.016%
Monster Beverage				13,118	1,194,919	0.023%
Morgan Stanley	4.3	1/27/45		1,150,000	1,351,947	0.026%
Morgan Stanley	3.97	7/22/38		1,445,000	1,616,821	0.031%
Morgan Stanley	6.25	8/9/26		755,000	925,319	0.018%
Morgan Stanley				471,260	36,598,052	0.704%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47		1,670,000	1,799,924	0.035%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48		1,375,000	1,505,178	0.029%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47		2,775,000	3,055,940	0.059%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49		495,000	523,085	0.010%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32		2,140,000	2,303,696	0.044%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48		1,440,000	1,579,958	0.030%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36		2,090,000	2,044,361	0.039%
Morocco Government International Bond	4.25	12/11/22		1,400,000	1,469,983	0.028%
Motorola Solutions				9,202	1,730,436	0.033%
Mplx	1.29	9/9/22		2,250,000	2,244,375	0.043%
MSCI				1,986	832,690	0.016%
M&T Bank	3.55	7/26/23		2,740,000	2,930,485	0.056%
Munich Re				44,205	13,613,775	0.262%
Murata Manufacturing				90,800	7,308,987	0.141%
MVW 2019-2	2.22	10/20/38		1,542,836	1,573,569	0.030%

National Bank of Canada				136,896	9,299,603	0.179%
National Grid				511,716	6,074,365	0.117%
NatWest Markets	2.38	5/21/23		3,370,000	3,496,237	0.067%
NAVER				17,027	5,700,679	0.110%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68		1,911,170	1,961,552	0.038%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68		1,810,908	1,864,900	0.036%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68		2,127,571	2,184,450	0.042%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69		887,922	891,328	0.017%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69		894,833	891,968	0.017%
Nestle				256,539	28,598,042	0.550%
Netflix				45,750	23,865,945	0.459%
New Jersey Turnpike Authority	7.41	1/1/40		415,000	652,024	0.013%
Newmont	3.63	6/9/21		1,260,000	1,260,433	0.024%
New Orleans Hotel Trust 2019-HNLA	1.69	4/15/32		845,000	828,079	0.016%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59		1,597,403	1,636,989	0.031%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37		950,000	1,241,007	0.024%
New York City Water & Sewer System	6.01	6/15/42		245,000	355,407	0.007%
New York Life Global Funding	1.1	5/5/23		600,000	607,070	0.012%
New York Life Global Funding	3.25	8/6/21		2,095,000	2,116,321	0.041%
New York State dormitory Authority	5.63	3/15/39		1,300,000	1,627,766	0.031%
Next				51,180	5,547,001	0.107%
NextEra Energy				136,342	10,308,819	0.198%
Nike				78,526	10,435,320	0.201%
Nippon Telegraph & Telephone				638,700	16,479,687	0.317%
NiSource	3.95	3/30/48		1,775,000	1,863,709	0.036%
NiSource	3.49	5/15/27		1,730,000	1,876,957	0.036%
Nordea Bank Abp	1	6/9/23		820,000	827,255	0.016%
Norfolk Southern	3	4/1/22		1,085,000	1,105,987	0.021%
Norfolk Southern				53,541	14,376,829	0.276%
NortonLifeLock				137,011	2,912,854	0.056%
Novartis				169,126	14,457,012	0.278%
Novo Nordisk				29,416	1,982,157	0.038%
Nstar Electric	2.38	10/15/22		565,000	578,460	0.011%
NTT Data				531,200	8,238,336	0.158%
Nucor	3.95	5/1/28		2,140,000	2,382,259	0.046%
Nucor	2.7	6/1/30		455,000	461,707	0.009%
Nutrien	4	12/15/26		830,000	928,611	0.018%
NVIDIA				27,030	14,432,128	0.278%
NVR				257	1,210,709	0.023%
NXP Semiconductors				99,436	20,020,444	0.385%
OBX 2019-EXP3 Trust	3.5	10/25/59		608,143	618,598	0.012%
OBX 2019-EXP3 Trust	1.21	10/25/59		385,354	392,081	0.008%
Occidental Petroleum	3	2/15/27		2,320,000	2,180,800	0.042%
Occidental Petroleum	2.9	8/15/24		2,680,000	2,643,150	0.051%
Octagon Investment Partners XXIII	1.09	7/15/27		928,134	927,318	0.018%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26		830,000	909,595	0.017%
Omron				47,100	3,689,457	0.071%
Opendoor Technologies				27,221	576,813	0.011%
O Reilly Automotive	3.8	9/1/22		370,000	384,946	0.007%
O Reilly Automotive	3.6	9/1/27		1,825,000	1,992,188	0.038%
O'Reilly Automotive				3,713	1,883,419	0.036%
Otis Worldwide				35,047	2,398,967	0.046%
Otsuka Holdings				135,700	5,754,890	0.111%
OZLM VIII	1.39	10/17/29		1,026,918	1,026,930	0.020%
OZLM VIII	2.02	10/17/29		1,295,000	1,294,998	0.025%
PACCAR				32,107	2,983,382	0.057%
PACCAR Financial	3.1	5/10/21		2,190,000	2,195,948	0.042%
Pacific Gas & Electric	2.1	8/1/27		1,340,000	1,312,019	0.025%
PacifiCorp	3.85	6/15/21		900,000	902,119	0.017%
Packaging Corp of America	4.5	11/1/23		395,000	430,145	0.008%
Packaging Corp of America	3.65	9/15/24		785,000	852,731	0.016%
Packaging Corporation of America				81,325	10,936,586	0.210%
Panasonic				418,500	5,419,348	0.104%
Parker-Hannifin				5,904	1,862,299	0.036%
Paycom Software				1,859	687,942	0.013%
PayPal Holdings	2.4	10/1/24		2,720,000	2,857,357	0.055%
PayPal Holdings				77,691	18,866,482	0.363%
PepsiCo				34,030	4,813,544	0.093%
Perrigo Finance Unlimited	3.15	6/15/30		1,510,000	1,477,426	0.028%
Persimmon				128,043	5,186,465	0.100%
Pertamina Persero PT	4.3	5/20/23		1,250,000	1,327,444	0.026%
Perusahaan Gas Negara	5.13	5/16/24		1,105,000	1,213,195	0.023%

Philadelphia Authority for Industrial development	3.96	4/15/26	805,000	865,063	0.017%
Philip Morris International			45,196	4,010,693	0.077%
PICC Property & Casualty			4,622,000	4,021,591	0.077%
Pinduoduo, ADR			8,399	1,124,458	0.022%
Ping An Insurance			357,000	4,270,204	0.082%
Pinterest			28,705	2,125,031	0.041%
Pioneer Natural Resources	1.13	1/15/26	755,000	740,202	0.014%
Pioneer Natural Resources			2,736	434,532	0.008%
Planet Fitness Master Issuer	4.26	9/5/48	3,046,875	3,049,130	0.059%
Playtika Holding			13,160	358,084	0.007%
PNC Bank NA	3.5	6/8/23	1,330,000	1,413,853	0.027%
PNC Financial Services	3.3	3/8/22	1,100,000	1,127,476	0.022%
PNC Financial Services Group			56,177	9,854,008	0.189%
Pola Orbis Holdings			53,200	1,283,055	0.025%
Port Authority of New York & New Jersey	5.31	8/1/46	1,400,000	1,582,696	0.030%
PPD			16,548	626,176	0.012%
PPG Industries			51,761	7,777,608	0.150%
PPL Capital Funding	3.1	5/15/26	2,200,000	2,342,727	0.045%
Prcoa Global Funding I	3.45	9/1/23	2,650,000	2,833,065	0.054%
Principal Financial	3.4	5/15/25	2,460,000	2,658,517	0.051%
Principal Financial Group			12,076	724,077	0.014%
Procter & Gamble			87,266	11,818,434	0.227%
Progressive			15,867	1,517,044	0.029%
Prologis, REIT			162,735	17,249,910	0.332%
Protective Life Global Funding	1.08	6/9/23	780,000	790,124	0.015%
Providence Health & Services Obligated	4.38	10/1/23	1,310,000	1,426,615	0.027%
Prysmian			173,000	5,617,328	0.108%
Public Service Enterprise			117,319	7,063,777	0.136%
Public Storage, REIT			1,116	275,384	0.005%
Qualcomm			112,941	14,974,847	0.288%
QUALCOMM	3.25	5/20/27	1,120,000	1,222,758	0.024%
QUALCOMM	2.15	5/20/30	2,605,000	2,576,134	0.050%
QVC	4.45	2/15/25	140,000	147,875	0.003%
QVC	4.38	3/15/23	770,000	810,425	0.016%
QVC	4.85	4/1/24	1,645,000	1,772,488	0.034%
Raymond James Financial	3.63	9/15/26	210,000	232,712	0.004%
Raymond James Financial			2,884	353,463	0.007%
Recruit Holdings			144,800	7,110,580	0.137%
Regeneron Pharmaceuticals			1,497	708,291	0.014%
Reinsurance Group of America	5	6/1/21	630,000	634,479	0.012%
REI - SECURITY LENDING COLLATERAL			2,543,368	25,433,683	0.489%
RELX Capital	3.5	3/16/23	840,000	884,743	0.017%
RELX Capital	3	5/22/30	945,000	978,802	0.019%
RenaissanceRe Holdings			2,500	400,625	0.008%
Renesas Electronics			275,600	3,017,494	0.058%
Republic of Poland Government International Bond	3.25	4/6/26	1,030,000	1,140,612	0.022%
Republic Services	3.38	11/15/27	1,045,000	1,141,382	0.022%
Rio Tinto			31,672	2,676,826	0.051%
Roche Holding			48,357	15,664,931	0.301%
Rogers Communications	3.63	12/15/25	610,000	664,208	0.013%
Roku			2,400	781,848	0.015%
Roper Technologies	3.8	12/15/26	1,085,000	1,201,219	0.023%
Roper Technologies	2.95	9/15/29	380,000	393,345	0.008%
Roper Technologies			15,412	6,216,276	0.120%
Ross Stores	1.88	4/15/31	450,000	419,224	0.008%
Ross Stores			81,229	9,740,169	0.187%
Royal Bank of Canada	1.6	4/17/23	2,075,000	2,124,281	0.041%
Royal Dutch Shell, ADR			98,783	3,638,178	0.070%
RPM			3,275	300,809	0.006%
Sabine Pass Liquefaction	4.2	3/15/28	1,335,000	1,465,163	0.028%
Sabine Pass Liquefaction	4.5	5/15/30	560,000	628,096	0.012%
Safran			33,334	4,534,341	0.087%
Salesforce.com			96,318	20,406,895	0.392%
Sampo			195,243	8,803,544	0.169%
Samsonite International			1,101,600	2,142,330	0.041%
Samsung Electronics			239,736	17,343,611	0.334%
San Diego Gas & Electric	4.1	6/15/49	2,570,000	2,895,126	0.056%
Sanofi			144,459	14,284,706	0.275%
Sanofi, ADR			41,038	2,029,739	0.039%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,239,190	1,249,679	0.024%
Santander UK	3.75	11/15/21	1,360,000	1,388,534	0.027%
SAP			58,348	7,156,773	0.138%

SBA Communications, REIT			756	209,828	0.004%
SBA Tower Trust	2.84	1/15/25	1,135,000	1,190,978	0.023%
Scentre			1,368,873	2,947,313	0.057%
Schneider Electric			14,206	2,164,073	0.042%
Sea, ADR			50,461	11,264,409	0.217%
Seagen			3,173	440,603	0.008%
Sealed Air			40,647	1,862,446	0.036%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	239,559	240,413	0.005%
Sempra Energy			127,798	16,943,459	0.326%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	158,623	159,112	0.003%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	795,020	806,041	0.016%
ServiceNow			32,055	16,031,026	0.308%
Seven & i Holdings			192,700	7,781,498	0.150%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	608,202	616,925	0.012%
Sherwin-Williams			8,593	6,341,720	0.122%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	2,870,000	3,017,050	0.058%
Shopify			2,857	3,161,271	0.061%
Siemens			132,867	21,831,588	0.420%
Siemens Healthineers			106,403	5,767,235	0.111%
Signature Bank			5,700	1,288,770	0.025%
Simon Property	3.8	7/15/50	1,865,000	1,898,016	0.036%
Simon Property Group, REIT			4,363	496,379	0.010%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	422,000	448,062	0.009%
SMB Private Education Loan Trust	1.29	7/15/53	1,900,279	1,904,113	0.037%
Smb Private Education Loan Trust 2018	3.6	1/15/37	959,024	1,017,653	0.020%
Smb Private Education Loan Trust 2021	1.07	1/15/53	3,500,939	3,453,518	0.066%
SMC			4,500	2,620,711	0.050%
Snap Inc.			157,952	8,259,310	0.159%
Snap-On			3,003	692,912	0.013%
Snowflake Computing			1,870	428,754	0.008%
SOFTBANK GROUP CORP			58,800	5,006,093	0.096%
Sonic Capital	4.03	2/20/48	249,050	254,895	0.005%
Sony			74,900	7,926,927	0.152%
South32			1,509,459	3,239,523	0.062%
South Carolina Public Service Authority	5.78	12/1/41	2,000,000	2,599,830	0.050%
Southeast Supply Header	4.25	6/15/24	905,000	905,986	0.017%
Southern			20,319	1,030,986	0.020%
Southern Company			225,968	14,046,171	0.270%
Southern Copper			2,821	191,461	0.004%
Southwest Airlines			101,396	6,191,240	0.119%
Spectra Energy Partners	3.38	10/15/26	480,000	515,661	0.010%
Spectra Energy Partners	4.75	3/15/24	1,145,000	1,257,849	0.024%
S&P Global			16,382	5,780,716	0.111%
Splunk			22,614	3,063,745	0.059%
Spotify Technology			15,401	4,126,698	0.079%
Square			1,600	363,280	0.007%
Standard Chartered			294,252	2,026,086	0.039%
Stanley Electric			131,400	3,924,595	0.075%
Starbucks			82,651	9,031,275	0.174%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	542,746	542,550	0.010%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	181,186	183,858	0.004%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	677,592	686,854	0.013%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	1,295,527	1,298,326	0.025%
State Grid Overseas Investment 2016	3.75	5/2/23	1,175,000	1,244,118	0.024%
State of California	7.63	3/1/40	2,200,000	3,528,074	0.068%
State Street	3.1	5/15/23	265,000	279,460	0.005%
State Street			3,430	288,154	0.006%
Stora Enso			306,039	5,709,147	0.110%
Storebrand			717,077	7,205,881	0.139%
Stroer SE & Co KGaA			41,658	3,394,196	0.065%
Stryker			73,214	17,833,466	0.343%
Sumitomo Corporation			336,800	4,820,166	0.093%
Sumitomo Mitsui Financial	3.75	7/19/23	2,045,000	2,190,606	0.042%
Sumitomo Mitsui Trust Holdings			98,154	3,424,545	0.066%
Sumitomo Rubber Industries			136,900	1,620,691	0.031%
Sun Communities, REIT			2,150	322,586	0.006%
Suncor Energy	3.1	5/15/25	665,000	709,466	0.014%
Sun Life Financial			183,729	9,285,135	0.179%
Suzuki Motor			99,400	4,527,604	0.087%
Svenska Handelsbanken	3.35	5/24/21	1,825,000	1,832,731	0.035%
Svenska Handelsbanken			551,363	5,993,978	0.115%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	920,000	952,268	0.018%

Synopsys				23,085	5,720,001	0.110%
Taiwan Semiconductor Manufacturing				1,048,969	22,090,460	0.425%
Taiwan Semiconductor Manufacturing, ADR				1,900	224,732	0.004%
Takeda Pharmaceutical, ADR				142,817	2,607,838	0.050%
Tampa Electric	6.15	5/15/37		1,000,000	1,308,915	0.025%
Tarrant County Cultural Education Facilities Finance	4.37	11/15/47		1,200,000	1,383,478	0.027%
Teachers Insurance & Annuity Association of America	4.9	9/15/44		1,800,000	2,204,131	0.042%
TechnoPro Holdings				60,200	5,037,223	0.097%
Teck Resources				65,900	1,263,962	0.024%
TE Connectivity				12,648	1,632,983	0.031%
Telecom Italia				4,809,647	2,765,657	0.053%
Teledyne Technologies				5,253	2,172,903	0.042%
Teleperformance				12,869	4,691,980	0.090%
Tencent Holdings	2.99	1/19/23		960,000	996,481	0.019%
Tencent Holdings				293,800	23,447,460	0.451%
Tesla				8,860	5,917,860	0.114%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21		730,000	734,563	0.014%
Texas Instruments	1.38	3/12/25		650,000	660,529	0.013%
Texas Instruments				66,700	12,605,633	0.242%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49		1,900,000	2,003,191	0.039%
Textron				42,426	2,379,250	0.046%
Thermo Fisher Scientific				48,518	22,142,645	0.426%
The Travelers Companies				34,106	5,129,542	0.099%
THG				118,295	1,017,207	0.020%
THK				96,400	3,344,601	0.064%
Thomson Reuters	3.35	5/15/26		405,000	437,769	0.008%
Time Warner Cable	6.55	5/1/37		450,000	583,184	0.011%
Time Warner Cable	6.75	6/15/39		530,000	710,811	0.014%
Time Warner Cable	4	9/1/21		200,000	201,140	0.004%
TJX	1.6	5/15/31		375,000	349,555	0.007%
TJX				112,156	7,419,119	0.143%
T-Mobile US				22,664	2,839,573	0.055%
Tokio Marine Holdings				151,400	7,205,295	0.139%
Tokyo Electron				16,300	7,084,528	0.136%
Toronto-Dominion Bank	3.25	6/11/21		1,595,000	1,603,586	0.031%
Toronto-Dominion Bank	3.5	7/19/23		1,235,000	1,323,945	0.025%
Toronto-Dominion Bank	3.63	9/15/31		305,000	334,738	0.006%
Tosoh				50,800	972,944	0.019%
Total				214,037	9,978,356	0.192%
Total, ADR				25,678	1,195,054	0.023%
Total Capital International	2.99	6/29/41		2,630,000	2,527,488	0.049%
Towd Point Mortgage Trust 2015-3	3	3/25/54		11,884	11,881	0.000%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55		48,275	48,275	0.001%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55		141,483	141,824	0.003%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55		156,845	157,475	0.003%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55		286,143	289,872	0.006%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56		248,215	250,052	0.005%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56		212,109	215,730	0.004%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57		774,524	796,472	0.015%
Towd Point Mortgage Trust 2018-1	3	1/25/58		409,481	421,713	0.008%
Toyota Motor	3.18	7/20/21		1,505,000	1,517,648	0.029%
Toyota Motor				166,300	12,941,470	0.249%
Toyota Motor Credit	2.95	4/13/21		2,690,000	2,690,148	0.052%
Tradeweb Markets				14,089	1,042,586	0.020%
Transcontinental Gas Pipe Line	4.6	3/15/48		1,645,000	1,869,702	0.036%
Transdigm Group				400	235,168	0.005%
Transurban Finance Co Pty	4.13	2/2/26		335,000	372,358	0.007%
Transurban Finance Co Pty	2.45	3/16/31		1,445,000	1,406,859	0.027%
Transurban Finance Co Pty	3.38	3/22/27		395,000	425,272	0.008%
Travelers	6.25	6/15/37		750,000	1,052,623	0.020%
Trimble				12,100	941,259	0.018%
Trinity Health	4.13	12/1/45		725,000	836,781	0.016%
TRP Inflation Protected Bond - I				1,198	15,559	0.000%
TRP Institutional High Yield - Inst				28,040,366	246,474,813	4.740%
TRP Limited Duration Infl Foc Bd - I				3,092,064	16,449,783	0.316%
TRP Real Assets - I				6,795,447	90,651,258	1.743%
TRP Treasury Reserve	0.04			261,315,470	261,315,470	5.025%
Truist Bank	3.5	8/2/22		2,730,000	2,756,798	0.053%
Truist Financial	1.95	6/5/30		1,250,000	1,208,653	0.023%
Truist Financial				22,100	1,288,872	0.025%
Twilio				3,200	1,090,432	0.021%
Tyson Foods				16,597	1,233,157	0.024%

Ubs	3.49	5/23/23	1,040,000	1,072,859	0.021%
Ulta Beauty			2,778	858,874	0.017%
Umicore			87,268	4,629,955	0.089%
Unilever			341,259	19,042,188	0.366%
Union Pacific			18,464	4,069,650	0.078%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	982,235	996,968	0.019%
United Airlines 2019-1 Class AA Pass Through Trust	4.15	8/25/31	1,065,866	1,134,802	0.022%
United Airlines Holdings			27,611	1,588,737	0.031%
Unitedhealth	3.75	7/15/25	645,000	713,057	0.014%
Unitedhealth	4.75	7/15/45	1,235,000	1,549,417	0.030%
UnitedHealth Group			72,019	26,796,109	0.515%
United Overseas Bank			303,900	5,859,807	0.113%
United Rentals			26,079	8,588,075	0.165%
University of California	4.6	5/15/31	1,625,000	1,892,174	0.036%
University of California	5.77	5/15/43	750,000	1,014,103	0.020%
University of California	4.13	5/15/45	365,000	413,524	0.008%
UPS			60,834	10,341,172	0.199%
U.S. Treasury Bonds	1.63	11/15/22	315,000	322,530	0.006%
U.S. Treasury Bonds	0.88	11/15/30	7,500,000	6,937,500	0.133%
U.S. Treasury Bonds	3	11/15/44	2,990,000	3,335,719	0.064%
U.S. Treasury Bonds	3	11/15/45	11,185,000	12,495,742	0.240%
U.S. Treasury Bonds	1.13	2/15/31	17,200,000	16,251,313	0.313%
U.S. Treasury Bonds	1.88	2/15/41	13,750,000	12,804,688	0.246%
U.S. Treasury Bonds	3.13	2/15/43	915,000	1,041,527	0.020%
U.S. Treasury Bonds	2.5	2/15/46	2,975,000	3,034,500	0.058%
U.S. Treasury Bonds	3	2/15/47	1,150,000	1,288,180	0.025%
U.S. Treasury Bonds	3	2/15/48	2,000,000	2,244,375	0.043%
U.S. Treasury Bonds	2	2/15/50	23,200,000	21,246,125	0.409%
U.S. Treasury Bonds	1.88	2/15/51	11,875,000	10,539,063	0.203%
U.S. Treasury Bonds	0.63	5/15/30	16,700,000	15,202,219	0.292%
U.S. Treasury Bonds	1.13	5/15/40	8,565,000	6,996,534	0.135%
U.S. Treasury Bonds	3	5/15/45	10,640,000	11,870,250	0.228%
U.S. Treasury Bonds	7.25	8/15/22	100,000	109,703	0.002%
U.S. Treasury Bonds	0.63	8/15/30	6,555,000	5,940,469	0.114%
U.S. Treasury Bonds	2.88	8/15/45	4,185,000	4,572,766	0.088%
U.S. Treasury Bonds	2.75	8/15/47	16,080,000	17,203,088	0.331%
U.S. Treasury Bonds	3	8/15/48	3,905,000	4,387,634	0.084%
U.S. Treasury Bonds	1.38	8/15/50	7,165,000	5,595,417	0.108%
U.S. Treasury Notes	0.13	11/30/22	21,500,000	21,496,641	0.413%
U.S. Treasury Notes	0.38	11/30/25	51,660,000	50,529,938	0.972%
U.S. Treasury Notes	0.13	1/31/23	39,500,000	39,475,313	0.759%
U.S. Treasury Notes	0.38	1/31/26	8,500,000	8,288,828	0.159%
U.S. Treasury Notes	0.75	1/31/28	5,450,000	5,226,039	0.100%
U.S. Treasury Notes	1.13	2/28/22	3,365,000	3,397,073	0.065%
U.S. Treasury Notes	0.38	4/30/25	19,895,000	19,646,313	0.378%
U.S. Treasury Notes	0.25	5/31/25	30,445,000	29,859,885	0.574%
Utah Transit Authority	5.94	6/15/39	900,000	1,248,746	0.024%
Vail Resorts			1,400	408,324	0.008%
Valero Energy	2.85	4/15/25	260,000	271,183	0.005%
Veeva Systems			6,486	1,694,403	0.033%
Vereit Operating Partnership	3.1	12/15/29	2,130,000	2,170,728	0.042%
Vereit Operating Partnership	3.95	8/15/27	1,490,000	1,631,481	0.031%
VeriSign			8,936	1,776,119	0.034%
Verizon Communications	2.65	11/20/40	4,470,000	4,081,097	0.078%
Verizon Communications	4.27	1/15/36	870,000	978,545	0.019%
Verizon Communications	2.1	3/22/28	460,000	462,300	0.009%
Verizon Communications	4	3/22/50	2,000,000	2,145,004	0.041%
Verizon Communications			51,765	3,010,135	0.058%
Vertex Pharmaceuticals			28,747	6,177,443	0.119%
Verus Securitization Trust 2019-4	2.64	11/25/59	1,801,576	1,833,702	0.035%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	430,773	435,832	0.008%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	2,208,497	2,248,819	0.043%
Verus Securitization Trust 2021-1	0.82	1/25/66	1,291,756	1,287,002	0.025%
V. F.			20,963	1,675,363	0.032%
ViacomCBS			3,625	245,653	0.005%
Virginia Commonwealth Transportation Board	5.35	5/15/35	690,000	833,013	0.016%
Virginia Public Building Authority	5.9	8/1/30	755,000	963,357	0.019%
Visa	2.15	9/15/22	2,420,000	2,479,709	0.048%
Visa			184,673	39,100,814	0.752%
Vistra Operations	3.55	7/15/24	1,370,000	1,435,075	0.028%
Vodafone	4.88	6/19/49	2,045,000	2,439,689	0.047%
Vodafone	4.25	9/17/50	775,000	858,334	0.017%

Vodafone, ADR			320,594	5,908,547	0.114%
Volkswagen Group of America Finance	4	11/12/21	2,595,000	2,652,438	0.051%
Volkswagen Group of America Finance	3.35	5/13/25	1,395,000	1,496,649	0.029%
Voya Financial			9,400	598,216	0.012%
Vulcan Materials	4.5	6/15/47	590,000	669,630	0.013%
Walgreens Boots Alliance			18,500	1,015,650	0.020%
Wal-Mart			44,042	5,982,225	0.115%
Walt Disney	3.7	10/15/25	525,000	578,542	0.011%
Walt Disney			105,970	19,553,584	0.376%
Waste Connections			19,060	2,058,099	0.040%
Wec Energy			21,431	2,005,727	0.039%
Weibo	3.5	7/5/24	1,390,000	1,466,793	0.028%
Welcia Holdings			64,000	2,195,829	0.042%
Wells Fargo	2.57	2/11/31	1,735,000	1,750,946	0.034%
Wells Fargo	3.07	4/30/41	3,995,000	3,917,725	0.075%
Wells Fargo	2.39	6/2/28	3,915,000	4,001,400	0.077%
Wells Fargo			656,664	25,655,862	0.493%
Welltower, REIT			91,601	6,561,380	0.126%
Westlake Chemical			10,813	960,086	0.018%
Westrock			299,290	15,578,045	0.300%
Weyerhaeuser, REIT			234,640	8,353,184	0.161%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	610,000	658,412	0.013%
Williams	5.1	9/15/45	1,735,000	1,991,724	0.038%
Willis North America	3.6	5/15/24	820,000	881,535	0.017%
Willis North America	4.5	9/15/28	1,370,000	1,557,809	0.030%
Willis Towers Watson			7,470	1,709,734	0.033%
Wilmar International			1,614,800	6,521,597	0.125%
Wix.com			6,848	1,912,099	0.037%
Woodside Finance	3.7	3/15/28	1,187,000	1,232,996	0.024%
Woodside Finance	3.7	9/15/26	738,000	786,312	0.015%
Workday			13,697	3,402,746	0.065%
Worley			532,529	4,265,662	0.082%
WP Carey	3.85	7/15/29	2,755,000	2,969,036	0.057%
WPP			535,600	6,825,407	0.131%
WPP Finance 2010	3.75	9/19/24	1,310,000	1,426,940	0.027%
Wynn Resorts			13,755	1,724,464	0.033%
XCEL Energy			8,900	591,939	0.011%
Xilinx			23,051	2,856,019	0.055%
XP			31,005	1,167,958	0.022%
Yum! Brands			122,214	13,221,111	0.254%
Zalando			69,487	6,808,863	0.131%
Z Holdings			717,800	3,580,524	0.069%
Zoetis			44,102	6,945,183	0.134%
Zoom Video Communications			13,943	4,479,746	0.086%
Zurich Insurance Group			16,626	7,076,883	0.136%
Miscellaneous Securities ‡				3,515,977	
Total Investments in Securities				5,334,154,203	

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

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S36 5Y 06/20/2026	21,200,000	496,780	0.010%

Total Swap Contracts **496,780**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	689	6/30/2021	85,021,525	(1,093,684)	1.635%
TUM1 2YR US NOTE FUT JUN 21	202	6/30/2021	44,586,766	(46,053)	0.857%
TYM1 UST 10YR FUT JUN 21	(67)	6/21/2021	(8,772,813)	228,723	(0.169%)
WNM1 ULTRA US BOND FUT JUN 21	9	6/21/2021	1,630,969	(77,146)	0.031%

Total Futures Contracts **(988,159)**

NET ASSETS **5,200,203,787**

NET ASSET VALUE PER SHARE

Balanced Fund Shares **28.03**

(\$4,230,698,529 / 150,936,057 Shares Outstanding)

Balanced Fund - I Class Shares **28.02**

(\$969,505,258 / 34,599,658 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.