

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|---|----------|----------|------------|------------|-----------------|
| ABB | | | 301,348 | 5,663,656 | 0.135% |
| Abbott Laboratories | 3.4 | 11/30/23 | 1,281,000 | 1,309,555 | 0.031% |
| Abbott Laboratories | 4.75 | 11/30/36 | 2,460,000 | 2,769,247 | 0.066% |
| Abbott Laboratories | | | 44,601 | 3,565,404 | 0.085% |
| AbbVie | 3.6 | 5/14/25 | 1,630,000 | 1,632,505 | 0.039% |
| AbbVie | 3.2 | 5/14/26 | 420,000 | 407,172 | 0.010% |
| AbbVie | 4.5 | 5/14/35 | 1,900,000 | 1,855,263 | 0.044% |
| Abn Amro | | | 260,949 | 5,883,008 | 0.140% |
| Abn Amro Bank | 4.75 | 7/28/25 | 940,000 | 975,197 | 0.023% |
| Accenture | | | 22,948 | 4,039,307 | 0.096% |
| Activision Blizzard | | | 30,261 | 1,377,783 | 0.033% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.5 | 5/26/22 | 560,000 | 559,300 | 0.013% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.13 | 7/3/23 | 1,945,000 | 1,966,881 | 0.047% |
| Agilent Technologies | 3.2 | 10/1/22 | 710,000 | 713,870 | 0.017% |
| Agilent Technologies | 3.88 | 7/15/23 | 975,000 | 1,006,608 | 0.024% |
| Agilent Technologies | | | 62,588 | 5,030,823 | 0.120% |
| AHS Hospital | 5.02 | 7/1/45 | 1,600,000 | 1,859,008 | 0.044% |
| Aia | 3.2 | 3/11/25 | 1,020,000 | 1,014,170 | 0.024% |
| AIA Group | | | 586,400 | 5,863,865 | 0.140% |
| AIG Global Funding | 3.35 | 6/25/21 | 1,600,000 | 1,612,082 | 0.038% |
| AIG Global Funding | 2.15 | 7/2/20 | 615,000 | 610,290 | 0.015% |
| Air Lease | 2.5 | 3/1/21 | 980,000 | 970,290 | 0.023% |
| Air Lease | 3.63 | 4/1/27 | 1,025,000 | 963,245 | 0.023% |
| Air Liquide | | | 43,258 | 5,505,104 | 0.131% |
| Air Products & Chemicals | | | 44,037 | 8,409,306 | 0.201% |
| Aisin Seiki | | | 57,000 | 2,040,546 | 0.049% |
| Alabama Power | 3.75 | 3/1/45 | 1,065,000 | 1,035,725 | 0.025% |
| Alaska Air Group | | | 35,096 | 1,969,588 | 0.047% |
| Alexandria Real Estate Equities | 3.95 | 1/15/27 | 655,000 | 661,913 | 0.016% |
| Alexion Pharmaceuticals | | | 42,938 | 5,804,359 | 0.139% |
| Alfa SAB de CV | 5.25 | 3/25/24 | 395,000 | 415,204 | 0.010% |
| Alibaba Group Holding | 4 | 12/6/37 | 2,695,000 | 2,636,598 | 0.063% |
| Alibaba Group Holding, ADR | | | 151,174 | 27,581,696 | 0.659% |
| Align Technology | | | 2,708 | 769,966 | 0.018% |
| Allergan | | | 10,445 | 1,529,252 | 0.037% |
| Allstate | 5.55 | 5/9/35 | 1,000,000 | 1,179,580 | 0.028% |
| Ally Financial | | | 22,898 | 629,466 | 0.015% |
| Alphabet Class A | | | 15,180 | 17,865,190 | 0.427% |
| Alphabet Class C | | | 34,414 | 40,378,290 | 0.964% |
| Altaba | | | 32,402 | 2,401,636 | 0.057% |
| Altice USA | | | 19,500 | 418,860 | 0.010% |
| Altria | 4.75 | 5/5/21 | 535,000 | 555,750 | 0.013% |
| Altria Group | | | 63,290 | 3,634,745 | 0.087% |
| Amazon.com | 5.2 | 12/3/25 | 1,850,000 | 2,100,179 | 0.050% |
| Amazon.com | 2.8 | 8/22/24 | 1,055,000 | 1,055,625 | 0.025% |
| Amazon.com | 3.88 | 8/22/37 | 1,645,000 | 1,711,192 | 0.041% |
| Amazon.com | | | 47,044 | 83,773,603 | 2.001% |
| Amcor | | | 368,606 | 4,033,064 | 0.096% |
| America Movil SAB de CV | 6.38 | 3/1/35 | 300,000 | 374,107 | 0.009% |
| American Airlines | | | 3,553 | 112,843 | 0.003% |
| American Airlines 2013-2 Class A Pass Through Trust | 4.95 | 1/15/23 | 523,376 | 541,141 | 0.013% |
| American Airlines 2014-1 Class A Pass Through Trust | 3.7 | 10/1/26 | 1,003,292 | 1,006,288 | 0.024% |
| American Airlines 2016-1 Class B Pass Through Trust | 5.25 | 1/15/24 | 1,923,442 | 1,986,483 | 0.047% |
| American Campus Communities Operating Partnership | 3.35 | 10/1/20 | 585,000 | 586,476 | 0.014% |
| American Campus Communities Operating Partnership | 3.63 | 11/15/27 | 1,860,000 | 1,815,940 | 0.043% |
| American Express | 3.7 | 11/5/21 | 2,040,000 | 2,084,945 | 0.050% |
| American Express Credit | 2.2 | 3/3/20 | 1,750,000 | 1,741,840 | 0.042% |
| American International | 2.3 | 7/16/19 | 1,080,000 | 1,079,535 | 0.026% |
| American International Group | | | 292,408 | 12,591,088 | 0.301% |
| American Tower, REIT | | | 8,890 | 1,751,863 | 0.042% |
| American Water Works | | | 19,223 | 2,004,190 | 0.048% |
| Ameriprise Financial | | | 27,355 | 3,504,176 | 0.084% |
| Amgen | 5.75 | 3/15/40 | 325,000 | 371,122 | 0.009% |
| Amgen | | | 11,096 | 2,108,018 | 0.050% |
| Amphenol | | | 24,423 | 2,306,508 | 0.055% |

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| Analog devices | 2.85 | 3/12/20 | 1,465,000 | 1,464,033 | 0.035% |
| Analog Devices | | | 12,500 | 1,315,875 | 0.031% |
| Anthem | 2.5 | 11/21/20 | 695,000 | 691,727 | 0.017% |
| Anthem | 4.65 | 1/15/43 | 915,000 | 947,137 | 0.023% |
| Anthem | | | 60,437 | 17,344,210 | 0.414% |
| Antofagasta | | | 328,868 | 4,137,728 | 0.099% |
| ANZ New Zealand Int l Ltd/London | 2.75 | 1/22/21 | 1,965,000 | 1,957,541 | 0.047% |
| ANZ New Zealand Int l Ltd/London | 2.2 | 7/17/20 | 930,000 | 921,600 | 0.022% |
| Aon | 2.8 | 3/15/21 | 2,085,000 | 2,081,007 | 0.050% |
| Appalachian Power | 4.45 | 6/1/45 | 2,450,000 | 2,534,795 | 0.061% |
| Apple | 1.9 | 2/7/20 | 2,400,000 | 2,387,544 | 0.057% |
| Apple | 3.2 | 5/11/27 | 3,995,000 | 4,032,289 | 0.096% |
| Apple | | | 112,071 | 21,287,886 | 0.508% |
| Applied Materials | | | 33,398 | 1,324,565 | 0.032% |
| Aptiv | 4.15 | 3/15/24 | 745,000 | 764,743 | 0.018% |
| Aptiv | | | 73,790 | 5,865,567 | 0.140% |
| APT Pipelines | 4.25 | 7/15/27 | 620,000 | 627,512 | 0.015% |
| Arbys Funding 2015-1A | 4.97 | 10/30/45 | 3,120,188 | 3,196,164 | 0.076% |
| Asahi Kasei | | | 501,300 | 5,191,588 | 0.124% |
| Ashford Hospitality Trust 2018-ASHF | 3.38 | 4/15/35 | 2,786,446 | 2,767,484 | 0.066% |
| ASML Holding | | | 13,400 | 2,519,870 | 0.060% |
| ASML Holding | | | 29,357 | 5,517,666 | 0.132% |
| Astellas Pharma | | | 635,700 | 9,551,894 | 0.228% |
| Atmos Energy | 4.15 | 1/15/43 | 1,500,000 | 1,548,339 | 0.037% |
| Atmos Energy | | | 6,843 | 704,350 | 0.017% |
| Atrium Hotel Portfolio Trust 2017-ATRM | 3.41 | 12/15/36 | 2,530,000 | 2,518,875 | 0.060% |
| AT&T | | | 129,866 | 4,072,598 | 0.097% |
| Ausgrid Finance Pty | 3.85 | 5/1/23 | 1,705,000 | 1,735,185 | 0.041% |
| Australia & New Zealand Banking | | | 340,857 | 6,303,925 | 0.151% |
| Autoliv | | | 45,252 | 3,321,167 | 0.079% |
| Automatic Data Processing | | | 4,801 | 766,912 | 0.018% |
| Autoridad del Canal de Panama | 4.95 | 7/29/35 | 510,000 | 545,063 | 0.013% |
| AutoZone | 4 | 11/15/20 | 825,000 | 836,406 | 0.020% |
| AutoZone | 3.13 | 4/21/26 | 650,000 | 634,417 | 0.015% |
| AutoZone | | | 1,032 | 1,056,892 | 0.025% |
| AvalonBay Communities, REIT | | | 4,914 | 986,387 | 0.024% |
| Avery Dennison | | | 10,200 | 1,152,600 | 0.028% |
| Avis Budget Rental Car Funding AESOP | 2.46 | 7/20/20 | 1,916,667 | 1,915,105 | 0.046% |
| Aviva | | | 805,407 | 4,331,043 | 0.103% |
| AXA | | | 372,473 | 9,368,072 | 0.224% |
| AXA Equitable Holdings | 3.9 | 4/20/23 | 735,000 | 752,117 | 0.018% |
| AXA Equitable Holdings | | | 71,274 | 1,435,458 | 0.034% |
| Baidu | 2.75 | 6/9/19 | 1,240,000 | 1,240,393 | 0.030% |
| Baidu | 3.88 | 9/29/23 | 2,000,000 | 2,044,078 | 0.049% |
| Baidu, ADR | | | 18,600 | 3,066,210 | 0.073% |
| Ball | | | 89,532 | 5,180,322 | 0.124% |
| Baltimore Gas & Electric | 3.35 | 7/1/23 | 1,750,000 | 1,776,908 | 0.042% |
| Banco Santander | 3.13 | 2/23/23 | 1,000,000 | 983,895 | 0.023% |
| Banco Santander | 3.85 | 4/12/23 | 2,000,000 | 2,015,340 | 0.048% |
| Bank of America | 6.11 | 1/29/37 | 900,000 | 1,066,494 | 0.025% |
| Bank of America | 6.75 | 6/1/28 | 700,000 | 833,915 | 0.020% |
| Bank of America | 3.25 | 6/25/22 | 2,575,000 | 2,576,671 | 0.062% |
| Bank of America | 4.2 | 8/26/24 | 600,000 | 618,658 | 0.015% |
| Bank of America | | | 566,020 | 15,616,492 | 0.373% |
| Bank of Montreal | 3.1 | 4/13/21 | 2,835,000 | 2,860,263 | 0.068% |
| Bank of Nova Scotia | 3.13 | 4/20/21 | 3,275,000 | 3,295,737 | 0.079% |
| Barclays | 3.25 | 1/12/21 | 1,800,000 | 1,800,990 | 0.043% |
| Barclays, ADR | | | 108,517 | 868,136 | 0.021% |
| Barclays Bank | 2.65 | 1/11/21 | 1,515,000 | 1,503,636 | 0.036% |
| Barclays Dryrock Issuance Trust | 2.2 | 12/15/22 | 235,000 | 234,011 | 0.006% |
| BASF | | | 80,672 | 5,949,331 | 0.142% |
| BAT Capital | 2.76 | 8/15/22 | 2,205,000 | 2,169,769 | 0.052% |
| Baxalta | 2.88 | 6/23/20 | 310,000 | 309,618 | 0.007% |
| Bayer | | | 146,218 | 9,415,298 | 0.225% |
| Baylor Scott & White Holdings | 3.97 | 11/15/46 | 1,850,000 | 1,851,178 | 0.044% |
| Becton Dickinson And | | | 18,563 | 1,155,102 | 0.028% |
| Becton Dickinson And | 3.7 | 6/6/27 | 3,000,000 | 2,986,995 | 0.071% |
| Becton, Dickinson & Company | | | 102,277 | 25,541,635 | 0.610% |
| Beijing Enterprises Holdings | | | 472,500 | 2,683,052 | 0.064% |
| Berkshire Hathaway | | | 31,653 | 6,358,771 | 0.152% |
| Berkshire Hathaway Energy | 5.15 | 11/15/43 | 1,350,000 | 1,550,017 | 0.037% |
| Bermuda Government International Bond | 4.14 | 1/3/23 | 615,000 | 629,606 | 0.015% |

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| Bermuda Government International Bond | 4.85 | 2/6/24 | 644,000 | 684,327 | 0.016% |
| Bhp | | | 232,790 | 5,616,547 | 0.134% |
| Bhp | | | 54,734 | 1,496,065 | 0.036% |
| Biogen | 3.63 | 9/15/22 | 1,095,000 | 1,112,558 | 0.027% |
| Biogen | | | 4,701 | 1,111,222 | 0.027% |
| BioMarin Pharmaceutical | | | 5,924 | 526,229 | 0.013% |
| BMW | | | 45,378 | 3,503,834 | 0.084% |
| BMW US Capital | 3.4 | 8/13/21 | 2,835,000 | 2,871,988 | 0.069% |
| BMW Vehicle Lease Trust 2017-2 | 2.07 | 10/20/20 | 730,000 | 727,221 | 0.017% |
| BNP Paribas | | | 165,623 | 7,881,742 | 0.188% |
| Boardwalk Pipelines | 4.95 | 12/15/24 | 780,000 | 808,494 | 0.019% |
| Boardwalk Pipelines | 4.45 | 7/15/27 | 385,000 | 377,359 | 0.009% |
| Boeing | | | 112,701 | 42,986,415 | 1.027% |
| Booking Holdings | 3.65 | 3/15/25 | 1,515,000 | 1,546,600 | 0.037% |
| Booking Holdings | 3.6 | 6/1/26 | 2,020,000 | 2,055,857 | 0.049% |
| Booking Holdings | | | 9,222 | 16,091,560 | 0.384% |
| Boral Finance Pty | 3 | 11/1/22 | 220,000 | 215,804 | 0.005% |
| Boston Properties | 3.65 | 2/1/26 | 1,165,000 | 1,169,756 | 0.028% |
| Boston Properties | 4.13 | 5/15/21 | 375,000 | 384,087 | 0.009% |
| Boston Properties | 3.13 | 9/1/23 | 625,000 | 626,879 | 0.015% |
| Boston Scientific | | | 111,000 | 4,260,180 | 0.102% |
| BP, ADR | | | 166,013 | 7,258,088 | 0.173% |
| BP Capital Markets | 1.77 | 9/19/19 | 680,000 | 676,655 | 0.016% |
| Bpce | 5.7 | 10/22/23 | 1,700,000 | 1,811,117 | 0.043% |
| Bpce | 4.5 | 3/15/25 | 1,000,000 | 1,007,183 | 0.024% |
| Bpce | 3 | 5/22/22 | 425,000 | 420,286 | 0.010% |
| Bpce | 4 | 9/12/23 | 1,350,000 | 1,375,794 | 0.033% |
| Braskem Netherlands Finance BV | 3.5 | 1/10/23 | 1,030,000 | 1,012,243 | 0.024% |
| Brixmor Operating Partnership | 3.9 | 3/15/27 | 565,000 | 553,949 | 0.013% |
| Brixmor Operating Partnership | 4.13 | 6/15/26 | 1,220,000 | 1,217,190 | 0.029% |
| Brixmor Operating Partnership | 3.88 | 8/15/22 | 865,000 | 876,998 | 0.021% |
| Broadcom | | | 67,452 | 20,283,491 | 0.484% |
| Broadcom Corp / Broadcom Cayman Finance | 3 | 1/15/22 | 2,675,000 | 2,665,394 | 0.064% |
| Brookfield Asset Management | | | 6,503 | 303,365 | 0.007% |
| Bunge Limited | | | 12,574 | 667,302 | 0.016% |
| Burberry | | | 217,430 | 5,541,601 | 0.132% |
| Burlington Northern Santa Fe | 6.15 | 5/1/37 | 650,000 | 824,836 | 0.020% |
| Burlington Northern Santa Fe | 4.38 | 9/1/42 | 1,400,000 | 1,493,453 | 0.036% |
| Burlington Stores | | | 2,000 | 313,360 | 0.007% |
| BX Trust 2018-GW | 3.28 | 5/15/35 | 1,390,000 | 1,378,537 | 0.033% |
| Cabot Oil & Gas | | | 22,232 | 580,255 | 0.014% |
| Camden Property Trust | 2.95 | 12/15/22 | 565,000 | 565,684 | 0.014% |
| Canadian Pacific Railway | 7.25 | 5/15/19 | 200,000 | 201,054 | 0.005% |
| Canadian Pacific Railway | | | 10,862 | 2,237,898 | 0.053% |
| Capital Auto Receivables Asset Trust 2015-4 | 2.01 | 7/20/20 | 9,126 | 9,122 | 0.000% |
| Capital One Financial | 3.45 | 4/30/21 | 2,730,000 | 2,764,180 | 0.066% |
| Capital One Financial | | | 12,093 | 987,877 | 0.024% |
| CarMax Auto Owner Trust 2017-4 | 2.11 | 10/17/22 | 515,000 | 511,351 | 0.012% |
| CarMax Auto Owner Trust 2018-2 | 2.98 | 1/17/23 | 1,185,000 | 1,192,094 | 0.028% |
| Carpenter Technology | 4.45 | 3/1/23 | 790,000 | 802,128 | 0.019% |
| Caterpillar Financial Services | 3.15 | 9/7/21 | 2,665,000 | 2,695,493 | 0.064% |
| Cboe Global Markets | | | 17,772 | 1,696,160 | 0.041% |
| CC Holdings GS V LLC / Crown Castle GS III | 3.85 | 4/15/23 | 440,000 | 450,849 | 0.011% |
| Celgene | 4.63 | 5/15/44 | 1,200,000 | 1,208,006 | 0.029% |
| Celgene | 3.55 | 8/15/22 | 1,700,000 | 1,728,915 | 0.041% |
| Celgene | | | 17,076 | 1,610,950 | 0.038% |
| Celulosa Arauco Y Constitucion | 3.88 | 11/2/27 | 1,030,000 | 994,733 | 0.024% |
| Centene | | | 70,648 | 3,751,409 | 0.090% |
| Central Japan Railway | | | 24,400 | 5,671,698 | 0.135% |
| CF Industries | | | 2,267 | 92,675 | 0.002% |
| Challenger Ltd/Australia | | | 732,948 | 4,319,789 | 0.103% |
| Charles Schwab | | | 306,447 | 13,103,674 | 0.313% |
| Charter Communications | | | 4,731 | 1,641,231 | 0.039% |
| Charter Communications Operating | 4.5 | 4/30/25 | 1,565,188 | 1,553,449 | 0.037% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.91 | 7/23/25 | 2,465,000 | 2,602,451 | 0.062% |
| Chevron | | | 55,979 | 6,895,493 | 0.165% |
| Chicago O Hare International Airport | 6.4 | 1/1/40 | 755,000 | 1,006,793 | 0.024% |
| Chubb | | | 96,820 | 13,562,546 | 0.324% |
| Chubb INA Holdings | 5.9 | 6/15/19 | 335,000 | 337,006 | 0.008% |
| CIFC Funding 2015-V | 3.63 | 10/25/27 | 2,375,000 | 2,363,125 | 0.056% |
| Cigna | 3.75 | 7/15/23 | 3,470,000 | 3,559,575 | 0.085% |
| Cigna | | | 121,727 | 19,576,136 | 0.467% |

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| Cintas | | | 2,865 | 579,045 | 0.014% |
| Cisco Systems | | | 468,379 | 25,287,782 | 0.604% |
| Citibank NA | 2.13 | 10/20/20 | 2,000,000 | 1,983,658 | 0.047% |
| Citigroup | 4.08 | 4/23/29 | 2,000,000 | 2,053,904 | 0.049% |
| Citigroup | 2.35 | 8/2/21 | 1,460,000 | 1,444,761 | 0.035% |
| Citigroup | | | 106,946 | 6,654,180 | 0.159% |
| Citigroup Commercial Mortgage Trust 2014-GC21 | 4.03 | 5/10/47 | 235,000 | 241,163 | 0.006% |
| Citizens Bank NA/Providence RI | 2.55 | 5/13/21 | 1,085,000 | 1,075,787 | 0.026% |
| Citizens Financial | 2.38 | 7/28/21 | 210,000 | 206,752 | 0.005% |
| City of Los Angeles department of Airports | 7.05 | 5/15/40 | 1,000,000 | 1,459,870 | 0.035% |
| CK Hutchison Holdings | | | 629,468 | 6,619,084 | 0.158% |
| Close Brothers | | | 50,732 | 961,916 | 0.023% |
| CME Group | | | 5,895 | 970,199 | 0.023% |
| CMS Energy | 4.88 | 3/1/44 | 1,200,000 | 1,319,545 | 0.032% |
| CMS Energy | 4.7 | 3/31/43 | 840,000 | 885,627 | 0.021% |
| CNA Financial | 5.88 | 8/15/20 | 800,000 | 832,109 | 0.020% |
| CNA Financial | | | 5,791 | 251,040 | 0.006% |
| Cnh Equipment Trust 2017 | 2.08 | 2/15/23 | 995,000 | 986,799 | 0.024% |
| CNOOC Curtis Funding No 1 Pty | 4.5 | 10/3/23 | 900,000 | 946,489 | 0.023% |
| CNOOC Finance 2013 | 3 | 5/9/23 | 1,390,000 | 1,377,671 | 0.033% |
| Coca-Cola | | | 64,401 | 3,017,831 | 0.072% |
| Cognizant Technology Solutions | | | 23,100 | 1,673,595 | 0.040% |
| Colombia Government International Bond | 4 | 2/26/24 | 275,000 | 283,872 | 0.007% |
| COLT 2017-1 Mortgage Loan Trust | 2.61 | 5/27/47 | 415,729 | 413,495 | 0.010% |
| COLT 2018-1 Mortgage Loan Trust | 2.93 | 2/25/48 | 562,667 | 560,402 | 0.013% |
| COLT 2019-2 Mortgage Loan Trust | 3.34 | 5/25/49 | 1,515,000 | 1,515,000 | 0.036% |
| COLT 2019-2 Mortgage Loan Trust | 3.54 | 5/25/49 | 1,785,000 | 1,785,000 | 0.043% |
| Columbia Pipeline | 3.3 | 6/1/20 | 1,300,000 | 1,304,155 | 0.031% |
| Comcast | | | 251,897 | 10,070,842 | 0.241% |
| COMM 2014-LC15 Mortgage Trust | 4.6 | 4/10/47 | 2,495,000 | 2,605,767 | 0.062% |
| COMM 2015-LC21 Mortgage Trust | 3.71 | 7/10/48 | 3,700,000 | 3,830,692 | 0.091% |
| COMM 2017-PANW Mortgage Trust | 3.24 | 10/10/29 | 2,160,000 | 2,177,589 | 0.052% |
| Commerzbank | | | 156,888 | 1,216,295 | 0.029% |
| Compass Group | | | 220,729 | 5,193,431 | 0.124% |
| Conagra Brands | | | 363,950 | 10,095,973 | 0.241% |
| Concho Resources | 3.75 | 10/1/27 | 665,000 | 659,181 | 0.016% |
| Concho Resources | | | 43,195 | 4,792,917 | 0.114% |
| ConocoPhillips | | | 67,166 | 4,482,659 | 0.107% |
| Constellation Brands | | | 3,058 | 536,159 | 0.013% |
| Continental Airlines 2010-1 Class A Pass Through Trust | 4.75 | 1/12/21 | 127,576 | 129,782 | 0.003% |
| Cooperatieve Rabobank UA/NY | 3.13 | 4/26/21 | 1,805,000 | 1,816,097 | 0.043% |
| Cooper Companies | | | 2,267 | 671,417 | 0.016% |
| Corning | | | 101,133 | 3,347,502 | 0.080% |
| CoStar Group | | | 1,014 | 472,950 | 0.011% |
| Costco Wholesale | | | 12,464 | 3,018,033 | 0.072% |
| Covestro | | | 59,392 | 3,276,746 | 0.078% |
| Credit Agricole SA/London | 3.75 | 4/24/23 | 2,125,000 | 2,144,006 | 0.051% |
| Credit Suisse | 3 | 12/14/23 | 1,385,000 | 1,359,028 | 0.032% |
| CRH America Finance | 3.95 | 4/4/28 | 2,600,000 | 2,569,507 | 0.061% |
| Crown Castle International | 3.4 | 2/15/21 | 485,000 | 488,612 | 0.012% |
| Crown Castle International, REIT | | | 23,764 | 3,041,792 | 0.073% |
| Crown Castle Towers | 3.66 | 5/15/25 | 485,000 | 484,613 | 0.012% |
| Crown Castle Towers | 3.22 | 5/15/42 | 45,000 | 45,049 | 0.001% |
| Crown Castle Towers | 3.72 | 7/15/23 | 490,000 | 496,406 | 0.012% |
| CSL | | | 17,998 | 2,497,268 | 0.060% |
| CSX | | | 35,243 | 2,636,881 | 0.063% |
| Ctrip.com International, ADR | | | 20,380 | 890,402 | 0.021% |
| CVS Health | 3.13 | 3/9/20 | 3,780,000 | 3,788,237 | 0.090% |
| CVS Health | | | 147,657 | 7,963,142 | 0.190% |
| CyberAgent | | | 72,800 | 2,979,009 | 0.071% |
| Danaher | | | 155,359 | 20,510,495 | 0.490% |
| Danone | 2.95 | 11/2/26 | 1,925,000 | 1,846,824 | 0.044% |
| Danske Bank | | | 187,920 | 3,303,199 | 0.079% |
| Darden Restaurants | | | 6,388 | 775,950 | 0.019% |
| DB Master Finance | 3.98 | 2/20/45 | 2,265,600 | 2,262,564 | 0.054% |
| DBS Group | | | 362,800 | 6,772,346 | 0.162% |
| DCC | | | 60,031 | 5,194,123 | 0.124% |
| Deephaven Residential Mortgage Trust 2018-1 | 2.98 | 12/25/57 | 838,957 | 838,393 | 0.020% |
| Delta Air Lines | 2.88 | 3/13/20 | 2,200,000 | 2,201,591 | 0.053% |
| Delta Air Lines | 3.8 | 4/19/23 | 765,000 | 774,697 | 0.019% |
| Delta Air Lines | | | 51,426 | 2,656,153 | 0.063% |
| Delta Air Lines 2009-1 Class A Pass Through Trust | 7.75 | 12/17/19 | 219,618 | 225,729 | 0.005% |

| | | | | | |
|---|-------|----------|-----------|------------|--------|
| Delta Air Lines 2010-2 Class A Pass Through Trust | 4.95 | 5/23/19 | 31,667 | 31,731 | 0.001% |
| Detroit City School District | 6.65 | 5/1/29 | 2,000,000 | 2,480,860 | 0.059% |
| Diageo | | | 189,247 | 7,744,414 | 0.185% |
| Direct Line Insurance | | | 1,327,431 | 6,106,509 | 0.146% |
| Discover Financial Services | 3.75 | 3/4/25 | 590,000 | 587,785 | 0.014% |
| Discover Financial Services | 10.25 | 7/15/19 | 400,000 | 408,251 | 0.010% |
| DISH Network | | | 11,900 | 377,111 | 0.009% |
| DNB | | | 460,207 | 8,476,922 | 0.202% |
| Dollar General | | | 59,193 | 7,061,725 | 0.169% |
| Dollar Tree | | | 64,526 | 6,777,811 | 0.162% |
| Dominion Energy | 2.58 | 7/1/20 | 640,000 | 636,586 | 0.015% |
| Dominion Energy | 2.75 | 9/15/22 | 200,000 | 197,564 | 0.005% |
| Domino's Pizza | | | 3,024 | 780,494 | 0.019% |
| DowDuPont | | | 165,597 | 8,827,976 | 0.211% |
| DRIVEN BRANDS FUNDING | 4.74 | 4/20/48 | 625,275 | 637,312 | 0.015% |
| Duke Energy | 2.65 | 9/1/26 | 640,000 | 609,110 | 0.015% |
| Duke Energy | 3.75 | 9/1/46 | 500,000 | 468,225 | 0.011% |
| Duke Energy | | | 68,212 | 6,139,080 | 0.147% |
| Dxc Technology | 2.88 | 3/27/20 | 920,000 | 919,544 | 0.022% |
| Eaton Vance | 3.63 | 6/15/23 | 750,000 | 771,740 | 0.018% |
| Elanco Animal Health | 3.91 | 8/27/21 | 370,000 | 375,985 | 0.009% |
| Elanco Animal Health | | | 150,272 | 4,819,223 | 0.115% |
| Elara Hgv Timeshare Issuer 2017 | 2.69 | 3/25/30 | 593,237 | 589,633 | 0.014% |
| Electric Power development | | | 164,000 | 3,999,203 | 0.096% |
| Electronic Arts | | | 58,539 | 5,949,319 | 0.142% |
| Elekta | | | 315,446 | 3,929,183 | 0.094% |
| Element Fleet Management | | | 768,733 | 4,860,848 | 0.116% |
| Eli Lilly | | | 129,482 | 16,801,584 | 0.401% |
| Enbridge | 4 | 10/1/23 | 690,000 | 714,552 | 0.017% |
| Enbridge | 6 | 1/15/77 | 1,135,000 | 1,126,488 | 0.027% |
| Enbridge | 4.25 | 12/1/26 | 590,000 | 612,196 | 0.015% |
| Enbridge Energy Partners | 5.5 | 9/15/40 | 245,000 | 275,229 | 0.007% |
| Enel Finance International | 2.75 | 4/6/23 | 1,665,000 | 1,613,102 | 0.039% |
| Engie | | | 467,979 | 6,978,936 | 0.167% |
| Eni | 4 | 9/12/23 | 780,000 | 799,747 | 0.019% |
| Enlink Midstream Partners | 2.7 | 4/1/19 | 370,000 | 369,953 | 0.009% |
| Entergy | | | 109,577 | 10,478,849 | 0.250% |
| Enterprise Fleet Financing | 2.13 | 7/20/22 | 114,973 | 114,592 | 0.003% |
| EOG Resources | 2.63 | 3/15/23 | 500,000 | 496,350 | 0.012% |
| EOG Resources | | | 47,868 | 4,556,076 | 0.109% |
| E.ON | | | 193,154 | 2,149,474 | 0.051% |
| Equinor | | | 226,765 | 4,970,708 | 0.119% |
| Equity Residential, REIT | | | 18,304 | 1,378,657 | 0.033% |
| ERAC USA Finance | 3.85 | 11/15/24 | 435,000 | 441,517 | 0.011% |
| ERAC USA Finance | 4.5 | 2/15/45 | 505,000 | 496,864 | 0.012% |
| Erste Group Bank | | | 51,023 | 1,875,290 | 0.045% |
| Eutelsat Communications | | | 188,820 | 3,306,626 | 0.079% |
| Evergy | | | 86,369 | 5,013,720 | 0.120% |
| Eversource Energy | | | 16,594 | 1,177,344 | 0.028% |
| Express Scripts Holding | 2.6 | 11/30/20 | 1,930,000 | 1,925,104 | 0.046% |
| Express Scripts Holding | 3 | 7/15/23 | 810,000 | 805,100 | 0.019% |
| ExxonMobil | | | 125,445 | 10,135,956 | 0.242% |
| Facebook | | | 316,350 | 52,732,382 | 1.259% |
| Fannie Mae Connecticut Avenue Securities | 3.17 | 10/25/30 | 1,125,971 | 1,125,490 | 0.027% |
| Fannie Mae Connecticut Avenue Securities | 3.94 | 1/25/29 | 258,515 | 259,479 | 0.006% |
| Fannie Mae Connecticut Avenue Securities | 3.79 | 5/25/29 | 62,659 | 62,707 | 0.001% |
| Fannie Mae REMICS | 4 | 6/25/44 | 1,564,883 | 1,613,906 | 0.039% |
| Federal Home Loan Mortgage | 6 | 10/1/32 | 3,062 | 3,314 | 0.000% |
| Federal Home Loan Mortgage | 4.53 | 10/1/36 | 21,704 | 22,855 | 0.001% |
| Federal Home Loan Mortgage | 4.2 | 10/1/36 | 14,086 | 14,543 | 0.000% |
| Federal Home Loan Mortgage | 5.5 | 10/1/38 | 185,627 | 202,978 | 0.005% |
| Federal Home Loan Mortgage | 4.5 | 10/1/39 | 582,786 | 617,060 | 0.015% |
| Federal Home Loan Mortgage | 4.5 | 10/1/39 | 833,962 | 883,115 | 0.021% |
| Federal Home Loan Mortgage | 4 | 10/1/40 | 7,830 | 8,083 | 0.000% |
| Federal Home Loan Mortgage | 4 | 10/1/40 | 5,611 | 5,825 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 10/1/40 | 37,670 | 39,893 | 0.001% |
| Federal Home Loan Mortgage | 3.5 | 10/1/43 | 871,560 | 890,264 | 0.021% |
| Federal Home Loan Mortgage | 5 | 11/1/36 | 198,791 | 214,212 | 0.005% |
| Federal Home Loan Mortgage | 4.85 | 11/1/36 | 37,031 | 39,240 | 0.001% |
| Federal Home Loan Mortgage | 6 | 11/1/37 | 352 | 389 | 0.000% |
| Federal Home Loan Mortgage | 4 | 11/1/40 | 745,886 | 774,267 | 0.018% |
| Federal Home Loan Mortgage | 3.5 | 11/1/42 | 1,824,008 | 1,864,468 | 0.045% |

| | | | | | |
|---------------------------------|------|---------|-----------|-----------|--------|
| Federal Home Loan Mortgage | 3 | 1/1/29 | 673,042 | 681,968 | 0.016% |
| Federal Home Loan Mortgage | 5.5 | 1/1/38 | 93,959 | 103,254 | 0.002% |
| Federal Home Loan Mortgage | 4 | 1/1/41 | 263,541 | 273,584 | 0.007% |
| Federal Home Loan Mortgage | 4 | 1/1/41 | 262,202 | 272,197 | 0.007% |
| Federal Home Loan Mortgage | 2.5 | 1/1/43 | 576,249 | 562,979 | 0.013% |
| Federal Home Loan Mortgage | 3 | 1/1/43 | 839,445 | 839,391 | 0.020% |
| Federal Home Loan Mortgage | 3.5 | 1/1/44 | 2,345,096 | 2,397,090 | 0.057% |
| Federal Home Loan Mortgage | 5 | 12/1/35 | 47,834 | 51,549 | 0.001% |
| Federal Home Loan Mortgage | 5 | 12/1/35 | 13,167 | 14,191 | 0.000% |
| Federal Home Loan Mortgage | 4.88 | 12/1/36 | 60,683 | 64,171 | 0.002% |
| Federal Home Loan Mortgage | 5.5 | 12/1/39 | 80,504 | 88,006 | 0.002% |
| Federal Home Loan Mortgage | 4.5 | 12/1/39 | 76,983 | 81,510 | 0.002% |
| Federal Home Loan Mortgage | 4.5 | 12/1/39 | 469,221 | 496,922 | 0.012% |
| Federal Home Loan Mortgage | 4 | 12/1/40 | 1,740 | 1,806 | 0.000% |
| Federal Home Loan Mortgage | 4 | 12/1/40 | 43,552 | 45,393 | 0.001% |
| Federal Home Loan Mortgage | 4 | 12/1/41 | 77,398 | 80,350 | 0.002% |
| Federal Home Loan Mortgage | 3 | 12/1/42 | 2,051,236 | 2,053,247 | 0.049% |
| Federal Home Loan Mortgage | 3.5 | 12/1/42 | 458,710 | 468,886 | 0.011% |
| Federal Home Loan Mortgage | 3.5 | 12/1/43 | 1,152,795 | 1,181,024 | 0.028% |
| Federal Home Loan Mortgage | 6 | 2/1/28 | 1,355 | 1,469 | 0.000% |
| Federal Home Loan Mortgage | 4.84 | 2/1/35 | 161,087 | 168,792 | 0.004% |
| Federal Home Loan Mortgage | 4.87 | 2/1/37 | 66,470 | 69,785 | 0.002% |
| Federal Home Loan Mortgage | 4 | 2/1/41 | 835,741 | 867,549 | 0.021% |
| Federal Home Loan Mortgage | 2.5 | 2/1/43 | 366,706 | 358,264 | 0.009% |
| Federal Home Loan Mortgage | 2.5 | 2/1/43 | 32,281 | 31,538 | 0.001% |
| Federal Home Loan Mortgage | 2.5 | 2/1/43 | 81,590 | 79,711 | 0.002% |
| Federal Home Loan Mortgage | 3.5 | 3/1/42 | 602,045 | 615,398 | 0.015% |
| Federal Home Loan Mortgage | 2.5 | 3/1/43 | 132,478 | 129,428 | 0.003% |
| Federal Home Loan Mortgage | 3 | 3/1/43 | 3,353,443 | 3,356,730 | 0.080% |
| Federal Home Loan Mortgage | 3.5 | 3/1/45 | 1,901,807 | 1,937,306 | 0.046% |
| Federal Home Loan Mortgage | 3.5 | 3/1/46 | 4,023,313 | 4,117,214 | 0.098% |
| Federal Home Loan Mortgage | 5 | 4/1/40 | 36,867 | 39,819 | 0.001% |
| Federal Home Loan Mortgage | 2.5 | 4/23/20 | 4,200,000 | 4,202,616 | 0.100% |
| Federal Home Loan Mortgage | 2.5 | 5/1/30 | 2,272,220 | 2,268,613 | 0.054% |
| Federal Home Loan Mortgage | 5 | 5/1/40 | 273,134 | 295,690 | 0.007% |
| Federal Home Loan Mortgage | 4.5 | 5/1/42 | 347,249 | 364,259 | 0.009% |
| Federal Home Loan Mortgage | 3.5 | 5/1/43 | 951,101 | 971,854 | 0.023% |
| Federal Home Loan Mortgage | 7 | 6/1/32 | 6,034 | 6,188 | 0.000% |
| Federal Home Loan Mortgage | 7 | 6/1/32 | 9,389 | 9,688 | 0.000% |
| Federal Home Loan Mortgage | 4.5 | 6/1/39 | 405,730 | 429,640 | 0.010% |
| Federal Home Loan Mortgage | 4 | 6/1/42 | 1,788,698 | 1,870,182 | 0.045% |
| Federal Home Loan Mortgage | 4.47 | 7/1/35 | 65,133 | 68,062 | 0.002% |
| Federal Home Loan Mortgage | 5 | 7/1/40 | 219,203 | 236,807 | 0.006% |
| Federal Home Loan Mortgage | 3.5 | 7/1/43 | 421,393 | 429,328 | 0.010% |
| Federal Home Loan Mortgage | 6.5 | 8/1/32 | 15,276 | 17,269 | 0.000% |
| Federal Home Loan Mortgage | 5 | 8/1/37 | 55,319 | 59,590 | 0.001% |
| Federal Home Loan Mortgage | 6 | 8/1/38 | 25,875 | 28,536 | 0.001% |
| Federal Home Loan Mortgage | 4.5 | 8/1/40 | 100,055 | 105,960 | 0.003% |
| Federal Home Loan Mortgage | 5 | 8/1/40 | 379,253 | 409,709 | 0.010% |
| Federal Home Loan Mortgage | 5 | 8/1/40 | 123,598 | 133,523 | 0.003% |
| Federal Home Loan Mortgage | 4.5 | 8/1/40 | 76,896 | 81,435 | 0.002% |
| Federal Home Loan Mortgage | 4.5 | 8/1/40 | 199,835 | 211,630 | 0.005% |
| Federal Home Loan Mortgage | 3 | 8/1/43 | 1,088,946 | 1,090,014 | 0.026% |
| Federal Home Loan Mortgage | 4 | 9/1/40 | 988,070 | 1,025,688 | 0.024% |
| Federal National Mortgage Assn. | 4.5 | 10/1/20 | 1,428 | 1,455 | 0.000% |
| Federal National Mortgage Assn. | 4.5 | 10/1/26 | 139,007 | 142,979 | 0.003% |
| Federal National Mortgage Assn. | 7 | 10/1/29 | 1,636 | 1,806 | 0.000% |
| Federal National Mortgage Assn. | 7 | 10/1/30 | 304 | 304 | 0.000% |
| Federal National Mortgage Assn. | 2.5 | 10/1/31 | 263,459 | 262,247 | 0.006% |
| Federal National Mortgage Assn. | 5 | 10/1/34 | 303,713 | 326,775 | 0.008% |
| Federal National Mortgage Assn. | 5 | 10/1/35 | 53,272 | 57,333 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 10/1/36 | 5,914 | 6,695 | 0.000% |
| Federal National Mortgage Assn. | 3 | 10/1/37 | 2,194,694 | 2,216,885 | 0.053% |
| Federal National Mortgage Assn. | 4 | 10/1/41 | 978,868 | 1,015,331 | 0.024% |
| Federal National Mortgage Assn. | 3 | 10/1/42 | 109,865 | 109,956 | 0.003% |
| Federal National Mortgage Assn. | 3 | 10/1/42 | 1,038,175 | 1,039,655 | 0.025% |
| Federal National Mortgage Assn. | 4 | 10/1/45 | 68,460 | 70,801 | 0.002% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 4,606,597 | 4,597,566 | 0.110% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 3,705,641 | 3,694,951 | 0.088% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 1,222,242 | 1,219,094 | 0.029% |
| Federal National Mortgage Assn. | 3 | 10/1/46 | 771,615 | 769,389 | 0.018% |
| Federal National Mortgage Assn. | 3.5 | 11/1/26 | 386,687 | 396,474 | 0.009% |

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|---------------------------------|------|---------|-----------|-----------|--------|
| Federal National Mortgage Assn. | 3 | 11/1/27 | 196,639 | 199,184 | 0.005% |
| Federal National Mortgage Assn. | 3 | 11/1/27 | 409,140 | 414,434 | 0.010% |
| Federal National Mortgage Assn. | 3.5 | 11/1/32 | 1,165,279 | 1,194,612 | 0.029% |
| Federal National Mortgage Assn. | 6 | 11/1/34 | 15,839 | 17,489 | 0.000% |
| Federal National Mortgage Assn. | 5 | 11/1/35 | 396,903 | 427,236 | 0.010% |
| Federal National Mortgage Assn. | 3 | 11/1/36 | 1,712,211 | 1,727,481 | 0.041% |
| Federal National Mortgage Assn. | 3 | 11/1/36 | 445,641 | 450,144 | 0.011% |
| Federal National Mortgage Assn. | 5.5 | 11/1/36 | 34,677 | 38,100 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 11/1/37 | 19,138 | 21,606 | 0.001% |
| Federal National Mortgage Assn. | 6 | 11/1/38 | 189,570 | 209,319 | 0.005% |
| Federal National Mortgage Assn. | 4.5 | 11/1/39 | 81,476 | 86,107 | 0.002% |
| Federal National Mortgage Assn. | 4 | 11/1/40 | 1,992,896 | 2,067,262 | 0.049% |
| Federal National Mortgage Assn. | 4 | 11/1/40 | 1,003,709 | 1,041,095 | 0.025% |
| Federal National Mortgage Assn. | 4 | 11/1/40 | 420,230 | 435,863 | 0.010% |
| Federal National Mortgage Assn. | 4.5 | 11/1/40 | 541,326 | 570,667 | 0.014% |
| Federal National Mortgage Assn. | 4 | 11/1/41 | 301,363 | 312,606 | 0.007% |
| Federal National Mortgage Assn. | 3.5 | 11/1/45 | 5,132,449 | 5,229,378 | 0.125% |
| Federal National Mortgage Assn. | 3.5 | 11/1/45 | 685,054 | 697,091 | 0.017% |
| Federal National Mortgage Assn. | 3 | 11/1/45 | 783,988 | 782,455 | 0.019% |
| Federal National Mortgage Assn. | 4 | 11/1/45 | 81,660 | 84,452 | 0.002% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 1,617,131 | 1,611,890 | 0.038% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 2,512,712 | 2,505,463 | 0.060% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 365,457 | 364,856 | 0.009% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 1,943,029 | 1,938,025 | 0.046% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 562,298 | 561,373 | 0.013% |
| Federal National Mortgage Assn. | 3 | 11/1/46 | 246,255 | 245,850 | 0.006% |
| Federal National Mortgage Assn. | 4.5 | 11/1/47 | 1,690,929 | 1,797,826 | 0.043% |
| Federal National Mortgage Assn. | 3 | 11/1/47 | 4,351,861 | 4,339,361 | 0.104% |
| Federal National Mortgage Assn. | 3.5 | 11/1/47 | 227,956 | 231,553 | 0.006% |
| Federal National Mortgage Assn. | 3 | 11/1/48 | 2,520,392 | 2,510,353 | 0.060% |
| Federal National Mortgage Assn. | 4.5 | 11/1/48 | 702,704 | 734,797 | 0.018% |
| Federal National Mortgage Assn. | 5 | 11/1/48 | 1,189,871 | 1,260,425 | 0.030% |
| Federal National Mortgage Assn. | 5.5 | 1/1/21 | 898 | 911 | 0.000% |
| Federal National Mortgage Assn. | 3 | 1/1/27 | 6,660,000 | 6,720,714 | 0.160% |
| Federal National Mortgage Assn. | 3 | 1/1/27 | 538,204 | 545,160 | 0.013% |
| Federal National Mortgage Assn. | 6.5 | 1/1/28 | 1,133 | 1,251 | 0.000% |
| Federal National Mortgage Assn. | 2.5 | 1/1/32 | 1,277,514 | 1,271,054 | 0.030% |
| Federal National Mortgage Assn. | 5.5 | 1/1/36 | 160,673 | 176,712 | 0.004% |
| Federal National Mortgage Assn. | 3.5 | 1/1/36 | 851,408 | 875,798 | 0.021% |
| Federal National Mortgage Assn. | 4.88 | 1/1/37 | 20,066 | 21,130 | 0.001% |
| Federal National Mortgage Assn. | 6.5 | 1/1/37 | 19,561 | 21,767 | 0.001% |
| Federal National Mortgage Assn. | 4 | 1/1/41 | 670,485 | 695,493 | 0.017% |
| Federal National Mortgage Assn. | 4 | 1/1/41 | 1,871,450 | 1,941,238 | 0.046% |
| Federal National Mortgage Assn. | 4 | 1/1/41 | 55,837 | 57,919 | 0.001% |
| Federal National Mortgage Assn. | 4 | 1/1/42 | 1,752,939 | 1,818,309 | 0.043% |
| Federal National Mortgage Assn. | 4.5 | 1/1/42 | 40,532 | 42,833 | 0.001% |
| Federal National Mortgage Assn. | 4 | 1/1/43 | 465,205 | 482,542 | 0.012% |
| Federal National Mortgage Assn. | 3.5 | 1/1/44 | 2,532,460 | 2,581,675 | 0.062% |
| Federal National Mortgage Assn. | 3.5 | 1/1/47 | 5,165,398 | 5,249,519 | 0.125% |
| Federal National Mortgage Assn. | 3 | 1/1/47 | 1,351,355 | 1,349,131 | 0.032% |
| Federal National Mortgage Assn. | 4.5 | 12/1/20 | 6,716 | 6,833 | 0.000% |
| Federal National Mortgage Assn. | 7 | 12/1/27 | 1,536 | 1,709 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 12/1/32 | 33,138 | 37,690 | 0.001% |
| Federal National Mortgage Assn. | 6 | 12/1/35 | 85,926 | 94,875 | 0.002% |
| Federal National Mortgage Assn. | 5.5 | 12/1/35 | 2,213,007 | 2,451,808 | 0.059% |
| Federal National Mortgage Assn. | 5 | 12/1/36 | 5,173 | 5,567 | 0.000% |
| Federal National Mortgage Assn. | 4.5 | 12/1/39 | 422,120 | 446,072 | 0.011% |
| Federal National Mortgage Assn. | 4.5 | 12/1/39 | 494,820 | 523,158 | 0.012% |
| Federal National Mortgage Assn. | 4 | 12/1/40 | 919,626 | 953,856 | 0.023% |
| Federal National Mortgage Assn. | 4.5 | 12/1/40 | 431,251 | 455,942 | 0.011% |
| Federal National Mortgage Assn. | 4 | 12/1/40 | 1,056,121 | 1,095,505 | 0.026% |
| Federal National Mortgage Assn. | 4 | 12/1/41 | 286,332 | 297,008 | 0.007% |
| Federal National Mortgage Assn. | 4.5 | 12/1/41 | 33,011 | 34,901 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 12/1/45 | 1,473,591 | 1,499,484 | 0.036% |
| Federal National Mortgage Assn. | 3.5 | 12/1/45 | 3,688,608 | 3,753,421 | 0.090% |
| Federal National Mortgage Assn. | 4 | 12/1/45 | 248,724 | 257,192 | 0.006% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 1,250,014 | 1,247,956 | 0.030% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 1,832,575 | 1,829,559 | 0.044% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 1,204,926 | 1,201,824 | 0.029% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 1,832,096 | 1,829,364 | 0.044% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 2,126,317 | 2,120,842 | 0.051% |
| Federal National Mortgage Assn. | 3 | 12/1/46 | 319,533 | 319,007 | 0.008% |

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|---------------------------------|-----|---------|-----------|-----------|--------|
| Federal National Mortgage Assn. | 4 | 12/1/46 | 261,852 | 270,644 | 0.006% |
| Federal National Mortgage Assn. | 3.5 | 12/1/47 | 21,962 | 22,278 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 12/1/48 | 1,179,010 | 1,232,013 | 0.029% |
| Federal National Mortgage Assn. | 5 | 12/1/48 | 2,193,414 | 2,322,123 | 0.055% |
| Federal National Mortgage Assn. | 3 | 2/1/27 | 1,179,894 | 1,195,145 | 0.029% |
| Federal National Mortgage Assn. | 7 | 2/1/30 | 569 | 631 | 0.000% |
| Federal National Mortgage Assn. | 7 | 2/1/30 | 748 | 859 | 0.000% |
| Federal National Mortgage Assn. | 7 | 2/1/31 | 474 | 547 | 0.000% |
| Federal National Mortgage Assn. | 6 | 2/1/34 | 198,500 | 219,074 | 0.005% |
| Federal National Mortgage Assn. | 5 | 2/1/34 | 105,247 | 113,249 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 2/1/35 | 93,118 | 95,785 | 0.002% |
| Federal National Mortgage Assn. | 5.5 | 2/1/35 | 696,763 | 766,635 | 0.018% |
| Federal National Mortgage Assn. | 5 | 2/1/36 | 589,224 | 637,101 | 0.015% |
| Federal National Mortgage Assn. | 5 | 2/1/38 | 21,731 | 23,381 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 2/1/40 | 30,338 | 33,159 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 2/1/40 | 375,653 | 397,174 | 0.009% |
| Federal National Mortgage Assn. | 4 | 2/1/41 | 124,091 | 128,719 | 0.003% |
| Federal National Mortgage Assn. | 4 | 2/1/41 | 1,054,365 | 1,094,347 | 0.026% |
| Federal National Mortgage Assn. | 3 | 2/1/43 | 993,370 | 994,195 | 0.024% |
| Federal National Mortgage Assn. | 3.5 | 2/1/47 | 972,622 | 988,412 | 0.024% |
| Federal National Mortgage Assn. | 4 | 2/1/48 | 267,147 | 275,887 | 0.007% |
| Federal National Mortgage Assn. | 6 | 3/1/21 | 62,569 | 63,621 | 0.002% |
| Federal National Mortgage Assn. | 6.5 | 3/1/24 | 205 | 227 | 0.000% |
| Federal National Mortgage Assn. | 6 | 3/1/28 | 496 | 535 | 0.000% |
| Federal National Mortgage Assn. | 6 | 3/1/28 | 2,637 | 2,843 | 0.000% |
| Federal National Mortgage Assn. | 7 | 3/1/31 | 26,790 | 29,367 | 0.001% |
| Federal National Mortgage Assn. | 5 | 3/1/34 | 97,728 | 105,468 | 0.003% |
| Federal National Mortgage Assn. | 5 | 3/1/36 | 154,241 | 165,982 | 0.004% |
| Federal National Mortgage Assn. | 5 | 3/1/36 | 170,878 | 183,909 | 0.004% |
| Federal National Mortgage Assn. | 6 | 3/1/37 | 234,071 | 258,458 | 0.006% |
| Federal National Mortgage Assn. | 3 | 3/1/38 | 1,299,385 | 1,307,696 | 0.031% |
| Federal National Mortgage Assn. | 4.5 | 3/1/41 | 21,417 | 22,644 | 0.001% |
| Federal National Mortgage Assn. | 4.5 | 3/1/41 | 542,930 | 574,036 | 0.014% |
| Federal National Mortgage Assn. | 3 | 3/1/43 | 1,706,879 | 1,711,190 | 0.041% |
| Federal National Mortgage Assn. | 3.5 | 3/1/43 | 1,964,530 | 2,002,715 | 0.048% |
| Federal National Mortgage Assn. | 3.5 | 3/1/44 | 335,362 | 343,197 | 0.008% |
| Federal National Mortgage Assn. | 4 | 3/1/46 | 262,427 | 271,399 | 0.006% |
| Federal National Mortgage Assn. | 3.5 | 3/1/48 | 6,745,717 | 6,856,143 | 0.164% |
| Federal National Mortgage Assn. | 4 | 3/1/49 | 2,689,472 | 2,776,566 | 0.066% |
| Federal National Mortgage Assn. | 6 | 4/1/21 | 421 | 425 | 0.000% |
| Federal National Mortgage Assn. | 4.5 | 4/1/23 | 40,151 | 41,278 | 0.001% |
| Federal National Mortgage Assn. | 7 | 4/1/32 | 1,939 | 2,232 | 0.000% |
| Federal National Mortgage Assn. | 5 | 4/1/35 | 104,394 | 112,309 | 0.003% |
| Federal National Mortgage Assn. | 5.5 | 4/1/36 | 14,977 | 16,473 | 0.000% |
| Federal National Mortgage Assn. | 6.5 | 4/1/36 | 77,502 | 86,456 | 0.002% |
| Federal National Mortgage Assn. | 4.5 | 4/1/37 | 134,003 | 141,534 | 0.003% |
| Federal National Mortgage Assn. | 3 | 4/1/43 | 2,666,028 | 2,668,244 | 0.064% |
| Federal National Mortgage Assn. | 3.5 | 4/1/45 | 1,112,365 | 1,131,909 | 0.027% |
| Federal National Mortgage Assn. | 3.5 | 4/1/47 | 1,329,255 | 1,350,766 | 0.032% |
| Federal National Mortgage Assn. | 4.5 | 5/1/19 | 64 | 65 | 0.000% |
| Federal National Mortgage Assn. | 4.5 | 5/1/19 | 848 | 862 | 0.000% |
| Federal National Mortgage Assn. | 5 | 5/1/19 | 1,970 | 2,015 | 0.000% |
| Federal National Mortgage Assn. | 2.5 | 5/1/32 | 1,138,396 | 1,134,080 | 0.027% |
| Federal National Mortgage Assn. | 6 | 5/1/33 | 48,208 | 53,224 | 0.001% |
| Federal National Mortgage Assn. | 3.5 | 5/1/33 | 1,213,050 | 1,241,149 | 0.030% |
| Federal National Mortgage Assn. | 6 | 5/1/36 | 74,369 | 82,119 | 0.002% |
| Federal National Mortgage Assn. | 5 | 5/1/38 | 895 | 963 | 0.000% |
| Federal National Mortgage Assn. | 5 | 5/1/38 | 258,054 | 277,703 | 0.007% |
| Federal National Mortgage Assn. | 5.5 | 5/1/39 | 91,142 | 99,224 | 0.002% |
| Federal National Mortgage Assn. | 5 | 5/1/40 | 273,497 | 294,963 | 0.007% |
| Federal National Mortgage Assn. | 4.5 | 5/1/41 | 507,194 | 536,252 | 0.013% |
| Federal National Mortgage Assn. | 6 | 5/1/42 | 61,631 | 68,027 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 5/1/42 | 1,245,580 | 1,272,473 | 0.030% |
| Federal National Mortgage Assn. | 5.5 | 5/1/44 | 1,084,426 | 1,191,324 | 0.028% |
| Federal National Mortgage Assn. | 3.5 | 5/1/47 | 2,787,414 | 2,826,848 | 0.068% |
| Federal National Mortgage Assn. | 4.5 | 5/1/48 | 3,756,171 | 3,996,864 | 0.095% |
| Federal National Mortgage Assn. | 4.5 | 5/1/48 | 3,480,125 | 3,640,893 | 0.087% |
| Federal National Mortgage Assn. | 2.5 | 6/1/32 | 2,433,695 | 2,420,126 | 0.058% |
| Federal National Mortgage Assn. | 5 | 6/1/35 | 126,878 | 136,496 | 0.003% |
| Federal National Mortgage Assn. | 6 | 6/1/36 | 135,494 | 149,578 | 0.004% |
| Federal National Mortgage Assn. | 4.5 | 6/1/37 | 2,095 | 2,214 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 6/1/38 | 54,921 | 59,947 | 0.001% |

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|--|------|----------|-----------|------------|--------|
| Federal National Mortgage Assn. | 3.5 | 6/1/38 | 705,503 | 719,844 | 0.017% |
| Federal National Mortgage Assn. | 3.5 | 6/1/42 | 82,264 | 83,861 | 0.002% |
| Federal National Mortgage Assn. | 3.5 | 6/1/42 | 128,080 | 130,575 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 6/1/43 | 210,554 | 215,501 | 0.005% |
| Federal National Mortgage Assn. | 4 | 6/1/45 | 3,632,965 | 3,757,384 | 0.090% |
| Federal National Mortgage Assn. | 3.5 | 6/1/46 | 686,352 | 706,004 | 0.017% |
| Federal National Mortgage Assn. | 3.5 | 6/1/46 | 1,232,329 | 1,257,469 | 0.030% |
| Federal National Mortgage Assn. | 4 | 6/1/48 | 6,061,054 | 6,250,083 | 0.149% |
| Federal National Mortgage Assn. | 8 | 7/1/26 | 647 | 712 | 0.000% |
| Federal National Mortgage Assn. | 7 | 7/1/26 | 3,304 | 3,499 | 0.000% |
| Federal National Mortgage Assn. | 5 | 7/1/35 | 149,224 | 160,537 | 0.004% |
| Federal National Mortgage Assn. | 4.29 | 7/1/35 | 40,423 | 42,030 | 0.001% |
| Federal National Mortgage Assn. | 5 | 7/1/35 | 198,807 | 213,915 | 0.005% |
| Federal National Mortgage Assn. | 4.5 | 7/1/39 | 73,859 | 78,054 | 0.002% |
| Federal National Mortgage Assn. | 4.5 | 7/1/40 | 1,395,279 | 1,473,887 | 0.035% |
| Federal National Mortgage Assn. | 5 | 7/1/40 | 121,464 | 131,029 | 0.003% |
| Federal National Mortgage Assn. | 5 | 7/1/41 | 373,143 | 402,231 | 0.010% |
| Federal National Mortgage Assn. | 3.5 | 7/1/42 | 1,519,521 | 1,548,985 | 0.037% |
| Federal National Mortgage Assn. | 3.5 | 7/1/42 | 111,419 | 113,584 | 0.003% |
| Federal National Mortgage Assn. | 3.5 | 7/1/43 | 2,218,474 | 2,270,631 | 0.054% |
| Federal National Mortgage Assn. | 3.5 | 7/1/45 | 1,155,221 | 1,177,037 | 0.028% |
| Federal National Mortgage Assn. | 4 | 7/1/46 | 2,101,140 | 2,173,395 | 0.052% |
| Federal National Mortgage Assn. | 4 | 7/1/48 | 9,765,613 | 10,068,680 | 0.240% |
| Federal National Mortgage Assn. | 4.5 | 8/1/20 | 13,192 | 13,422 | 0.000% |
| Federal National Mortgage Assn. | 8 | 8/1/24 | 204 | 214 | 0.000% |
| Federal National Mortgage Assn. | 3 | 8/1/32 | 752,008 | 759,234 | 0.018% |
| Federal National Mortgage Assn. | 6 | 8/1/34 | 1,899,595 | 2,096,520 | 0.050% |
| Federal National Mortgage Assn. | 5 | 8/1/35 | 387,012 | 416,474 | 0.010% |
| Federal National Mortgage Assn. | 6.5 | 8/1/36 | 3,928 | 4,374 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 8/1/37 | 450,045 | 495,167 | 0.012% |
| Federal National Mortgage Assn. | 6 | 8/1/37 | 349,853 | 386,078 | 0.009% |
| Federal National Mortgage Assn. | 5.5 | 8/1/37 | 204,340 | 224,191 | 0.005% |
| Federal National Mortgage Assn. | 6.5 | 8/1/38 | 367,865 | 416,428 | 0.010% |
| Federal National Mortgage Assn. | 4.5 | 8/1/39 | 100,535 | 106,248 | 0.003% |
| Federal National Mortgage Assn. | 4 | 8/1/42 | 2,277,629 | 2,362,569 | 0.056% |
| Federal National Mortgage Assn. | 3.5 | 8/1/42 | 219,484 | 223,755 | 0.005% |
| Federal National Mortgage Assn. | 4.5 | 8/1/44 | 719,020 | 760,169 | 0.018% |
| Federal National Mortgage Assn. | 2.5 | 8/1/46 | 1,938,345 | 1,884,466 | 0.045% |
| Federal National Mortgage Assn. | 4 | 8/1/46 | 1,173,601 | 1,213,247 | 0.029% |
| Federal National Mortgage Assn. | 4 | 8/1/47 | 5,974,476 | 6,186,238 | 0.148% |
| Federal National Mortgage Assn. | 3 | 8/1/47 | 3,412,748 | 3,407,131 | 0.081% |
| Federal National Mortgage Assn. | 3.5 | 8/1/47 | 2,008,969 | 2,051,284 | 0.049% |
| Federal National Mortgage Assn. | 5 | 9/1/19 | 8,860 | 9,061 | 0.000% |
| Federal National Mortgage Assn. | 7 | 9/1/25 | 980 | 1,037 | 0.000% |
| Federal National Mortgage Assn. | 7.5 | 9/1/26 | 333 | 355 | 0.000% |
| Federal National Mortgage Assn. | 7 | 9/1/26 | 96 | 96 | 0.000% |
| Federal National Mortgage Assn. | 3.5 | 9/1/28 | 2,486,263 | 2,551,953 | 0.061% |
| Federal National Mortgage Assn. | 4.13 | 9/1/36 | 212 | 213 | 0.000% |
| Federal National Mortgage Assn. | 5.5 | 9/1/36 | 392,019 | 431,288 | 0.010% |
| Federal National Mortgage Assn. | 6 | 9/1/38 | 321,963 | 355,507 | 0.008% |
| Federal National Mortgage Assn. | 4.5 | 9/1/39 | 129,143 | 136,478 | 0.003% |
| Federal National Mortgage Assn. | 6 | 9/1/39 | 39,902 | 44,009 | 0.001% |
| Federal National Mortgage Assn. | 5.5 | 9/1/41 | 6,517 | 7,169 | 0.000% |
| Federal National Mortgage Assn. | 3.5 | 9/1/43 | 732,833 | 749,498 | 0.018% |
| Federal National Mortgage Assn. | 3.5 | 9/1/45 | 2,844,583 | 2,898,302 | 0.069% |
| Federal National Mortgage Assn. | 4 | 9/1/45 | 181,285 | 187,483 | 0.004% |
| Federal National Mortgage Assn. | 4 | 9/1/46 | 134,866 | 139,475 | 0.003% |
| Federal National Mortgage Assn. | 4.5 | 9/1/46 | 1,085,131 | 1,144,056 | 0.027% |
| Federal National Mortgage Assn. | 3.5 | 9/1/46 | 2,966,184 | 3,012,180 | 0.072% |
| Federal National Mortgage Assn. | 5 | 9/1/48 | 1,167,138 | 1,235,623 | 0.030% |
| Federal National Mortgage Assn. | 4.5 | 9/1/48 | 2,591,946 | 2,710,363 | 0.065% |
| Federal Realty Investment Trust | 2.75 | 6/1/23 | 1,500,000 | 1,478,376 | 0.035% |
| FedEx | | | 9,826 | 1,782,535 | 0.043% |
| Ferrari | | | 10,586 | 1,416,407 | 0.034% |
| Fidelity National Financial | 4.5 | 8/15/28 | 2,065,000 | 2,089,879 | 0.050% |
| Fidelity National Information | | | 69,354 | 7,843,937 | 0.187% |
| Fidelity National Information Services | 4.25 | 5/15/28 | 2,590,000 | 2,660,611 | 0.064% |
| Fifth Third Bancorp | 3.5 | 3/15/22 | 340,000 | 347,389 | 0.008% |
| Fifth Third Bancorp | | | 378,295 | 9,540,600 | 0.228% |
| Fifth Third Bank/Cincinnati OH | 3.35 | 7/26/21 | 2,665,000 | 2,692,532 | 0.064% |
| First American Financial | 4.6 | 11/15/24 | 415,000 | 429,751 | 0.010% |
| FirstEnergy Transmission | 4.35 | 1/15/25 | 1,310,000 | 1,364,231 | 0.033% |

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|---|------|----------|-----------|------------|--------|
| First Republic Bank | | | 32,091 | 3,223,862 | 0.077% |
| Fiserv | | | 72,349 | 6,386,970 | 0.153% |
| FleetCor Technologies | | | 15,198 | 3,747,675 | 0.089% |
| Flowserve | | | 22,046 | 995,156 | 0.024% |
| FMR | 4.95 | 2/1/33 | 740,000 | 849,338 | 0.020% |
| FNF | | | 8,899 | 325,258 | 0.008% |
| Ford Motor Credit | 5.75 | 2/1/21 | 600,000 | 617,397 | 0.015% |
| Fortive | | | 824 | 865,275 | 0.021% |
| Fortive | | | 103,901 | 8,716,255 | 0.208% |
| Fortune Brands Home & Security | | | 19,622 | 934,203 | 0.022% |
| Fox | | | 5,641 | 207,081 | 0.005% |
| Fox | | | 27,066 | 971,128 | 0.023% |
| Franklin Resources | | | 16,257 | 538,757 | 0.013% |
| Freddie Mac Multifamily Structured PTCs | 2.41 | 1/25/21 | 407,918 | 406,514 | 0.010% |
| Freddie Mac Multifamily Structured PTCs | 1.75 | 2/25/22 | 2,151,685 | 2,124,899 | 0.051% |
| Freddie Mac Multifamily Structured PTCs | 2.95 | 2/25/27 | 1,301,416 | 1,326,104 | 0.032% |
| Freddie Mac Multifamily Structured PTCs | 1.88 | 4/25/22 | 1,947,206 | 1,928,049 | 0.046% |
| Freddie Mac Multifamily Structured PTCs | 2.78 | 4/25/23 | 474,005 | 474,723 | 0.011% |
| Freddie Mac Multifamily Structured PTCs | 2.21 | 6/25/25 | 1,693,495 | 1,666,265 | 0.040% |
| Freddie Mac Multifamily Structured PTCs | 1.79 | 9/25/22 | 1,049,955 | 1,036,894 | 0.025% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 5.09 | 12/25/27 | 813,097 | 823,238 | 0.020% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 3.29 | 3/25/29 | 19,240 | 19,240 | 0.000% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 5.34 | 4/25/28 | 906,086 | 927,635 | 0.022% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 3.82 | 5/25/48 | 1,494,441 | 1,492,980 | 0.036% |
| Freddie Mac Structured Agency Credit Risk debt Notes | 5.24 | 9/25/28 | 449,005 | 455,604 | 0.011% |
| Fresenius | | | 122,998 | 6,874,632 | 0.164% |
| Fresnillo | 5.5 | 11/13/23 | 805,000 | 850,289 | 0.020% |
| Galton Funding Mortgage Trust 2017-1 | 3.5 | 11/25/57 | 1,025,573 | 1,018,767 | 0.024% |
| Galton Funding Mortgage Trust 2019-1 | 4 | 2/25/59 | 1,479,626 | 1,489,749 | 0.036% |
| Gam Holding | | | 155,087 | 484,420 | 0.012% |
| Garrett Motion | | | 2,650 | 39,035 | 0.001% |
| GATX | 4.35 | 2/15/24 | 2,105,000 | 2,171,293 | 0.052% |
| GATX | 2.6 | 3/30/20 | 160,000 | 159,430 | 0.004% |
| GATX | 4.85 | 6/1/21 | 1,000,000 | 1,032,578 | 0.025% |
| GE | | | 1,470,188 | 14,687,178 | 0.351% |
| Ge Capital International Funding Co Unlimited | 2.34 | 11/15/20 | 877,000 | 865,979 | 0.021% |
| General Electric | 5.5 | 1/8/20 | 72,000 | 73,397 | 0.002% |
| General Electric | 5.3 | 2/11/21 | 232,000 | 240,217 | 0.006% |
| General Motors | 4 | 4/1/25 | 1,120,000 | 1,105,821 | 0.026% |
| General Motors Financial | 4.2 | 11/6/21 | 1,335,000 | 1,360,763 | 0.032% |
| George Washington University | 4.3 | 9/15/44 | 975,000 | 1,054,109 | 0.025% |
| Gilead Sciences | 3.25 | 9/1/22 | 875,000 | 891,684 | 0.021% |
| Gilead Sciences | 1.85 | 9/20/19 | 790,000 | 786,357 | 0.019% |
| Gilead Sciences | | | 27,574 | 1,792,586 | 0.043% |
| GlaxoSmithKline, ADR | | | 210,300 | 8,788,437 | 0.210% |
| Global Payments | | | 73,643 | 10,053,742 | 0.240% |
| GMF Floorplan Owner Revolving Trust | 2.22 | 1/18/22 | 1,240,000 | 1,234,130 | 0.029% |
| GM Financial Consumer Automobile Receivables Trust 2018-2 | 2.81 | 12/16/22 | 1,855,000 | 1,862,299 | 0.044% |
| GN Store Nord | | | 71,914 | 3,339,865 | 0.080% |
| Goldcorp | 3.63 | 6/9/21 | 1,260,000 | 1,271,588 | 0.030% |
| Goldman Sachs | 6.75 | 10/1/37 | 700,000 | 853,470 | 0.020% |
| Goldman Sachs | 5.75 | 1/24/22 | 380,000 | 407,541 | 0.010% |
| Goldman Sachs | 3 | 4/26/22 | 3,935,000 | 3,922,750 | 0.094% |
| Goldman Sachs | 2.75 | 9/15/20 | 1,300,000 | 1,300,062 | 0.031% |
| Goldman Sachs | | | 800 | 153,592 | 0.004% |
| Government National Mortgage Assn. | 8 | 10/15/23 | 564 | 594 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 10/15/25 | 5,380 | 5,389 | 0.000% |
| Government National Mortgage Assn. | 7 | 10/15/27 | 1,554 | 1,659 | 0.000% |
| Government National Mortgage Assn. | 5 | 10/15/34 | 672,805 | 722,274 | 0.017% |
| Government National Mortgage Assn. | 5 | 10/15/39 | 162,644 | 174,668 | 0.004% |
| Government National Mortgage Assn. | 4 | 10/20/41 | 68,295 | 71,135 | 0.002% |
| Government National Mortgage Assn. | 3.5 | 10/20/44 | 96,823 | 99,165 | 0.002% |
| Government National Mortgage Assn. | 3.5 | 10/20/45 | 183,724 | 188,010 | 0.004% |
| Government National Mortgage Assn. | 3.5 | 10/20/45 | 247,262 | 252,992 | 0.006% |
| Government National Mortgage Assn. | 3 | 10/20/46 | 3,052,519 | 3,072,799 | 0.073% |
| Government National Mortgage Assn. | 5 | 10/20/47 | 148,150 | 157,265 | 0.004% |
| Government National Mortgage Assn. | 4 | 10/20/48 | 1,025,107 | 1,059,203 | 0.025% |
| Government National Mortgage Assn. | 5 | 10/20/48 | 452,830 | 474,112 | 0.011% |
| Government National Mortgage Assn. | 8 | 11/15/24 | 320 | 341 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 11/15/25 | 3,449 | 3,454 | 0.000% |
| Government National Mortgage Assn. | 8 | 11/15/25 | 5,148 | 5,491 | 0.000% |
| Government National Mortgage Assn. | 8 | 11/15/25 | 8,478 | 8,606 | 0.000% |

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|------------------------------------|-----|----------|-----------|-----------|--------|
| Government National Mortgage Assn. | 7.5 | 11/15/25 | 82 | 87 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 11/15/25 | 325 | 326 | 0.000% |
| Government National Mortgage Assn. | 7 | 11/15/26 | 364 | 400 | 0.000% |
| Government National Mortgage Assn. | 7 | 11/15/26 | 361 | 398 | 0.000% |
| Government National Mortgage Assn. | 4.5 | 11/20/39 | 526,459 | 554,590 | 0.013% |
| Government National Mortgage Assn. | 4.5 | 11/20/40 | 1,423,429 | 1,498,757 | 0.036% |
| Government National Mortgage Assn. | 3.5 | 11/20/42 | 9,620 | 9,834 | 0.000% |
| Government National Mortgage Assn. | 5 | 11/20/42 | 120,270 | 128,642 | 0.003% |
| Government National Mortgage Assn. | 4 | 11/20/42 | 20,694 | 21,548 | 0.001% |
| Government National Mortgage Assn. | 3 | 11/20/46 | 1,240,176 | 1,248,416 | 0.030% |
| Government National Mortgage Assn. | 3 | 11/20/46 | 4,321,913 | 4,350,622 | 0.104% |
| Government National Mortgage Assn. | 5 | 11/20/47 | 695,474 | 735,506 | 0.018% |
| Government National Mortgage Assn. | 4 | 11/20/48 | 3,857,759 | 3,986,068 | 0.095% |
| Government National Mortgage Assn. | 8 | 1/15/23 | 1,614 | 1,627 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 1/15/26 | 1,227 | 1,255 | 0.000% |
| Government National Mortgage Assn. | 7 | 1/15/26 | 1,676 | 1,779 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 1/15/26 | 243 | 244 | 0.000% |
| Government National Mortgage Assn. | 10 | 1/20/20 | 29 | 29 | 0.000% |
| Government National Mortgage Assn. | 4.5 | 1/20/41 | 1,034,861 | 1,089,655 | 0.026% |
| Government National Mortgage Assn. | 3.5 | 1/20/46 | 51,581 | 52,762 | 0.001% |
| Government National Mortgage Assn. | 5 | 1/20/48 | 2,407,823 | 2,516,212 | 0.060% |
| Government National Mortgage Assn. | 5.5 | 1/20/49 | 350,599 | 370,850 | 0.009% |
| Government National Mortgage Assn. | 7 | 12/15/25 | 6,044 | 6,124 | 0.000% |
| Government National Mortgage Assn. | 7 | 12/15/30 | 360 | 392 | 0.000% |
| Government National Mortgage Assn. | 5 | 12/20/34 | 842,190 | 903,621 | 0.022% |
| Government National Mortgage Assn. | 3.5 | 12/20/42 | 2,281,243 | 2,339,277 | 0.056% |
| Government National Mortgage Assn. | 5 | 12/20/47 | 2,217,924 | 2,332,639 | 0.056% |
| Government National Mortgage Assn. | 5.5 | 12/20/48 | 482,619 | 510,494 | 0.012% |
| Government National Mortgage Assn. | 8.5 | 2/15/20 | 860 | 861 | 0.000% |
| Government National Mortgage Assn. | 8 | 2/15/21 | 1,263 | 1,265 | 0.000% |
| Government National Mortgage Assn. | 8 | 2/15/23 | 895 | 897 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 2/15/26 | 1,513 | 1,619 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 2/15/26 | 1,887 | 2,003 | 0.000% |
| Government National Mortgage Assn. | 7 | 2/15/26 | 1,405 | 1,488 | 0.000% |
| Government National Mortgage Assn. | 4 | 2/15/41 | 1,130,744 | 1,175,656 | 0.028% |
| Government National Mortgage Assn. | 3.5 | 2/15/45 | 114,823 | 117,633 | 0.003% |
| Government National Mortgage Assn. | 5.5 | 2/20/34 | 246,147 | 269,837 | 0.006% |
| Government National Mortgage Assn. | 5.5 | 2/20/36 | 1,566 | 1,710 | 0.000% |
| Government National Mortgage Assn. | 4 | 2/20/41 | 28,502 | 29,687 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 2/20/43 | 193,954 | 199,731 | 0.005% |
| Government National Mortgage Assn. | 4 | 2/20/44 | 672,961 | 700,072 | 0.017% |
| Government National Mortgage Assn. | 3.5 | 2/20/45 | 225,549 | 230,714 | 0.006% |
| Government National Mortgage Assn. | 3.5 | 2/20/46 | 768,830 | 786,352 | 0.019% |
| Government National Mortgage Assn. | 3.5 | 2/20/46 | 1,047,766 | 1,073,968 | 0.026% |
| Government National Mortgage Assn. | 5 | 2/20/48 | 2,322,897 | 2,433,591 | 0.058% |
| Government National Mortgage Assn. | 3.5 | 2/20/48 | 8,121,994 | 8,289,282 | 0.198% |
| Government National Mortgage Assn. | 3.5 | 2/20/48 | 2,756,678 | 2,813,682 | 0.067% |
| Government National Mortgage Assn. | 3.5 | 2/20/49 | 3,326,673 | 3,400,907 | 0.081% |
| Government National Mortgage Assn. | 9.5 | 3/15/21 | 847 | 849 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/23 | 2,068 | 2,080 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/23 | 158 | 158 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 3/15/26 | 1,114 | 1,183 | 0.000% |
| Government National Mortgage Assn. | 7 | 3/15/26 | 151 | 152 | 0.000% |
| Government National Mortgage Assn. | 6.5 | 3/15/26 | 2,235 | 2,454 | 0.000% |
| Government National Mortgage Assn. | 7 | 3/15/26 | 63 | 63 | 0.000% |
| Government National Mortgage Assn. | 7 | 3/15/26 | 114 | 114 | 0.000% |
| Government National Mortgage Assn. | 6.5 | 3/15/26 | 14,325 | 15,727 | 0.000% |
| Government National Mortgage Assn. | 7 | 3/15/28 | 821 | 822 | 0.000% |
| Government National Mortgage Assn. | 7 | 3/15/29 | 5,832 | 6,299 | 0.000% |
| Government National Mortgage Assn. | 7 | 3/15/31 | 158 | 159 | 0.000% |
| Government National Mortgage Assn. | 4.5 | 3/20/41 | 85,133 | 89,639 | 0.002% |
| Government National Mortgage Assn. | 5 | 3/20/41 | 397,638 | 425,376 | 0.010% |
| Government National Mortgage Assn. | 3.5 | 3/20/43 | 668,105 | 682,578 | 0.016% |
| Government National Mortgage Assn. | 4.5 | 3/20/47 | 1,395,163 | 1,461,612 | 0.035% |
| Government National Mortgage Assn. | 5.5 | 3/20/49 | 867,000 | 917,322 | 0.022% |
| Government National Mortgage Assn. | 8 | 4/15/22 | 401 | 402 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 4/15/23 | 2,012 | 2,015 | 0.000% |
| Government National Mortgage Assn. | 6.5 | 4/15/26 | 170 | 187 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 4/15/26 | 1,197 | 1,258 | 0.000% |
| Government National Mortgage Assn. | 7 | 4/15/26 | 2,138 | 2,269 | 0.000% |
| Government National Mortgage Assn. | 7 | 4/15/26 | 1,021 | 1,023 | 0.000% |
| Government National Mortgage Assn. | 6 | 4/15/36 | 19,874 | 22,337 | 0.001% |

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|--|------|----------|-----------|-----------|--------|
| Government National Mortgage Assn. | 4.5 | 4/15/41 | 290,301 | 305,472 | 0.007% |
| Government National Mortgage Assn. | 3 | 4/20/43 | 856,087 | 861,773 | 0.021% |
| Government National Mortgage Assn. | 3.5 | 4/20/45 | 49,499 | 50,629 | 0.001% |
| Government National Mortgage Assn. | 3 | 4/20/46 | 411,712 | 414,446 | 0.010% |
| Government National Mortgage Assn. | 7.5 | 5/15/24 | 2,046 | 2,067 | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/24 | 1,759 | 1,931 | 0.000% |
| Government National Mortgage Assn. | 7 | 5/15/26 | 140 | 140 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 5/15/26 | 1,852 | 1,855 | 0.000% |
| Government National Mortgage Assn. | 6.5 | 5/15/28 | 996 | 1,093 | 0.000% |
| Government National Mortgage Assn. | 7 | 5/15/29 | 427 | 428 | 0.000% |
| Government National Mortgage Assn. | 4 | 5/20/41 | 729,741 | 760,076 | 0.018% |
| Government National Mortgage Assn. | 3.5 | 5/20/43 | 568,761 | 583,234 | 0.014% |
| Government National Mortgage Assn. | 3.5 | 5/20/45 | 73,510 | 75,110 | 0.002% |
| Government National Mortgage Assn. | 3.5 | 5/20/45 | 159,712 | 163,374 | 0.004% |
| Government National Mortgage Assn. | 4 | 5/20/46 | 879,565 | 911,733 | 0.022% |
| Government National Mortgage Assn. | 3.5 | 5/20/46 | 22,733 | 23,251 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 5/20/46 | 23,174 | 23,703 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 5/20/46 | 13,453 | 13,761 | 0.000% |
| Government National Mortgage Assn. | 4 | 5/20/47 | 2,601,597 | 2,688,126 | 0.064% |
| Government National Mortgage Assn. | 5.5 | 5/20/48 | 2,443,702 | 2,583,374 | 0.062% |
| Government National Mortgage Assn. | 5 | 5/20/48 | 329,259 | 352,219 | 0.008% |
| Government National Mortgage Assn. | 6.5 | 6/15/23 | 345 | 379 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 6/15/23 | 352 | 353 | 0.000% |
| Government National Mortgage Assn. | 7 | 6/15/27 | 4,436 | 4,880 | 0.000% |
| Government National Mortgage Assn. | 4.5 | 6/15/39 | 657,690 | 694,318 | 0.017% |
| Government National Mortgage Assn. | 9 | 6/20/20 | 3,923 | 3,930 | 0.000% |
| Government National Mortgage Assn. | 8.5 | 6/20/25 | 4,838 | 5,207 | 0.000% |
| Government National Mortgage Assn. | 8.5 | 6/20/26 | 1,435 | 1,438 | 0.000% |
| Government National Mortgage Assn. | 4 | 6/20/42 | 184,838 | 192,480 | 0.005% |
| Government National Mortgage Assn. | 3.5 | 6/20/43 | 1,009,643 | 1,035,329 | 0.025% |
| Government National Mortgage Assn. | 3.5 | 6/20/43 | 608,761 | 623,065 | 0.015% |
| Government National Mortgage Assn. | 3.5 | 6/20/46 | 22,609 | 23,122 | 0.001% |
| Government National Mortgage Assn. | 5 | 6/20/48 | 382,269 | 408,902 | 0.010% |
| Government National Mortgage Assn. | 3.5 | 7/20/42 | 1,094,873 | 1,122,733 | 0.027% |
| Government National Mortgage Assn. | 4 | 7/20/42 | 669,039 | 696,719 | 0.017% |
| Government National Mortgage Assn. | 3.5 | 7/20/43 | 49,105 | 50,354 | 0.001% |
| Government National Mortgage Assn. | 3 | 7/20/46 | 4,381,089 | 4,410,199 | 0.105% |
| Government National Mortgage Assn. | 4 | 7/20/47 | 1,018,238 | 1,052,429 | 0.025% |
| Government National Mortgage Assn. | 4.5 | 7/20/47 | 1,021,260 | 1,060,877 | 0.025% |
| Government National Mortgage Assn. | 4.5 | 7/20/48 | 1,427,916 | 1,483,308 | 0.035% |
| Government National Mortgage Assn. | 5 | 7/20/48 | 138,695 | 148,413 | 0.004% |
| Government National Mortgage Assn. | 7.5 | 8/15/23 | 267 | 267 | 0.000% |
| Government National Mortgage Assn. | 8 | 8/15/25 | 103 | 111 | 0.000% |
| Government National Mortgage Assn. | 7 | 8/15/26 | 3,159 | 3,197 | 0.000% |
| Government National Mortgage Assn. | 3.75 | 8/20/23 | 882 | 901 | 0.000% |
| Government National Mortgage Assn. | 6 | 8/20/34 | 118,928 | 134,278 | 0.003% |
| Government National Mortgage Assn. | 3.5 | 8/20/42 | 189,597 | 194,422 | 0.005% |
| Government National Mortgage Assn. | 3 | 8/20/46 | 4,672,058 | 4,705,980 | 0.112% |
| Government National Mortgage Assn. | 4 | 8/20/47 | 3,123,727 | 3,227,622 | 0.077% |
| Government National Mortgage Assn. | 4.5 | 8/20/47 | 4,011,266 | 4,166,872 | 0.100% |
| Government National Mortgage Assn. | 5 | 8/20/47 | 345,863 | 363,867 | 0.009% |
| Government National Mortgage Assn. | 5 | 8/20/48 | 2,440,530 | 2,559,259 | 0.061% |
| Government National Mortgage Assn. | 8.5 | 9/15/23 | 2,600 | 2,606 | 0.000% |
| Government National Mortgage Assn. | 7.5 | 9/15/25 | 475 | 482 | 0.000% |
| Government National Mortgage Assn. | 6.5 | 9/15/25 | 25,165 | 27,627 | 0.001% |
| Government National Mortgage Assn. | 7.5 | 9/15/26 | 904 | 1,006 | 0.000% |
| Government National Mortgage Assn. | 5 | 9/15/39 | 192,175 | 206,351 | 0.005% |
| Government National Mortgage Assn. | 5 | 9/15/39 | 824,088 | 884,987 | 0.021% |
| Government National Mortgage Assn. | 3.5 | 9/15/41 | 1,776,483 | 1,824,490 | 0.044% |
| Government National Mortgage Assn. | 3 | 9/15/42 | 1,016,853 | 1,025,190 | 0.024% |
| Government National Mortgage Assn. | 4.5 | 9/20/40 | 326,611 | 343,815 | 0.008% |
| Government National Mortgage Assn. | 4 | 9/20/42 | 24,581 | 25,594 | 0.001% |
| Government National Mortgage Assn. | 3.5 | 9/20/43 | 669,101 | 686,128 | 0.016% |
| Government National Mortgage Assn. | 5 | 9/20/47 | 3,076,354 | 3,236,487 | 0.077% |
| Government National Mortgage Assn. | 5 | 9/20/48 | 2,517,608 | 2,642,722 | 0.063% |
| Government National Mortgage Assn. | 4.5 | 9/20/48 | 793,676 | 835,367 | 0.020% |
| Government National Mortgage Association | 3 | 11/20/47 | 919,168 | 916,944 | 0.022% |
| Government National Mortgage Association | 3 | 12/20/47 | 1,128,880 | 1,130,806 | 0.027% |
| Government National Mortgage Association | 2.94 | 2/20/49 | 1,041,379 | 1,040,388 | 0.025% |
| Government National Mortgage Association | 2.94 | 2/20/49 | 818,187 | 817,410 | 0.020% |
| Government National Mortgage Association | 2.79 | 9/20/48 | 877,202 | 869,972 | 0.021% |
| GreatAmerica Leasing Receivables Funding LLC Series 2018-1 | 2.6 | 6/15/21 | 490,000 | 489,234 | 0.012% |

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|---|------|----------|-----------|------------|--------|
| Great Portland Estates | | | 239,950 | 2,333,986 | 0.056% |
| GS Mortgage Securities Trust 2014-GC24 | 1.51 | 9/10/47 | 175,964 | 175,596 | 0.004% |
| GS Mortgage Securities Trust 2015-GC32 | 3.76 | 7/10/48 | 950,000 | 989,253 | 0.024% |
| GS Mortgage Securities Trust 2018-GS9 | 3.99 | 3/10/51 | 1,250,000 | 1,322,141 | 0.032% |
| Halliburton | | | 54,300 | 1,590,990 | 0.038% |
| Hamamatsu Photonics KK | | | 62,800 | 2,436,209 | 0.058% |
| Hardee s Funding | 4.25 | 6/20/48 | 800,975 | 810,250 | 0.019% |
| Hardee s Funding | 4.96 | 6/20/48 | 1,975,075 | 2,074,757 | 0.050% |
| Harris | 3.83 | 4/27/25 | 570,000 | 582,408 | 0.014% |
| Harris | | | 34,360 | 5,487,636 | 0.131% |
| HCA Healthcare | | | 22,894 | 2,984,920 | 0.071% |
| Healthcare Realty Trust | 3.63 | 1/15/28 | 1,075,000 | 1,045,995 | 0.025% |
| Healthcare Realty Trust | 3.75 | 4/15/23 | 1,010,000 | 1,016,340 | 0.024% |
| Heathrow Funding | 4.88 | 7/15/21 | 935,000 | 964,291 | 0.023% |
| Hess | | | 19,798 | 1,192,434 | 0.028% |
| Hewlett Packard Enterprise | 2.1 | 10/4/19 | 1,010,000 | 1,004,774 | 0.024% |
| High Street Funding Trust I | 4.11 | 2/15/28 | 1,800,000 | 1,824,858 | 0.044% |
| Hilton Worldwide Holdings | | | 52,847 | 4,392,114 | 0.105% |
| HOF 2019-1 A1 144A | 3.45 | 1/25/59 | 2,820,000 | 2,820,000 | 0.067% |
| Hologic | | | 36,399 | 1,761,712 | 0.042% |
| Home Depot | | | 24,577 | 4,716,081 | 0.113% |
| Homeward Opportunities Fund I Trust 2018-1 | 3.77 | 6/25/48 | 1,241,837 | 1,254,027 | 0.030% |
| Honda Motor | | | 90,800 | 2,466,199 | 0.059% |
| Honeywell International | | | 92,042 | 14,627,315 | 0.349% |
| HSBC Bank USA NA/New York NY | 5.88 | 11/1/34 | 950,000 | 1,134,012 | 0.027% |
| HSBC Holdings | 3.26 | 3/13/23 | 1,800,000 | 1,805,209 | 0.043% |
| Hubbell | | | 8,206 | 968,144 | 0.023% |
| Humana | 2.63 | 10/1/19 | 300,000 | 299,748 | 0.007% |
| Humana | | | 13,064 | 3,475,024 | 0.083% |
| Hyatt Hotels | 3.38 | 7/15/23 | 275,000 | 275,140 | 0.007% |
| Hydro-Quebec | 8.4 | 1/15/22 | 200,000 | 229,622 | 0.005% |
| Hyundai Auto Receivables Trust 2018 | 2.79 | 7/15/22 | 930,000 | 932,351 | 0.022% |
| Hyundai Capital America | 3.45 | 3/12/21 | 3,145,000 | 3,153,589 | 0.075% |
| IAC/InterActiveCorp | | | 13,055 | 2,742,986 | 0.066% |
| Iberdrola International BV | 6.75 | 9/15/33 | 1,000,000 | 1,200,410 | 0.029% |
| IHS Markit | | | 4,582 | 249,169 | 0.006% |
| Illinois State Toll Highway Authority | 6.18 | 1/1/34 | 470,000 | 605,496 | 0.014% |
| Illinois Tool Works | 3.9 | 9/1/42 | 1,200,000 | 1,250,040 | 0.030% |
| Illinois Tool Works | | | 14,400 | 2,066,832 | 0.049% |
| Illumina | | | 245 | 76,119 | 0.002% |
| Incyte | | | 4,086 | 351,437 | 0.008% |
| Independence | | | 978,124 | 3,383,281 | 0.081% |
| Indonesia Government International Bond | 4.88 | 5/5/21 | 1,000,000 | 1,038,090 | 0.025% |
| Infosys, ADR | | | 229,600 | 2,509,528 | 0.060% |
| Ing Groep | 3.15 | 3/29/22 | 560,000 | 560,721 | 0.013% |
| ING Groep | | | 646,397 | 7,832,623 | 0.187% |
| Inland Valley development Agency | 5.5 | 3/1/33 | 695,000 | 769,699 | 0.018% |
| Intel | | | 13,809 | 741,543 | 0.018% |
| Inter-American development Bank | 3.88 | 9/17/19 | 700,000 | 704,381 | 0.017% |
| Intercontinental Exchange | 2.75 | 12/1/20 | 965,000 | 966,301 | 0.023% |
| Intercontinental Exchange | 3.45 | 9/21/23 | 1,440,000 | 1,473,614 | 0.035% |
| Intercontinental Exchange | | | 169,433 | 12,900,629 | 0.308% |
| International Paper | 4.4 | 8/15/47 | 1,180,000 | 1,105,525 | 0.026% |
| International Paper | | | 76,535 | 3,541,274 | 0.085% |
| Interpublic Group of | 4 | 3/15/22 | 450,000 | 457,968 | 0.011% |
| Interpublic Group of | 4.2 | 4/15/24 | 585,000 | 600,722 | 0.014% |
| Intesa Sanpaolo | 3.38 | 1/12/23 | 660,000 | 644,256 | 0.015% |
| Intesa Sanpaolo | 3.13 | 7/14/22 | 1,875,000 | 1,824,098 | 0.044% |
| Intesa Sanpaolo | | | 1,587,527 | 3,874,404 | 0.093% |
| Intuit | | | 54,758 | 14,314,289 | 0.342% |
| Intuitive Surgical | | | 27,866 | 15,899,782 | 0.380% |
| Invesco Finance | 3.13 | 11/30/22 | 480,000 | 480,160 | 0.011% |
| JBG SMITH Properties, REIT | | | 7,419 | 306,776 | 0.007% |
| J.B. Hunt Transport Services | | | 7,873 | 797,456 | 0.019% |
| Jimmy Johns Funding | 3.61 | 7/30/47 | 512,200 | 512,466 | 0.012% |
| JobsOhio Beverage System | 3.99 | 1/1/29 | 1,225,000 | 1,297,520 | 0.031% |
| John deere Capital | 2.35 | 1/8/21 | 1,255,000 | 1,249,463 | 0.030% |
| Johnson & Johnson | | | 76,260 | 10,660,385 | 0.255% |
| Johnson Matthey | | | 128,431 | 5,266,869 | 0.126% |
| JPMBB Commercial Mortgage Securities Trust 2015-C31 | 3.8 | 8/15/48 | 2,425,000 | 2,524,372 | 0.060% |
| JPMorgan Chase | 4.5 | 1/24/22 | 2,000,000 | 2,090,052 | 0.050% |
| JPMorgan Chase | 3.56 | 4/23/24 | 1,875,000 | 1,904,342 | 0.045% |

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| JPMorgan Chase | 3.38 | 5/1/23 | 1,080,000 | 1,090,404 | 0.026% |
| JPMorgan Chase | 2.75 | 6/23/20 | 2,445,000 | 2,447,694 | 0.058% |
| JPMorgan Chase | 3.88 | 7/24/38 | 2,460,000 | 2,416,278 | 0.058% |
| JPMorgan Chase | | | 150,503 | 15,235,419 | 0.364% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8 | 2.83 | 10/15/45 | 1,220,418 | 1,221,824 | 0.029% |
| Juniper Networks | | | 22,041 | 583,425 | 0.014% |
| Kaiser Foundation Hospitals | 3.5 | 4/1/22 | 625,000 | 640,491 | 0.015% |
| Kansas City Southern | | | 8,638 | 1,001,835 | 0.024% |
| Kansas Gas & Electric | 6.7 | 6/15/19 | 280,000 | 281,758 | 0.007% |
| Kering | | | 10,082 | 5,783,089 | 0.138% |
| Keurig Dr Pepper | 3.55 | 5/25/21 | 1,710,000 | 1,728,644 | 0.041% |
| Keurig Dr Pepper | | | 33,911 | 948,491 | 0.023% |
| KeyBank NA/Cleveland OH | 3.35 | 6/15/21 | 2,675,000 | 2,711,038 | 0.065% |
| KeyCorp | | | 26,644 | 419,643 | 0.010% |
| Keysight Technologies | 3.3 | 10/30/19 | 1,870,000 | 1,870,398 | 0.045% |
| Keysight Technologies | | | 73,979 | 6,450,969 | 0.154% |
| Kilroy Realty | 4.38 | 10/1/25 | 480,000 | 496,001 | 0.012% |
| Kilroy Realty | 3.45 | 12/15/24 | 1,350,000 | 1,336,073 | 0.032% |
| Kimberly-Clark | | | 20,211 | 2,504,143 | 0.060% |
| Kingfisher | | | 1,576,424 | 4,834,467 | 0.115% |
| Kirin Holdings | | | 125,200 | 2,995,244 | 0.072% |
| KKR | | | 19,171 | 450,327 | 0.011% |
| KLA-Tencor | | | 16,598 | 1,981,967 | 0.047% |
| Knorr-Bremse | | | 34,113 | 3,393,531 | 0.081% |
| Koninklijke Philips | | | 338,848 | 13,844,576 | 0.331% |
| Kreditanstalt fuer Wiederaufbau | 4.88 | 6/17/19 | 1,000,000 | 1,005,037 | 0.024% |
| Kreditanstalt fuer Wiederaufbau | 2.75 | 7/15/20 | 3,274,000 | 3,288,939 | 0.079% |
| Kroger | | | 40,200 | 988,920 | 0.024% |
| KT | | | 99,015 | 2,454,046 | 0.059% |
| L3 Technologies | | | 4,311 | 889,661 | 0.021% |
| Lam Research | | | 10,548 | 1,888,197 | 0.045% |
| Largan Precision | | | 22,000 | 3,299,648 | 0.079% |
| Las Vegas Sands | | | 49,386 | 3,010,571 | 0.072% |
| Legrand | | | 50,856 | 3,404,827 | 0.081% |
| Liberty Broadband | | | 25,716 | 2,359,186 | 0.056% |
| Liberty Mutual | 4.25 | 6/15/23 | 410,000 | 423,299 | 0.010% |
| Liberty Mutual | 4.85 | 8/1/44 | 1,700,000 | 1,726,573 | 0.041% |
| Linde | | | 13,578 | 2,388,778 | 0.057% |
| Lloyds Banking Group | | | 8,089,213 | 6,553,740 | 0.157% |
| LM Ericsson | | | 382,925 | 3,527,462 | 0.084% |
| Loews | | | 4,637 | 222,251 | 0.005% |
| Lojas Renner | | | 198,699 | 2,209,599 | 0.053% |
| L'Oreal | | | 31,446 | 8,468,174 | 0.202% |
| Lowe's | | | 18,515 | 2,026,837 | 0.048% |
| Macquarie Group | | | 68,268 | 6,287,217 | 0.150% |
| Magna International | | | 127,319 | 6,199,162 | 0.148% |
| Manufacturers & Traders Trust | 3.71 | 12/28/20 | 834,000 | 835,432 | 0.020% |
| Manufacturers & Traders Trust | 3.4 | 8/17/27 | 250,000 | 254,351 | 0.006% |
| Marathon Petroleum | | | 36,790 | 2,201,882 | 0.053% |
| Marriott | | | 41,693 | 5,215,377 | 0.125% |
| Marsh & McLennan | 3.5 | 6/3/24 | 3,060,000 | 3,121,185 | 0.075% |
| Marsh & McLennan | | | 102,825 | 9,655,268 | 0.231% |
| Marvell Technology Group | | | 18,812 | 374,171 | 0.009% |
| Maryland HHEFA | 4.67 | 7/1/36 | 1,800,000 | 1,993,896 | 0.048% |
| MassMutual Global Funding II | 1.95 | 9/22/20 | 1,496,000 | 1,482,425 | 0.035% |
| MasterCard | | | 108,443 | 25,532,904 | 0.610% |
| Maxim Integrated Products | | | 45,376 | 2,412,642 | 0.058% |
| Mayo Clinic | 4 | 11/15/47 | 1,500,000 | 1,534,203 | 0.037% |
| McDonald's | | | 72,355 | 13,740,215 | 0.328% |
| Mead Johnson Nutrition | 4.13 | 11/15/25 | 200,000 | 212,153 | 0.005% |
| Medtronic | | | 111,658 | 10,169,811 | 0.243% |
| Meggitt | | | 904,449 | 5,929,171 | 0.142% |
| Melrose Industries | | | 1,494,958 | 3,570,790 | 0.085% |
| Merck | | | 196,535 | 16,345,816 | 0.390% |
| MetLife | | | 49,944 | 2,126,116 | 0.051% |
| Metropolitan Life Global Funding I | 3.45 | 10/9/21 | 2,605,000 | 2,626,538 | 0.063% |
| Metropolitan Transportation Authority | 7.34 | 11/15/39 | 240,000 | 358,776 | 0.009% |
| Metropolitan Transportation Authority | 5.87 | 11/15/39 | 700,000 | 862,085 | 0.021% |
| Metropolitan Water Reclamation District of Greater Chicago | 5.72 | 12/1/38 | 500,000 | 630,870 | 0.015% |
| Mexico Government International Bond | 4.13 | 1/21/26 | 1,760,000 | 1,802,460 | 0.043% |
| MGM Resorts International | | | 39,213 | 1,006,206 | 0.024% |
| Microchip Technology | 3.92 | 6/1/21 | 650,000 | 655,697 | 0.016% |

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|---|------|----------|-----------|------------|--------|
| Microchip Technology | | | 26,532 | 2,201,095 | 0.053% |
| Micron Technology | | | 159,400 | 6,588,002 | 0.157% |
| Microsoft | | | 754,816 | 89,022,999 | 2.126% |
| Mid-Atlantic Interstate Transmission | 4.1 | 5/15/28 | 2,640,000 | 2,716,584 | 0.065% |
| Mill City Mortgage Loan Trust 2016-1 | 2.5 | 4/25/57 | 161,642 | 160,203 | 0.004% |
| Mill City Mortgage Loan Trust 2018-1 | 3.25 | 5/25/62 | 1,670,502 | 1,664,436 | 0.040% |
| Miraca Holdings | | | 62,600 | 1,556,179 | 0.037% |
| Mississippi Power | 3.95 | 3/30/28 | 1,435,000 | 1,450,012 | 0.035% |
| Mitsubishi Corporation | | | 193,000 | 5,373,359 | 0.128% |
| Mitsubishi Electric | | | 695,100 | 8,968,454 | 0.214% |
| Mitsubishi Ufj Financial | 3.54 | 7/26/21 | 3,420,000 | 3,470,825 | 0.083% |
| Mitsubishi UFJ Financial | | | 1,313,000 | 6,493,831 | 0.155% |
| Mitsubishi UFJ Lease & Finance | | | 493,800 | 2,520,712 | 0.060% |
| Mitsui Fudosan | | | 177,000 | 4,458,905 | 0.106% |
| Mmaf Equipment Finance Llc 2017 | 2.21 | 10/17/22 | 1,445,000 | 1,434,203 | 0.034% |
| Moncler | | | 124,108 | 5,008,981 | 0.120% |
| Mondelez International | | | 67,378 | 3,363,510 | 0.080% |
| Moody's | | | 700 | 126,763 | 0.003% |
| Morgan Stanley | 4.3 | 1/27/45 | 1,150,000 | 1,168,014 | 0.028% |
| Morgan Stanley | 3.97 | 7/22/38 | 1,445,000 | 1,412,042 | 0.034% |
| Morgan Stanley | 6.25 | 8/9/26 | 755,000 | 875,718 | 0.021% |
| Morgan Stanley | | | 177,631 | 7,496,028 | 0.179% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17 | 4.46 | 8/15/47 | 1,670,000 | 1,727,918 | 0.041% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 | 4.04 | 5/15/48 | 1,375,000 | 1,417,110 | 0.034% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 | 4.07 | 12/15/47 | 2,775,000 | 2,900,262 | 0.069% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 | 2.86 | 9/15/49 | 495,000 | 485,409 | 0.012% |
| Morgan Stanley Capital I Trust 2015-MS1 | 3.78 | 5/15/48 | 1,440,000 | 1,498,823 | 0.036% |
| Morocco Government International Bond | 4.25 | 12/11/22 | 1,400,000 | 1,430,869 | 0.034% |
| Motorola Solutions | | | 38,335 | 5,383,001 | 0.129% |
| M&T Bank | 3.55 | 7/26/23 | 2,740,000 | 2,826,170 | 0.067% |
| Munich Re | | | 37,900 | 8,982,128 | 0.215% |
| Murata Manufacturing | | | 78,600 | 3,933,538 | 0.094% |
| MVW Owner Trust 2013-1 | 2.15 | 4/22/30 | 80,290 | 79,672 | 0.002% |
| Nabors Industries | 5.5 | 1/15/23 | 675,000 | 644,625 | 0.015% |
| National Bank of Canada | | | 127,500 | 5,754,125 | 0.137% |
| National Grid | | | 456,884 | 5,071,587 | 0.121% |
| National Rural Utilities Cooperative Finance | 2.9 | 3/15/21 | 3,220,000 | 3,232,877 | 0.077% |
| National Rural Utilities Cooperative Finance | 2.35 | 6/15/20 | 725,000 | 722,900 | 0.017% |
| NAVER | | | 16,061 | 1,757,754 | 0.042% |
| NBCUniversal Enterprise | 1.97 | 4/15/19 | 855,000 | 854,786 | 0.020% |
| Nestle | | | 275,266 | 26,246,726 | 0.627% |
| Netflix | | | 44,293 | 15,793,112 | 0.377% |
| New Jersey Turnpike Authority | 7.41 | 1/1/40 | 415,000 | 623,338 | 0.015% |
| New York City Transitional Finance Authority Future Tax Secured Revenue | 5.51 | 8/1/37 | 950,000 | 1,153,319 | 0.028% |
| New York City Water & Sewer System | 6.01 | 6/15/42 | 245,000 | 334,241 | 0.008% |
| New York Life Global Funding | 1.5 | 10/24/19 | 2,960,000 | 2,943,658 | 0.070% |
| New York Life Global Funding | 3.25 | 8/6/21 | 2,095,000 | 2,120,668 | 0.051% |
| New York State dormitory Authority | 5.63 | 3/15/39 | 1,300,000 | 1,567,475 | 0.037% |
| NextEra Energy | | | 37,309 | 2,321,585 | 0.055% |
| NextEra Energy | | | 99,374 | 19,210,982 | 0.459% |
| Nielsen Holdings | | | 128,210 | 3,034,731 | 0.072% |
| Nike | | | 50,136 | 4,221,953 | 0.101% |
| Nippon Telegraph & Telephone | | | 328,800 | 14,017,101 | 0.335% |
| NiSource | 3.95 | 3/30/48 | 1,775,000 | 1,683,964 | 0.040% |
| NiSource | 3.49 | 5/15/27 | 1,730,000 | 1,723,711 | 0.041% |
| NiSource | | | 220,529 | 6,320,361 | 0.151% |
| Nordea Bank Abp | 2.13 | 5/29/20 | 1,500,000 | 1,489,934 | 0.036% |
| Nordea Bank Abp | | | 429,944 | 3,273,966 | 0.078% |
| Norfolk Southern | 3 | 4/1/22 | 1,085,000 | 1,086,714 | 0.026% |
| Norfolk Southern | | | 2,400 | 448,536 | 0.011% |
| Northrop Grumman | | | 53,165 | 14,333,284 | 0.342% |
| Norwegian Cruise Line Holdings | | | 20,707 | 1,138,057 | 0.027% |
| Novartis | | | 209,026 | 20,091,484 | 0.480% |
| Novo Nordisk | | | 67,193 | 3,511,868 | 0.084% |
| Nstar Electric | 2.38 | 10/15/22 | 565,000 | 558,758 | 0.013% |
| Nucor | 3.95 | 5/1/28 | 2,140,000 | 2,220,147 | 0.053% |
| Nutrien | 4 | 12/15/26 | 830,000 | 840,995 | 0.020% |
| NVIDIA | | | 62,371 | 11,199,337 | 0.267% |
| NVR | | | 519 | 1,436,073 | 0.034% |
| NXP Semiconductors | | | 103,615 | 9,158,530 | 0.219% |
| Occidental Petroleum | 3 | 2/15/27 | 2,320,000 | 2,313,256 | 0.055% |
| Occidental Petroleum | | | 115,419 | 7,640,738 | 0.182% |

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|---|------|----------|-----------|------------|--------|
| Octagon Investment Partners XXIII | 3.64 | 7/15/27 | 1,320,000 | 1,307,095 | 0.031% |
| Omnicom Group Inc / Omnicom Capital | 3.6 | 4/15/26 | 830,000 | 823,291 | 0.020% |
| Omron | | | 75,600 | 3,551,782 | 0.085% |
| Oracle | | | 33,532 | 1,801,004 | 0.043% |
| O Reilly Automotive | 4.88 | 1/14/21 | 1,000,000 | 1,030,588 | 0.025% |
| O Reilly Automotive | 3.8 | 9/1/22 | 370,000 | 379,354 | 0.009% |
| O Reilly Automotive | 3.6 | 9/1/27 | 1,825,000 | 1,806,463 | 0.043% |
| O'Reilly Automotive | | | 5,258 | 2,041,681 | 0.049% |
| OZLM VIII | 3.63 | 10/17/29 | 1,945,000 | 1,936,715 | 0.046% |
| OZLM VIII | 4.26 | 10/17/29 | 1,295,000 | 1,287,911 | 0.031% |
| PACCAR | | | 55,300 | 3,768,142 | 0.090% |
| PACCAR Financial | 1.95 | 2/27/20 | 920,000 | 914,471 | 0.022% |
| PACCAR Financial | 3.1 | 5/10/21 | 2,190,000 | 2,206,786 | 0.053% |
| Pacific Gas & Electric | 4 | 12/1/46 | 161,000 | 129,806 | 0.003% |
| Pacific Gas & Electric | 3.95 | 12/1/47 | 944,000 | 759,920 | 0.018% |
| PacifiCorp | 3.85 | 6/15/21 | 900,000 | 920,099 | 0.022% |
| Packaging Corp of America | 4.5 | 11/1/23 | 395,000 | 417,376 | 0.010% |
| Packaging Corp of America | 3.65 | 9/15/24 | 785,000 | 773,866 | 0.018% |
| Packaging Corporation of America | | | 27,800 | 2,762,764 | 0.066% |
| Panasonic | | | 465,900 | 4,017,037 | 0.096% |
| Partners Healthcare System | 3.44 | 7/1/21 | 1,150,000 | 1,170,339 | 0.028% |
| PayPal Holdings | | | 127,202 | 13,208,656 | 0.315% |
| Penske Truck Leasing Co Lp / PTL Finance | 3.2 | 7/15/20 | 1,250,000 | 1,251,118 | 0.030% |
| PepsiCo | | | 56,067 | 6,871,011 | 0.164% |
| Persimmon | | | 158,593 | 4,485,921 | 0.107% |
| Pertamina Persero PT | 4.3 | 5/20/23 | 1,250,000 | 1,288,440 | 0.031% |
| Perusahaan Gas Negara Persero | 5.13 | 5/16/24 | 1,105,000 | 1,165,339 | 0.028% |
| Petroleos Mexicanos | 3.5 | 1/30/23 | 460,000 | 440,496 | 0.011% |
| Petroleos Mexicanos | 5.38 | 3/13/22 | 495,000 | 506,880 | 0.012% |
| Petroleos Mexicanos | 6 | 3/5/20 | 668,000 | 684,166 | 0.016% |
| Pfizer | | | 720,705 | 30,608,341 | 0.731% |
| Philadelphia Authority for Industrial development | 3.96 | 4/15/26 | 805,000 | 828,256 | 0.020% |
| Philip Morris International | | | 165,707 | 14,646,842 | 0.350% |
| Ping An Insurance | | | 557,500 | 6,276,454 | 0.150% |
| Pioneer Natural Resources | | | 26,300 | 4,004,964 | 0.096% |
| Planet Fitness Master Issuer | 4.26 | 9/5/48 | 3,109,375 | 3,159,560 | 0.075% |
| PNC Bank NA | 3.5 | 6/8/23 | 1,330,000 | 1,366,124 | 0.033% |
| PNC Financial Services | 3.3 | 3/8/22 | 1,100,000 | 1,118,640 | 0.027% |
| PNC Financial Services | 6.7 | 6/10/19 | 590,000 | 594,421 | 0.014% |
| PNC Financial Services Group | | | 48,336 | 5,928,894 | 0.142% |
| Pola Orbis Holdings | | | 66,400 | 2,123,888 | 0.051% |
| Port Authority of New York & New Jersey | 5.31 | 8/1/46 | 1,400,000 | 1,533,126 | 0.037% |
| PPG Industries | | | 14,220 | 1,605,011 | 0.038% |
| PPL Capital Funding | 3.1 | 5/15/26 | 2,200,000 | 2,120,459 | 0.051% |
| Pricoa Global Funding I | 3.45 | 9/1/23 | 2,650,000 | 2,713,107 | 0.065% |
| Pricoa Global Funding I | 1.45 | 9/13/19 | 675,000 | 671,046 | 0.016% |
| Principal Financial | 3.4 | 5/15/25 | 2,460,000 | 2,471,592 | 0.059% |
| Procter & Gamble | | | 59,370 | 6,177,449 | 0.148% |
| Progress Energy | 4.4 | 1/15/21 | 450,000 | 460,101 | 0.011% |
| Progressive | | | 26,674 | 1,922,929 | 0.046% |
| Prologis, REIT | | | 117,702 | 8,468,659 | 0.202% |
| Providence Health & Services Obligated | 4.38 | 10/1/23 | 1,310,000 | 1,401,338 | 0.033% |
| Province of Alberta Canada | 2.2 | 7/26/22 | 3,050,000 | 3,019,918 | 0.072% |
| Province of Ontario Canada | 2.55 | 2/12/21 | 1,980,000 | 1,982,325 | 0.047% |
| Province of Ontario Canada | 2.4 | 2/8/22 | 2,300,000 | 2,294,850 | 0.055% |
| Province of Quebec Canada | 2.88 | 10/16/24 | 2,000,000 | 2,030,102 | 0.048% |
| Province of Quebec Canada | 3.5 | 7/29/20 | 750,000 | 759,932 | 0.018% |
| Prudential | | | 454,626 | 9,113,239 | 0.218% |
| Prudential Financial | | | 35,521 | 3,263,669 | 0.078% |
| Prysmian | | | 163,973 | 3,107,719 | 0.074% |
| Public Service Co of Colorado | 3.2 | 11/15/20 | 325,000 | 327,418 | 0.008% |
| Public Storage, REIT | | | 22,975 | 5,003,496 | 0.119% |
| Qualcomm | | | 73,947 | 4,217,197 | 0.101% |
| QVC | 4.45 | 2/15/25 | 140,000 | 139,841 | 0.003% |
| QVC | 4.38 | 3/15/23 | 770,000 | 779,006 | 0.019% |
| QVC | 4.85 | 4/1/24 | 1,645,000 | 1,678,527 | 0.040% |
| Raymond James Financial | 3.63 | 9/15/26 | 210,000 | 208,343 | 0.005% |
| Raymond James Financial | | | 14,456 | 1,162,407 | 0.028% |
| Recruit Holdings | | | 156,600 | 4,489,795 | 0.107% |
| Red Hat | | | 11,808 | 2,157,322 | 0.052% |
| Regency Centers, REIT | | | 10,547 | 711,817 | 0.017% |
| Regeneron Pharmaceuticals | | | 2,988 | 1,226,933 | 0.029% |

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| Reinsurance Group of America | 5 | 6/1/21 | 630,000 | 655,305 | 0.016% |
| REI - SECURITY LENDING COLLATERAL | | | 2,755,216 | 27,552,159 | 0.658% |
| RELX Capital | 3.5 | 3/16/23 | 840,000 | 847,350 | 0.020% |
| Renesas Electronics | | | 307,000 | 1,426,671 | 0.034% |
| Republic of Poland Government International Bond | 3.25 | 4/6/26 | 1,030,000 | 1,047,622 | 0.025% |
| Republic of South Africa Government International Bond | 5.5 | 3/9/20 | 1,405,000 | 1,429,742 | 0.034% |
| Republic of South Africa Government International Bond | 5.88 | 9/16/25 | 495,000 | 523,321 | 0.012% |
| Republic Services | 3.38 | 11/15/27 | 1,045,000 | 1,051,476 | 0.025% |
| Republic Services | 5.5 | 9/15/19 | 400,000 | 404,165 | 0.010% |
| Republic Services | | | 37,812 | 3,039,329 | 0.073% |
| Resideo Technologies | | | 4,450 | 85,841 | 0.002% |
| Restaurant Brands International | | | 48,265 | 3,142,534 | 0.075% |
| Rio Tinto | | | 37,933 | 2,641,724 | 0.063% |
| Roche Holding | | | 59,207 | 16,314,776 | 0.390% |
| Rogers Communications | 3.63 | 12/15/25 | 610,000 | 625,823 | 0.015% |
| Roper Technologies | 3 | 12/15/20 | 1,160,000 | 1,160,044 | 0.028% |
| Roper Technologies | 3.8 | 12/15/26 | 1,085,000 | 1,091,336 | 0.026% |
| Roper Technologies | | | 35,401 | 12,106,080 | 0.289% |
| Ross Stores | | | 91,851 | 8,551,328 | 0.204% |
| Royal Caribbean Cruises | | | 36,164 | 4,145,118 | 0.099% |
| Royal Dutch Shell, ADR | | | 148,500 | 9,496,575 | 0.227% |
| RPM | | | 11,847 | 687,600 | 0.016% |
| Rsa Insurance | | | 384,272 | 2,542,978 | 0.061% |
| Sabine Pass Liquefaction | 4.2 | 3/15/28 | 1,335,000 | 1,346,014 | 0.032% |
| Salesforce.com | | | 94,260 | 14,927,956 | 0.356% |
| Samsonite International | | | 911,400 | 2,928,353 | 0.070% |
| Samsung Electronics | | | 253,235 | 9,988,331 | 0.239% |
| Sanofi | | | 107,085 | 9,468,950 | 0.226% |
| Santander Drive Auto Receivables Trust 2018-2 | 3.03 | 9/15/22 | 1,270,000 | 1,272,233 | 0.030% |
| Santander UK | 3.75 | 11/15/21 | 1,360,000 | 1,386,645 | 0.033% |
| Santander UK | 2.35 | 9/10/19 | 1,375,000 | 1,371,582 | 0.033% |
| Scentre | | | 1,282,252 | 3,743,018 | 0.089% |
| Schlumberger | | | 25,870 | 1,127,156 | 0.027% |
| Sealed Air | | | 20,779 | 957,081 | 0.023% |
| Seasoned Credit Risk Transfer Trust Series 2016-1 | 3 | 9/25/55 | 530,000 | 509,029 | 0.012% |
| Sembcorp Industries | | | 541,160 | 1,020,642 | 0.024% |
| Sempra Energy | | | 10,500 | 1,111,714 | 0.027% |
| Sempra Energy | 2.4 | 2/1/20 | 2,485,000 | 2,472,486 | 0.059% |
| Sempra Energy | | | 5,577 | 592,887 | 0.014% |
| Sempra Energy | | | 141,664 | 17,829,831 | 0.426% |
| Sequoia Mortgage Trust 2018-CH1 | 3.5 | 2/25/48 | 1,522,272 | 1,534,968 | 0.037% |
| Sequoia Mortgage Trust 2018-CH2 | 4 | 6/25/48 | 2,637,821 | 2,683,100 | 0.064% |
| ServiceNow | | | 48,741 | 12,014,169 | 0.287% |
| Seven & i Holdings | | | 142,800 | 5,387,872 | 0.129% |
| Sherwin-Williams | | | 6,074 | 2,616,133 | 0.062% |
| Shire Acquisitions Investments Ireland DAC | 2.88 | 9/23/23 | 2,870,000 | 2,823,526 | 0.067% |
| Siemens | | | 123,144 | 13,243,271 | 0.316% |
| Siemens Healthineers | | | 78,881 | 3,293,322 | 0.079% |
| Sierra Timeshare 2014-3 Receivables Funding | 2.3 | 10/20/31 | 156,875 | 156,221 | 0.004% |
| Sierra Timeshare 2015-3 Receivables Funding | 2.58 | 9/20/32 | 127,131 | 126,444 | 0.003% |
| Simon Property Group, REIT | | | 5,430 | 989,400 | 0.024% |
| Sky | 2.63 | 9/16/19 | 355,000 | 354,192 | 0.008% |
| SL Green Realty, REIT | | | 9,789 | 880,227 | 0.021% |
| SMBC Aviation Capital Finance DAC | 4.13 | 7/15/23 | 422,000 | 432,880 | 0.010% |
| Smb Private Education Loan Trust 2018 | 3.6 | 1/15/37 | 1,230,000 | 1,253,201 | 0.030% |
| SMC | | | 10,200 | 3,844,957 | 0.092% |
| SOFTBANK GROUP CORP | | | 40,200 | 3,918,564 | 0.094% |
| Solvay Finance America | 3.4 | 12/3/20 | 1,890,000 | 1,896,479 | 0.045% |
| Sonic Capital | 4.03 | 2/20/48 | 254,150 | 252,879 | 0.006% |
| Sony | | | 72,500 | 3,061,038 | 0.073% |
| South32 | | | 1,135,946 | 3,016,838 | 0.072% |
| South Carolina Public Service Authority | 5.78 | 12/1/41 | 2,000,000 | 2,442,660 | 0.058% |
| Southeast Supply Header | 4.25 | 6/15/24 | 905,000 | 911,374 | 0.022% |
| Southern Company | | | 191,693 | 9,906,694 | 0.237% |
| Southern Copper | | | 8,875 | 352,160 | 0.008% |
| Southern Power | 5.15 | 9/15/41 | 1,200,000 | 1,235,626 | 0.030% |
| Spectra Energy Partners | 3.38 | 10/15/26 | 480,000 | 472,564 | 0.011% |
| Spectra Energy Partners | 4.75 | 3/15/24 | 1,145,000 | 1,217,511 | 0.029% |
| S&P Global | | | 18,615 | 3,919,388 | 0.094% |
| Spirit AeroSystems Holdings | | | 41,700 | 3,816,801 | 0.091% |
| Splunk | | | 37,311 | 4,648,951 | 0.111% |
| SSE | | | 23,614 | 365,354 | 0.009% |

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| Standard Chartered | | | 495,521 | 3,819,667 | 0.091% |
| Stanley Black & Decker | | | 3,700 | 503,829 | 0.012% |
| Stanley Electric | | | 107,900 | 2,907,649 | 0.069% |
| Starbucks | | | 18,793 | 1,397,072 | 0.033% |
| Starwood Mortgage Residential Trust 2019-IMC1 | 3.47 | 4/25/49 | 1,305,000 | 1,305,000 | 0.031% |
| State Grid Overseas Investment 2016 | 3.75 | 5/2/23 | 1,175,000 | 1,208,807 | 0.029% |
| State Grid Overseas Investment 2016 | 2.25 | 5/4/20 | 2,225,000 | 2,207,225 | 0.053% |
| State of California | 7.63 | 3/1/40 | 2,200,000 | 3,332,296 | 0.080% |
| State Street | 3.1 | 5/15/23 | 265,000 | 268,985 | 0.006% |
| State Street | | | 14,274 | 939,372 | 0.022% |
| Stericycle | | | 31,928 | 1,737,522 | 0.041% |
| Stora Enso | | | 326,634 | 3,999,083 | 0.096% |
| Storebrand | | | 643,612 | 5,014,072 | 0.120% |
| Stroeer SE & Co KGaA | | | 46,731 | 2,738,760 | 0.065% |
| Stryker | | | 110,125 | 21,751,890 | 0.519% |
| Sumitomo Corporation | | | 572,400 | 7,935,918 | 0.190% |
| Sumitomo Metal Mining | | | 95,600 | 2,832,801 | 0.068% |
| Sumitomo Mitsui Financial | 3.75 | 7/19/23 | 2,045,000 | 2,098,681 | 0.050% |
| Sumitomo Mitsui Trust Holdings | | | 113,854 | 4,091,813 | 0.098% |
| Sumitomo Rubber Industries | | | 129,900 | 1,560,179 | 0.037% |
| Sun Life Financial | | | 203,700 | 7,825,763 | 0.187% |
| SunTrust Bank/Atlanta GA | 3.5 | 8/2/22 | 2,730,000 | 2,768,223 | 0.066% |
| Suzuki Motor | | | 95,200 | 4,220,016 | 0.101% |
| Svenska Handelsbanken | 3.35 | 5/24/21 | 1,825,000 | 1,845,477 | 0.044% |
| Svenska Handelsbanken | | | 582,846 | 6,153,690 | 0.147% |
| Symantec | | | 146,691 | 3,372,426 | 0.081% |
| Synchrony Credit Card Master Note Trust | 2.62 | 10/15/25 | 920,000 | 917,465 | 0.022% |
| Synchrony Financial | | | 36,181 | 1,154,174 | 0.028% |
| Syngenta Finance | 3.7 | 4/24/20 | 1,830,000 | 1,824,728 | 0.044% |
| Synopsys | | | 81,920 | 9,433,088 | 0.225% |
| Taiwan Semiconductor Manufacturing | | | 1,456,969 | 11,668,947 | 0.279% |
| Takeda Pharmaceutical, ADR | | | 126,353 | 2,573,811 | 0.061% |
| Take-Two Interactive Software | | | 2,478 | 233,849 | 0.006% |
| Tampa Electric | 6.15 | 5/15/37 | 1,000,000 | 1,201,542 | 0.029% |
| Tarrant County Cultural Education Facilities Finance | 4.37 | 11/15/47 | 1,200,000 | 1,302,624 | 0.031% |
| TD Ameritrade Holding | | | 200,627 | 10,029,344 | 0.240% |
| Teachers Insurance & Annuity Association of America | 4.9 | 9/15/44 | 1,800,000 | 2,010,794 | 0.048% |
| TechnoPro Holdings | | | 23,200 | 1,390,036 | 0.033% |
| Telecom Italia | | | 3,871,434 | 2,198,669 | 0.053% |
| Teleflex | | | 2,000 | 604,320 | 0.014% |
| Telefonica | | | 432,935 | 3,626,660 | 0.087% |
| Telefonica Deutschland Holding | | | 1,336,633 | 4,202,933 | 0.100% |
| Telstra | | | 418,239 | 986,235 | 0.024% |
| Tencent Holdings | 2.99 | 1/19/23 | 960,000 | 956,725 | 0.023% |
| Tencent Holdings | 3.6 | 1/19/28 | 2,095,000 | 2,071,213 | 0.049% |
| Tencent Holdings | | | 412,400 | 18,965,362 | 0.453% |
| Tesla | | | 6,211 | 1,738,210 | 0.042% |
| Teva Pharmaceutical Finance IV BV | 3.65 | 11/10/21 | 1,465,000 | 1,434,762 | 0.034% |
| Teva Pharmaceutical Finance Netherlands III BV | 1.7 | 7/19/19 | 3,750,000 | 3,717,188 | 0.089% |
| Texas Instruments | | | 89,550 | 9,498,569 | 0.227% |
| Textron | | | 24,842 | 1,258,496 | 0.030% |
| Thermo Fisher Scientific | | | 86,355 | 23,637,091 | 0.564% |
| THK | | | 193,600 | 4,808,318 | 0.115% |
| Thomson Reuters | 3.35 | 5/15/26 | 405,000 | 387,084 | 0.009% |
| Time Warner Cable | 5 | 2/1/20 | 485,000 | 492,174 | 0.012% |
| Time Warner Cable | 8.25 | 4/1/19 | 595,000 | 594,939 | 0.014% |
| Time Warner Cable | 6.55 | 5/1/37 | 450,000 | 496,034 | 0.012% |
| Time Warner Cable | 6.75 | 6/15/39 | 530,000 | 583,391 | 0.014% |
| Time Warner Cable | 4 | 9/1/21 | 200,000 | 202,795 | 0.005% |
| TJX | | | 37,470 | 1,993,779 | 0.048% |
| Tokio Marine Holdings | | | 150,200 | 7,276,692 | 0.174% |
| Tokyo Electron | | | 31,900 | 4,627,361 | 0.111% |
| Toronto-Dominion Bank | 3.25 | 6/11/21 | 1,595,000 | 1,613,012 | 0.039% |
| Toronto-Dominion Bank | 3.5 | 7/19/23 | 1,235,000 | 1,270,977 | 0.030% |
| Toronto-Dominion Bank | 3.63 | 9/15/31 | 305,000 | 301,445 | 0.007% |
| Tosoh | | | 61,000 | 951,796 | 0.023% |
| Total | | | 243,826 | 13,568,817 | 0.324% |
| Total, ADR | | | 231,631 | 12,890,265 | 0.308% |
| Towd Point Mortgage Trust 2015-3 | 3 | 3/25/54 | 566,827 | 563,192 | 0.013% |
| Towd Point Mortgage Trust 2015-4 | 2.75 | 4/25/55 | 684,488 | 678,428 | 0.016% |
| Towd Point Mortgage Trust 2015-5 | 2.75 | 5/25/55 | 863,116 | 854,766 | 0.020% |
| Towd Point Mortgage Trust 2016-1 | 2.75 | 2/25/55 | 646,462 | 640,820 | 0.015% |

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| Towd Point Mortgage Trust 2016-2 | 2.75 | 8/25/55 | 701,769 | 693,897 | 0.017% |
| Towd Point Mortgage Trust 2016-3 | 2.25 | 4/25/56 | 775,240 | 762,762 | 0.018% |
| Towd Point Mortgage Trust 2017-1 | 2.75 | 10/25/56 | 435,097 | 430,304 | 0.010% |
| Towd Point Mortgage Trust 2017-6 | 2.75 | 10/25/57 | 1,257,563 | 1,234,758 | 0.029% |
| Towd Point Mortgage Trust 2018-1 | 3 | 1/25/58 | 667,470 | 660,602 | 0.016% |
| Toyota Motor | 3.18 | 7/20/21 | 1,505,000 | 1,525,953 | 0.036% |
| Toyota Motor | | | 169,400 | 9,979,485 | 0.238% |
| Toyota Motor Credit | 2.95 | 4/13/21 | 2,690,000 | 2,710,194 | 0.065% |
| TransCanada | | | 242,064 | 10,878,356 | 0.260% |
| Transcontinental Gas Pipe Line | 4.6 | 3/15/48 | 1,645,000 | 1,676,890 | 0.040% |
| TransUnion | | | 19,643 | 1,312,938 | 0.031% |
| Transurban Finance Co Pty | 4.13 | 2/2/26 | 335,000 | 337,372 | 0.008% |
| Transurban Finance Co Pty | 3.38 | 3/22/27 | 395,000 | 377,986 | 0.009% |
| Travelers | 6.25 | 6/15/37 | 750,000 | 979,594 | 0.023% |
| Trinity Health | 4.13 | 12/1/45 | 725,000 | 735,382 | 0.018% |
| TRP Inflation Protected Bond - I | | | 993,140 | 11,649,537 | 0.278% |
| TRP Institutional High Yield - Inst | | | 15,327,001 | 132,118,747 | 3.155% |
| TRP Real Assets - I | | | 5,257,117 | 59,825,990 | 1.429% |
| TRP Treasury Reserve | 2.49 | | 38,175,252 | 38,175,252 | 0.912% |
| Tyson Foods | | | 319,578 | 22,188,301 | 0.530% |
| Ubs Group Funding Switzerland | 3.49 | 5/23/23 | 1,040,000 | 1,045,545 | 0.025% |
| Ulta Beauty | | | 4,489 | 1,565,449 | 0.037% |
| Umicore | | | 106,355 | 4,733,615 | 0.113% |
| Unibail-Rodamco-Westfield | | | 16,815 | 2,757,457 | 0.066% |
| Unilever | | | 317,793 | 18,293,084 | 0.437% |
| Union Pacific | | | 8,458 | 1,414,178 | 0.034% |
| United Airlines 2014-1 Class B Pass Through Trust | 4.75 | 4/11/22 | 360,214 | 364,166 | 0.009% |
| United Airlines 2014-2 Class B Pass Through Trust | 4.63 | 9/3/22 | 1,348,436 | 1,366,702 | 0.033% |
| United Continental | | | 52,911 | 4,221,240 | 0.101% |
| Unitedhealth | 4.7 | 2/15/21 | 835,000 | 863,432 | 0.021% |
| Unitedhealth | 3.75 | 7/15/25 | 645,000 | 673,880 | 0.016% |
| Unitedhealth | 4.75 | 7/15/45 | 1,235,000 | 1,389,128 | 0.033% |
| UnitedHealth Group | | | 92,661 | 22,911,359 | 0.547% |
| United Overseas Bank | 3.2 | 4/23/21 | 3,300,000 | 3,324,470 | 0.079% |
| United Overseas Bank | | | 199,400 | 3,720,286 | 0.089% |
| United Technologies | 3.35 | 8/16/21 | 1,445,000 | 1,463,217 | 0.035% |
| University of California | 4.6 | 5/15/31 | 1,625,000 | 1,813,549 | 0.043% |
| University of California | 5.77 | 5/15/43 | 750,000 | 954,990 | 0.023% |
| University of California | 4.13 | 5/15/45 | 365,000 | 385,918 | 0.009% |
| Unum | 3 | 5/15/21 | 590,000 | 589,906 | 0.014% |
| Unum | 5.63 | 9/15/20 | 200,000 | 207,245 | 0.005% |
| UPS | | | 17,004 | 1,900,027 | 0.045% |
| U.S. Bancorp | | | 8,542 | 411,639 | 0.010% |
| U.S. Treasury Bonds | 1.63 | 11/15/22 | 315,000 | 308,454 | 0.007% |
| U.S. Treasury Bonds | 2.25 | 11/15/24 | 17,385,000 | 17,360,552 | 0.415% |
| U.S. Treasury Bonds | 6.5 | 11/15/26 | 5,425,000 | 6,989,773 | 0.167% |
| U.S. Treasury Bonds | 2 | 11/15/26 | 36,270,000 | 35,414,255 | 0.846% |
| U.S. Treasury Bonds | 3.13 | 11/15/41 | 10,495,000 | 11,187,014 | 0.267% |
| U.S. Treasury Bonds | 2.75 | 11/15/42 | 3,000,000 | 2,990,625 | 0.071% |
| U.S. Treasury Bonds | 3 | 11/15/44 | 2,990,000 | 3,108,198 | 0.074% |
| U.S. Treasury Bonds | 3 | 11/15/45 | 11,185,000 | 11,634,148 | 0.278% |
| U.S. Treasury Bonds | 2.25 | 2/15/27 | 21,695,000 | 21,545,847 | 0.515% |
| U.S. Treasury Bonds | 3.5 | 2/15/39 | 820,000 | 930,700 | 0.022% |
| U.S. Treasury Bonds | 4.75 | 2/15/41 | 1,350,000 | 1,809,422 | 0.043% |
| U.S. Treasury Bonds | 3.13 | 2/15/43 | 3,715,000 | 3,945,446 | 0.094% |
| U.S. Treasury Bonds | 2.5 | 2/15/46 | 2,975,000 | 2,804,402 | 0.067% |
| U.S. Treasury Bonds | 3 | 2/15/47 | 1,150,000 | 1,196,180 | 0.029% |
| U.S. Treasury Bonds | 3 | 2/15/48 | 2,000,000 | 2,074,063 | 0.050% |
| U.S. Treasury Bonds | 2.13 | 5/15/25 | 2,840,000 | 2,811,600 | 0.067% |
| U.S. Treasury Bonds | 3 | 5/15/45 | 10,640,000 | 11,065,600 | 0.264% |
| U.S. Treasury Bonds | 2.63 | 8/15/20 | 19,400,000 | 19,463,656 | 0.465% |
| U.S. Treasury Bonds | 7.25 | 8/15/22 | 100,000 | 116,109 | 0.003% |
| U.S. Treasury Bonds | 2.88 | 8/15/28 | 17,210,000 | 17,901,089 | 0.427% |
| U.S. Treasury Bonds | 3.63 | 8/15/43 | 11,460,000 | 13,195,116 | 0.315% |
| U.S. Treasury Bonds | 2.88 | 8/15/45 | 4,185,000 | 4,250,391 | 0.102% |
| U.S. Treasury Bonds | 2.25 | 8/15/46 | 8,700,000 | 7,775,625 | 0.186% |
| U.S. Treasury Bonds | 2.75 | 8/15/47 | 20,310,000 | 20,068,819 | 0.479% |
| U.S. Treasury Bonds | 3 | 8/15/48 | 5,190,000 | 5,383,814 | 0.129% |
| U.S. Treasury Notes | 2.5 | 1/31/24 | 15,045,000 | 15,228,361 | 0.364% |
| U.S. Treasury Notes | 2.75 | 7/31/23 | 34,600,000 | 35,340,656 | 0.844% |
| U.S. Treasury Notes | 2.75 | 8/31/23 | 8,000,000 | 8,175,000 | 0.195% |
| Utah Transit Authority | 5.94 | 6/15/39 | 900,000 | 1,158,813 | 0.028% |

| | | | | | |
|---|------|----------|-----------|----------------------|--------|
| Valvoline | | | 11,068 | 205,422 | 0.005% |
| Vendee Mortgage Trust 1996-3 | 9.79 | 3/15/25 | 348 | 353 | 0.000% |
| Ventas, REIT | | | 37,094 | 2,366,968 | 0.057% |
| Veoneer | | | 53,459 | 1,248,015 | 0.030% |
| Vereit Operating Partnership | 3.95 | 8/15/27 | 1,490,000 | 1,464,759 | 0.035% |
| VeriSign | | | 4,200 | 762,552 | 0.018% |
| Verizon Communications | 4.27 | 1/15/36 | 870,000 | 880,621 | 0.021% |
| Verizon Communications | 5.25 | 3/16/37 | 2,475,000 | 2,790,392 | 0.067% |
| Verizon Communications | | | 340,885 | 20,156,530 | 0.481% |
| Vertex Pharmaceuticals | | | 69,039 | 12,699,724 | 0.303% |
| Verus Securitization Trust 2018-INV1 | 3.63 | 3/25/58 | 1,234,765 | 1,234,679 | 0.029% |
| Verus Securitization Trust 2019-INV1 | 3.4 | 12/25/59 | 1,400,000 | 1,400,000 | 0.033% |
| V. F. | | | 16,800 | 1,460,088 | 0.035% |
| Virginia Commonwealth Transportation Board | 5.35 | 5/15/35 | 690,000 | 806,251 | 0.019% |
| Virginia Public Building Authority | 5.9 | 8/1/30 | 755,000 | 935,453 | 0.022% |
| Visa | 2.15 | 9/15/22 | 2,420,000 | 2,393,712 | 0.057% |
| Visa | | | 199,680 | 31,188,019 | 0.745% |
| VMware | | | 38,276 | 6,909,201 | 0.165% |
| Vodafone, ADR | | | 402,463 | 7,316,777 | 0.175% |
| Volkswagen Group of America Finance | 4 | 11/12/21 | 2,595,000 | 2,645,782 | 0.063% |
| Vornado Realty Trust, REIT | | | 12,254 | 826,410 | 0.020% |
| Voya Financial | | | 26,452 | 1,321,542 | 0.032% |
| Vulcan Materials | 4.5 | 6/15/47 | 590,000 | 529,231 | 0.013% |
| Wabtec | | | 9,560 | 704,763 | 0.017% |
| Wal-Mart | | | 62,217 | 6,068,024 | 0.145% |
| Walt Disney | 3.7 | 10/15/25 | 525,000 | 545,390 | 0.013% |
| Walt Disney | 4.5 | 2/15/21 | 475,000 | 491,092 | 0.012% |
| Walt Disney | | | 33,978 | 3,772,582 | 0.090% |
| Waste Connections | | | 23,925 | 2,119,516 | 0.051% |
| WEA Finance LLC / Westfield UK & Europe Finance | 3.25 | 10/5/20 | 720,000 | 725,505 | 0.017% |
| WellCare Health Plans | | | 15,199 | 4,099,930 | 0.098% |
| Wells Fargo | | | 413,159 | 19,963,843 | 0.477% |
| Wendy s Funding | 4.08 | 6/15/45 | 2,895,000 | 2,924,500 | 0.070% |
| West Fraser Timber | 4.35 | 10/15/24 | 800,000 | 789,000 | 0.019% |
| Westpac Banking | 2.15 | 3/6/20 | 1,200,000 | 1,193,590 | 0.029% |
| Weyerhaeuser, REIT | | | 145,061 | 3,820,907 | 0.091% |
| WFRBS Commercial Mortgage Trust 2014-C19 | 4.72 | 3/15/47 | 610,000 | 641,286 | 0.015% |
| Williams | 5.25 | 3/15/20 | 775,000 | 791,495 | 0.019% |
| Williams | 5.1 | 9/15/45 | 1,735,000 | 1,786,169 | 0.043% |
| Willis North America | 3.6 | 5/15/24 | 820,000 | 824,783 | 0.020% |
| Willis North America | 4.5 | 9/15/28 | 1,370,000 | 1,421,356 | 0.034% |
| Willis Towers Watson | | | 79,634 | 13,987,712 | 0.334% |
| Wilmar International | | | 1,533,500 | 3,749,608 | 0.090% |
| Woodside Finance | 3.7 | 3/15/28 | 1,187,000 | 1,145,523 | 0.027% |
| Woodside Finance | 3.7 | 9/15/26 | 738,000 | 725,639 | 0.017% |
| Workday | | | 39,882 | 7,691,244 | 0.184% |
| World Omni Auto Receivables Trust 2016 | 1.77 | 9/15/21 | 1,103,595 | 1,098,989 | 0.026% |
| Worldpay | | | 53,085 | 6,025,148 | 0.144% |
| WorleyParsons | | | 369,150 | 3,705,031 | 0.088% |
| WPP | | | 486,666 | 5,141,192 | 0.123% |
| WPP Finance 2010 | 3.75 | 9/19/24 | 1,310,000 | 1,287,032 | 0.031% |
| Wynn Resorts | | | 7,884 | 940,719 | 0.022% |
| Xilinx | | | 22,680 | 2,875,597 | 0.069% |
| Xylem | | | 6,100 | 482,144 | 0.012% |
| Yahoo! Japan | | | 628,800 | 1,542,227 | 0.037% |
| Yum! Brands | | | 38,721 | 3,864,743 | 0.092% |
| YY, ADR | | | 50,973 | 4,282,242 | 0.102% |
| Zalando | | | 63,504 | 2,481,064 | 0.059% |
| Zimmer Biomet Holdings | | | 27,700 | 3,537,290 | 0.084% |
| Zoetis | | | 7,600 | 765,092 | 0.018% |
| Zurich Insurance Group | | | 21,084 | 6,979,575 | 0.167% |
| Miscellaneous Securities ‡ | | | | 1,136,564 | |
| Total Investments in Securities | | | | 4,200,458,730 | |

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

| Futures Contracts | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|------------------------------|------------------|-------------------|-----------------------|-----------------------|------------------------|
| FVM9 5YR US NOTE FUT JUN 19 | 314 | 6/28/2019 | 36,370,033 | 213,202 | 0.869% |
| TUM9 2YR US NOTE FUT JUN 19 | 235 | 6/28/2019 | 50,077,031 | 166,799 | 1.196% |
| TYM9 UST 10YR FUT JUN 19 | 43 | 6/19/2019 | 5,341,406 | (2,046) | 0.128% |
| USM9 US LONG BOND FUT JUN 19 | (41) | 6/19/2019 | (6,135,906) | (3,246) | (0.147%) |

| | |
|-------------------------|---------|
| Total Futures Contracts | 374,710 |
|-------------------------|---------|

| | |
|-------------------|----------------------|
| NET ASSETS | 4,187,427,071 |
|-------------------|----------------------|

NET ASSET VALUE PER SHARE

| | |
|-----------------------------|--------------|
| Balanced Fund Shares | 23.30 |
|-----------------------------|--------------|

(\$3,727,226,319 / 159,945,746 Shares Outstanding)

| | |
|---------------------------------------|--------------|
| Balanced Fund - I Class Shares | 23.31 |
|---------------------------------------|--------------|

(\$460,200,753 / 19,745,658 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.