

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABB			325,024	6,516,134	0.148%
Abbott Laboratories	3.4	11/30/23	1,281,000	1,334,151	0.030%
Abbott Laboratories	4.75	11/30/36	2,460,000	2,904,003	0.066%
Abbott Laboratories			40,335	3,392,174	0.077%
AbbVie	3.6	5/14/25	1,630,000	1,686,872	0.038%
AbbVie	3.2	5/14/26	420,000	423,039	0.010%
AbbVie	4.5	5/14/35	1,900,000	1,947,905	0.044%
AbbVie			28,786	2,093,318	0.048%
Abn Amro			268,735	5,750,255	0.131%
Abn Amro Bank	4.75	7/28/25	940,000	1,003,944	0.023%
Accenture			22,915	4,234,005	0.096%
Activision Blizzard			27,903	1,317,022	0.030%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	560,000	569,800	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,945,000	2,022,800	0.046%
Agilent Technologies	3.2	10/1/22	710,000	721,684	0.016%
Agilent Technologies	3.88	7/15/23	975,000	1,017,542	0.023%
Agilent Technologies			33,353	2,490,469	0.057%
AHS Hospital	5.02	7/1/45	1,600,000	1,990,416	0.045%
Aia	3.2	3/11/25	1,020,000	1,040,128	0.024%
Aia	3.6	4/9/29	1,280,000	1,339,196	0.030%
AIA Group			602,600	6,507,416	0.148%
AIG Global Funding	3.35	6/25/21	1,600,000	1,627,578	0.037%
AIG Global Funding	2.15	7/2/20	615,000	613,533	0.014%
Air Lease	2.5	3/1/21	980,000	978,667	0.022%
Air Lease	3.63	4/1/27	1,025,000	1,029,685	0.023%
Air Liquide			43,258	6,050,427	0.137%
Air Products & Chemicals			39,612	8,966,968	0.204%
Aisin Seiki			57,000	1,966,225	0.045%
Alabama Power	3.75	3/1/45	1,065,000	1,090,697	0.025%
Alaska Air Group			24,069	1,538,250	0.035%
Alcon			67,900	4,213,195	0.096%
Alcon			41,805	2,581,444	0.059%
Alexandria Real Estate Equities	3.95	1/15/27	655,000	687,800	0.016%
Alexion Pharmaceuticals			43,346	5,677,459	0.129%
Alfa SAB de CV	5.25	3/25/24	395,000	422,650	0.010%
Alibaba Group Holding	4	12/6/37	2,695,000	2,758,077	0.063%
Alibaba Group Holding, ADR			162,594	27,551,553	0.625%
Align Technology			2,672	731,326	0.017%
Allergan			10,432	1,746,630	0.040%
Allstate	5.55	5/9/35	1,000,000	1,236,023	0.028%
Ally Financial			33,751	1,045,943	0.024%
Alphabet Class A			13,460	14,574,488	0.331%
Alphabet Class C			39,184	42,354,377	0.961%
Altaba			32,503	2,254,733	0.051%
Altice USA			19,130	465,816	0.011%
Altria	4.75	5/5/21	535,000	557,170	0.013%
Altria Group			54,543	2,582,611	0.059%
Amazon.com	5.2	12/3/25	1,850,000	2,159,847	0.049%
Amazon.com	2.8	8/22/24	1,055,000	1,085,430	0.025%
Amazon.com	3.88	8/22/37	1,645,000	1,811,864	0.041%
Amazon.com			46,504	88,061,370	1.999%
Amcor			368,606	4,194,179	0.095%
America Movil SAB de CV	6.38	3/1/35	300,000	391,965	0.009%
American Airlines 2013-2 Class A Pass Through Trust	4.95	1/15/23	523,376	547,463	0.012%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	969,978	1,001,733	0.023%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	1,923,442	2,020,016	0.046%
American Campus Communities Operating Partnership	3.35	10/1/20	585,000	590,170	0.013%
American Campus Communities Operating Partnership	3.63	11/15/27	1,860,000	1,894,717	0.043%
American Express	3.7	11/5/21	2,040,000	2,101,396	0.048%
American Express Credit	2.2	3/3/20	1,750,000	1,748,495	0.040%
American International	2.3	7/16/19	1,080,000	1,079,909	0.025%
American International Group			549,876	29,297,393	0.665%
American Tower, REIT			8,568	1,751,728	0.040%
American Water Works			14,913	1,729,908	0.039%
Ameriprise Financial			11,990	1,740,468	0.040%

AmerisourceBergen			4,100	349,566	0.008%
Amgen	5.75	3/15/40	325,000	389,162	0.009%
Amgen			11,146	2,053,985	0.047%
Amphenol			34,759	3,334,778	0.076%
Analog devices	2.85	3/12/20	1,465,000	1,467,959	0.033%
Analog Devices			48,300	5,451,621	0.124%
Anthem	2.5	11/21/20	695,000	696,122	0.016%
Anthem	4.65	1/15/43	915,000	997,073	0.023%
Anthem			54,490	15,377,623	0.349%
Antofagasta			397,101	4,690,622	0.106%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	1,965,000	1,974,438	0.045%
ANZ New Zealand Int l Ltd/London	2.2	7/17/20	930,000	929,057	0.021%
Aon	2.8	3/15/21	2,085,000	2,098,077	0.048%
Appalachian Power	4.45	6/1/45	2,450,000	2,687,545	0.061%
Apple	1.9	2/7/20	2,400,000	2,394,451	0.054%
Apple	3.2	5/11/27	3,995,000	4,165,023	0.095%
Apple			111,106	21,990,100	0.499%
Applied Materials			108,830	4,887,555	0.111%
Aptiv	4.15	3/15/24	745,000	780,974	0.018%
Aptiv			73,917	5,974,711	0.136%
APT Pipelines	4.25	7/15/27	620,000	649,019	0.015%
Aqua America			15,755	651,784	0.015%
Arbys Funding 2015-1A	4.97	10/30/45	3,112,125	3,237,295	0.073%
Asahi Kasei			550,100	5,880,881	0.133%
Ascendis Pharma, ADR			13,861	1,596,094	0.036%
Ashford Hospitality Trust 2018-ASHF	3.29	4/15/35	2,786,446	2,779,450	0.063%
ASML Holding			14,800	3,077,364	0.070%
ASML Holding			30,282	6,301,377	0.143%
ASOS			65,615	2,129,601	0.048%
Astellas Pharma			748,500	10,666,696	0.242%
Atlassian			4,730	618,873	0.014%
Atmos Energy	4.15	1/15/43	1,500,000	1,623,989	0.037%
Atmos Energy			6,882	726,464	0.016%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	2,530,000	2,528,380	0.057%
AT&T			127,191	4,262,170	0.097%
Ausgrid Finance Pty	3.85	5/1/23	1,705,000	1,766,632	0.040%
Australia & New Zealand Banking			307,257	6,098,852	0.138%
Autoliv			45,252	3,196,083	0.073%
Automatic Data Processing			4,301	711,084	0.016%
Autoridad del Canal de Panama	4.95	7/29/35	510,000	568,650	0.013%
AutoZone	4	11/15/20	825,000	840,403	0.019%
AutoZone	3.13	4/21/26	650,000	655,012	0.015%
AutoZone			1,042	1,145,648	0.026%
AvalonBay Communities, REIT			8,443	1,715,449	0.039%
Avery Dennison			10,212	1,181,324	0.027%
Avis Budget Rental Car Funding AESOP	2.46	7/20/20	479,167	479,155	0.011%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	1,000,000	1,017,020	0.023%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,165,000	1,200,600	0.027%
Aviva			835,787	4,426,812	0.100%
AXA			389,261	10,222,669	0.232%
AXA Equitable Holdings	3.9	4/20/23	735,000	764,945	0.017%
AXA Equitable Holdings			77,556	1,620,920	0.037%
Baidu	3.88	9/29/23	2,000,000	2,075,392	0.047%
Baidu, ADR			18,600	2,182,896	0.050%
Ball			80,432	5,629,436	0.128%
Baltimore Gas & Electric	3.35	7/1/23	1,750,000	1,806,670	0.041%
Banco Santander	3.13	2/23/23	1,000,000	1,013,361	0.023%
Banco Santander	3.85	4/12/23	2,000,000	2,071,930	0.047%
Bank of America	6.11	1/29/37	900,000	1,145,544	0.026%
Bank of America	6.75	6/1/28	700,000	845,925	0.019%
Bank of America	3	6/25/22	2,575,000	2,581,183	0.059%
Bank of America	4.2	8/26/24	600,000	637,296	0.014%
Bank of America			835,481	24,228,949	0.550%
Bank of Montreal	3.1	4/13/21	2,835,000	2,877,536	0.065%
Bank of Nova Scotia	3.13	4/20/21	3,275,000	3,323,942	0.075%
Barclays	3.25	1/12/21	1,800,000	1,813,556	0.041%
Barclays, ADR			108,517	825,814	0.019%
Barclays Bank	2.65	1/11/21	1,515,000	1,514,703	0.034%
Barclays Dryrock Issuance Trust	2.2	12/15/22	235,000	234,898	0.005%
BASF			82,501	6,001,884	0.136%
BAT Capital	2.76	8/15/22	2,205,000	2,208,951	0.050%
Baxalta	2.88	6/23/20	310,000	310,942	0.007%

Bayer				150,168	10,415,697	0.236%
Baylor Scott & White Holdings	3.97	11/15/46	1,850,000	1,972,568	0.045%	
Becton Dickinson And			18,563	1,154,138	0.026%	
Becton Dickinson And	3.7	6/6/27	1,956,000	2,042,545	0.046%	
Becton, Dickinson & Company			104,796	26,409,640	0.599%	
Beijing Enterprises Holdings			504,500	2,564,489	0.058%	
Berkshire Hathaway			35,667	7,603,134	0.173%	
Berkshire Hathaway Energy	5.15	11/15/43	1,350,000	1,651,390	0.037%	
Bermuda Government International Bond	4.14	1/3/23	615,000	641,912	0.015%	
Bermuda Government International Bond	4.85	2/6/24	644,000	700,356	0.016%	
Bhp			255,957	6,545,960	0.149%	
Bhp			54,734	1,591,039	0.036%	
Biogen	3.63	9/15/22	1,095,000	1,129,813	0.026%	
Biogen			4,712	1,101,995	0.025%	
BioMarin Pharmaceutical			6,068	519,724	0.012%	
BMW US Capital	3.4	8/13/21	2,835,000	2,891,173	0.066%	
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	702,144	701,143	0.016%	
BNP Paribas			168,893	8,006,426	0.182%	
Boardwalk Pipelines	4.95	12/15/24	780,000	831,016	0.019%	
Boardwalk Pipelines	4.45	7/15/27	385,000	393,462	0.009%	
Boeing			124,662	45,378,215	1.030%	
Booking Holdings	3.65	3/15/25	1,515,000	1,600,502	0.036%	
Booking Holdings	3.6	6/1/26	2,020,000	2,129,298	0.048%	
Booking Holdings			8,620	16,160,000	0.367%	
Boral Finance Pty	3	11/1/22	220,000	219,346	0.005%	
Boston Properties	3.65	2/1/26	1,165,000	1,210,119	0.027%	
Boston Properties	4.13	5/15/21	375,000	385,340	0.009%	
Boston Properties	3.13	9/1/23	625,000	638,691	0.014%	
Boston Scientific			135,500	5,823,790	0.132%	
BP, ADR			152,538	6,360,835	0.144%	
BP Capital Markets	1.77	9/19/19	680,000	678,949	0.015%	
Bpce	5.7	10/22/23	1,700,000	1,856,966	0.042%	
Bpce	4.5	3/15/25	1,000,000	1,053,552	0.024%	
Bpce	3	5/22/22	425,000	427,550	0.010%	
Bpce	4	9/12/23	1,350,000	1,403,523	0.032%	
Braskem Netherlands Finance BV	3.5	1/10/23	1,030,000	1,036,953	0.024%	
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	722,849	734,393	0.017%	
Bristol-Myers Squibb	2.9	7/26/24	1,330,000	1,358,459	0.031%	
Brixmor Operating Partnership	3.9	3/15/27	565,000	579,090	0.013%	
Brixmor Operating Partnership	4.13	6/15/26	1,220,000	1,269,981	0.029%	
Brixmor Operating Partnership	3.88	8/15/22	865,000	891,216	0.020%	
Broadcom			54,959	15,820,498	0.359%	
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	2,675,000	2,685,352	0.061%	
Brookfield Asset Management			6,604	315,539	0.007%	
Bunge Limited			12,614	702,726	0.016%	
Burberry			224,238	5,314,952	0.121%	
Burlington Northern Santa Fe	6.15	5/1/37	650,000	868,229	0.020%	
Burlington Northern Santa Fe	4.38	9/1/42	1,400,000	1,573,524	0.036%	
Burlington Stores			3,400	578,510	0.013%	
BX Trust 2018-GW	3.19	5/15/35	1,390,000	1,387,373	0.031%	
Cabot Oil & Gas			22,026	505,717	0.011%	
Camden Property Trust	2.95	12/15/22	565,000	575,012	0.013%	
Campbell Soup			21,457	859,782	0.020%	
Canadian Pacific Railway			11,562	2,719,845	0.062%	
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	800,000	841,877	0.019%	
Capital One Financial	3.45	4/30/21	2,730,000	2,778,332	0.063%	
Capital One Financial			12,260	1,112,472	0.025%	
Cardinal Health			1,300	61,230	0.001%	
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	515,000	514,226	0.012%	
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	1,185,000	1,198,552	0.027%	
Carpenter Technology	4.45	3/1/23	790,000	802,602	0.018%	
Caterpillar Financial Services	3.15	9/7/21	2,665,000	2,716,160	0.062%	
Cboe Global Markets			17,788	1,843,370	0.042%	
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	440,000	460,278	0.010%	
Celgene	4.63	5/15/44	1,200,000	1,358,786	0.031%	
Celgene	3.55	8/15/22	1,700,000	1,759,573	0.040%	
Celgene			15,120	1,397,693	0.032%	
Celulosa Arauco Y Constitucion	3.88	11/2/27	1,030,000	1,048,035	0.024%	
Centene			62,410	3,272,780	0.074%	
Central Japan Railway			24,400	4,892,394	0.111%	
CF Industries			38,800	1,812,348	0.041%	
Challenger Ltd/Australia			732,948	3,421,147	0.078%	

Charles Schwab				169,100	6,796,129	0.154%
Charter Communications				4,764	1,882,638	0.043%
Charter Communications Operating	4.33	4/30/25	1,561,225	1,558,883	0.035%	
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	2,465,000	2,675,225	0.061%	
Chevron				18,816	2,341,463	0.053%
Chicago O Hare International Airport	6.4	1/1/40	755,000	1,068,106	0.024%	
Chubb				80,392	11,840,938	0.269%
CIFC Funding 2015-V	3.44	10/25/27	2,375,000	2,360,715	0.054%	
Cigna	3.75	7/15/23	3,470,000	3,606,957	0.082%	
Cigna				133,659	21,057,975	0.478%
Cintas				4,053	961,736	0.022%
Cisco Systems				411,998	22,548,651	0.512%
Citibank NA	2.13	10/20/20	2,000,000	1,995,898	0.045%	
Citigroup	4.08	4/23/29	2,000,000	2,140,762	0.049%	
Citigroup	2.35	8/2/21	1,460,000	1,457,649	0.033%	
Citigroup				107,391	7,520,592	0.171%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	235,000	248,838	0.006%	
Citizens Bank NA/Providence RI	2.55	5/13/21	1,085,000	1,087,528	0.025%	
Citizens Financial	2.38	7/28/21	210,000	209,477	0.005%	
City of Los Angeles department of Airports	7.05	5/15/40	1,000,000	1,523,930	0.035%	
CK Hutchison Holdings				646,968	6,381,532	0.145%
Close Brothers				50,732	910,530	0.021%
CME Group				5,875	1,140,396	0.026%
CMS Energy	4.88	3/1/44	1,200,000	1,374,918	0.031%	
CMS Energy	4.7	3/31/43	840,000	913,987	0.021%	
Cnh Equipment Trust 2017	2.08	2/15/23	995,000	993,446	0.023%	
CNOOC Curtis Funding No 1 Pty	4.5	10/3/23	900,000	963,022	0.022%	
CNOOC Finance 2013	3	5/9/23	1,390,000	1,403,697	0.032%	
Coca-Cola				64,486	3,283,627	0.075%
Cognizant Technology Solutions				50,001	3,169,563	0.072%
Colombia Government International Bond	4	2/26/24	275,000	288,131	0.007%	
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	450,189	449,319	0.010%	
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	1,421,601	1,443,955	0.033%	
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	1,674,956	1,701,194	0.039%	
Columbia Pipeline	3.3	6/1/20	1,300,000	1,308,834	0.030%	
Comcast				289,930	12,258,240	0.278%
COMM 2014-LC15 Mortgage Trust	4.6	4/10/47	2,495,000	2,651,879	0.060%	
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	3,700,000	3,938,667	0.089%	
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	2,160,000	2,232,509	0.051%	
Commerzbank				156,888	1,126,664	0.026%
Compass Group				220,729	5,291,282	0.120%
Conagra Brands				409,982	10,872,723	0.247%
Concho Resources	3.75	10/1/27	665,000	684,950	0.016%	
Concho Resources				48,213	4,974,617	0.113%
Connecticut Avenue Securities Trust 2019-R03	3.15	9/25/31	1,301,388	1,301,975	0.030%	
ConocoPhillips				23,266	1,419,226	0.032%
Constellation Brands				1,996	393,092	0.009%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	127,576	130,764	0.003%	
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,805,000	1,833,153	0.042%	
Cooper Companies				1,296	436,609	0.010%
Corning				3,481	115,674	0.003%
Corteva				30,704	907,917	0.021%
CoStar Group				1,014	561,817	0.013%
Costco Wholesale				12,471	3,295,586	0.075%
Covestro				59,392	3,023,623	0.069%
Credit Agricole SA/London	3.75	4/24/23	2,125,000	2,196,154	0.050%	
Credit Suisse	3	12/14/23	1,385,000	1,391,342	0.032%	
CRH America Finance	3.95	4/4/28	2,600,000	2,675,468	0.061%	
Crown Castle International	3.4	2/15/21	485,000	491,545	0.011%	
Crown Castle International, REIT				22,808	2,973,023	0.067%
Crown Castle Towers	3.66	5/15/25	485,000	502,420	0.011%	
Crown Castle Towers	3.22	5/15/42	45,000	45,647	0.001%	
Crown Castle Towers	3.72	7/15/23	490,000	504,109	0.011%	
CSL				17,998	2,725,328	0.062%
CSX				36,243	2,804,121	0.064%
Ctrip.com International, ADR				29,980	1,106,562	0.025%
CVS Health	3.13	3/9/20	3,780,000	3,794,697	0.086%	
CVS Health				41,656	2,269,835	0.052%
CyberAgent				72,800	2,652,984	0.060%
Danaher				170,660	24,390,727	0.554%
Danone	2.95	11/2/26	1,925,000	1,917,695	0.044%	
Danske Bank				202,823	3,213,388	0.073%

Darden Restaurants			5,739	698,608	0.016%
DBS Group			370,600	7,119,246	0.162%
DCC			60,031	5,355,471	0.122%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	745,224	747,086	0.017%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	1,470,366	1,485,984	0.034%
Delta Air Lines	2.88	3/13/20	2,200,000	2,197,175	0.050%
Delta Air Lines	3.8	4/19/23	765,000	784,977	0.018%
Delta Air Lines			47,113	2,673,663	0.061%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	187,744	191,891	0.004%
Detroit City School District	6.65	5/1/29	2,000,000	2,541,160	0.058%
Devon Energy			73,500	2,096,220	0.048%
Diageo			196,553	8,459,728	0.192%
Direct Line Insurance			1,365,236	5,754,875	0.131%
Discover Financial Services	3.75	3/4/25	590,000	611,201	0.014%
Discover Financial Services	10.25	7/15/19	400,000	401,116	0.009%
DISH Network			5,463	209,834	0.005%
DNB			474,022	8,832,761	0.200%
Dollar General			63,706	8,610,503	0.195%
Dollar Tree			92,696	9,954,623	0.226%
Dominion Energy	2.58	7/1/20	640,000	639,132	0.015%
Dominion Energy	2.75	9/15/22	200,000	201,456	0.005%
Domino's Pizza			4,772	1,327,952	0.030%
Dow			32,014	1,578,610	0.036%
Dow Chemical	3.15	5/15/24	935,000	952,781	0.022%
DRIVEN BRANDS FUNDING	4.74	4/20/48	623,700	654,211	0.015%
Duke Energy	2.65	9/1/26	640,000	632,579	0.014%
Duke Energy	3.75	9/1/46	500,000	487,086	0.011%
DuPont de Nemours			79,503	5,968,290	0.135%
Eaton Vance	3.63	6/15/23	750,000	779,541	0.018%
Edison International			61,479	4,144,299	0.094%
Elanco Animal Health	3.91	8/27/21	370,000	378,790	0.009%
Elanco Animal Health			194,300	6,567,340	0.149%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	554,123	555,054	0.013%
Electric Power development			164,000	3,732,023	0.085%
Electronic Arts			64,091	6,489,855	0.147%
Elekta			315,446	4,585,559	0.104%
Element Fleet Management			768,733	5,611,918	0.127%
Eli Lilly			21,419	2,373,011	0.054%
Enbridge	4	10/1/23	690,000	724,446	0.016%
Enbridge	4.25	12/1/26	590,000	639,223	0.015%
Enbridge Energy Partners	5.5	9/15/40	245,000	285,577	0.006%
Enel Finance International	2.75	4/6/23	1,665,000	1,656,920	0.038%
Engie			508,411	7,709,291	0.175%
Eni	4	9/12/23	780,000	811,237	0.018%
Entergy			119,638	12,314,339	0.280%
Enterprise Fleet Financing	2.13	7/20/22	83,154	83,031	0.002%
EOG Resources	2.63	3/15/23	500,000	505,436	0.011%
EOG Resources			31,201	2,906,685	0.066%
E.ON			193,154	2,095,743	0.048%
Equinor			299,446	5,940,226	0.135%
Equity Residential, REIT			18,306	1,389,792	0.032%
ERAC USA Finance	3.85	11/15/24	435,000	458,446	0.010%
ERAC USA Finance	4.5	2/15/45	505,000	536,426	0.012%
Erste Group Bank			51,023	1,892,146	0.043%
Eutelsat Communications			209,583	3,914,191	0.089%
Eversource Energy			48,894	2,940,974	0.067%
Eversource Energy			22,536	1,707,327	0.039%
Express Scripts Holding	2.6	11/30/20	1,930,000	1,933,509	0.044%
Express Scripts Holding	3	7/15/23	810,000	819,606	0.019%
ExxonMobil			118,476	9,078,816	0.206%
Facebook			302,680	58,417,240	1.326%
Fannie Mae Connecticut Avenue Securities	3.08	10/25/30	1,099,510	1,099,768	0.025%
Fannie Mae Connecticut Avenue Securities	3.85	1/25/29	196,309	196,890	0.004%
Fannie Mae REMICS	4	6/25/44	1,499,110	1,554,333	0.035%
Federal Home Loan Mortgage	6	10/1/32	3,023	3,311	0.000%
Federal Home Loan Mortgage	4.6	10/1/36	20,442	21,581	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	178,549	194,033	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	547,847	588,520	0.013%
Federal Home Loan Mortgage	4.5	10/1/39	797,862	857,372	0.019%
Federal Home Loan Mortgage	4	10/1/40	7,767	8,195	0.000%
Federal Home Loan Mortgage	4	10/1/40	5,199	5,486	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	36,936	39,693	0.001%

Federal Home Loan Mortgage	3.5	10/1/43	844,556	877,082	0.020%
Federal Home Loan Mortgage	5	11/1/36	189,095	206,749	0.005%
Federal Home Loan Mortgage	4.85	11/1/36	36,679	38,872	0.001%
Federal Home Loan Mortgage	6	11/1/37	343	389	0.000%
Federal Home Loan Mortgage	4	11/1/40	720,776	760,447	0.017%
Federal Home Loan Mortgage	3.5	11/1/42	1,761,893	1,829,708	0.042%
Federal Home Loan Mortgage	3	1/1/29	640,746	655,196	0.015%
Federal Home Loan Mortgage	5.5	1/1/38	89,821	99,782	0.002%
Federal Home Loan Mortgage	4	1/1/41	251,644	265,504	0.006%
Federal Home Loan Mortgage	4	1/1/41	253,982	267,969	0.006%
Federal Home Loan Mortgage	2.5	1/1/43	559,742	558,140	0.013%
Federal Home Loan Mortgage	3	1/1/43	809,064	822,295	0.019%
Federal Home Loan Mortgage	3.5	1/1/44	2,275,647	2,363,161	0.054%
Federal Home Loan Mortgage	5	12/1/35	45,005	49,198	0.001%
Federal Home Loan Mortgage	5	12/1/35	12,527	13,696	0.000%
Federal Home Loan Mortgage	4.88	12/1/36	60,029	63,662	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	77,385	84,225	0.002%
Federal Home Loan Mortgage	4.5	12/1/39	74,214	79,732	0.002%
Federal Home Loan Mortgage	4.5	12/1/39	464,951	499,681	0.011%
Federal Home Loan Mortgage	4	12/1/40	1,672	1,764	0.000%
Federal Home Loan Mortgage	4	12/1/40	42,538	44,899	0.001%
Federal Home Loan Mortgage	4	12/1/41	74,920	79,047	0.002%
Federal Home Loan Mortgage	3	12/1/42	1,987,050	2,027,591	0.046%
Federal Home Loan Mortgage	3.5	12/1/42	446,287	463,480	0.011%
Federal Home Loan Mortgage	3.5	12/1/43	1,125,342	1,175,214	0.027%
Federal Home Loan Mortgage	6	2/1/28	1,314	1,445	0.000%
Federal Home Loan Mortgage	4.84	2/1/35	158,707	166,773	0.004%
Federal Home Loan Mortgage	4.87	2/1/37	65,375	68,866	0.002%
Federal Home Loan Mortgage	4	2/1/41	783,740	826,834	0.019%
Federal Home Loan Mortgage	2.5	2/1/43	358,295	357,270	0.008%
Federal Home Loan Mortgage	2.5	2/1/43	31,791	31,700	0.001%
Federal Home Loan Mortgage	2.5	2/1/43	75,724	75,508	0.002%
Federal Home Loan Mortgage	3.5	3/1/42	583,319	605,786	0.014%
Federal Home Loan Mortgage	2.5	3/1/43	128,845	128,477	0.003%
Federal Home Loan Mortgage	3	3/1/43	3,257,565	3,314,234	0.075%
Federal Home Loan Mortgage	3.5	3/1/45	1,842,689	1,909,764	0.043%
Federal Home Loan Mortgage	3.5	3/1/46	3,882,608	4,044,210	0.092%
Federal Home Loan Mortgage	5	4/1/40	35,025	38,075	0.001%
Federal Home Loan Mortgage	2.5	4/23/20	4,200,000	4,218,999	0.096%
Federal Home Loan Mortgage	2.5	5/1/30	2,152,988	2,170,309	0.049%
Federal Home Loan Mortgage	5	5/1/40	263,512	286,502	0.007%
Federal Home Loan Mortgage	4.5	5/1/42	337,483	362,752	0.008%
Federal Home Loan Mortgage	3.5	5/1/43	922,009	957,516	0.022%
Federal Home Loan Mortgage	7	6/1/32	5,964	6,140	0.000%
Federal Home Loan Mortgage	7	6/1/32	9,278	9,617	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	390,850	420,001	0.010%
Federal Home Loan Mortgage	4	6/1/42	1,726,623	1,828,199	0.041%
Federal Home Loan Mortgage	4.48	7/1/35	56,566	59,144	0.001%
Federal Home Loan Mortgage	5	7/1/40	213,353	231,968	0.005%
Federal Home Loan Mortgage	3.5	7/1/43	408,844	423,716	0.010%
Federal Home Loan Mortgage	6.5	8/1/32	14,444	16,567	0.000%
Federal Home Loan Mortgage	5	8/1/37	53,001	57,524	0.001%
Federal Home Loan Mortgage	6	8/1/38	23,484	26,511	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	96,495	103,699	0.002%
Federal Home Loan Mortgage	5	8/1/40	364,338	396,126	0.009%
Federal Home Loan Mortgage	5	8/1/40	119,961	130,428	0.003%
Federal Home Loan Mortgage	4.5	8/1/40	73,993	79,517	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	192,168	206,514	0.005%
Federal Home Loan Mortgage	3	8/1/43	1,056,901	1,075,288	0.024%
Federal Home Loan Mortgage	4	9/1/40	949,961	1,002,241	0.023%
Federal National Mortgage Assn.	4.5	10/1/20	1,018	1,039	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	128,921	133,033	0.003%
Federal National Mortgage Assn.	7	10/1/29	1,608	1,796	0.000%
Federal National Mortgage Assn.	7	10/1/30	274	274	0.000%
Federal National Mortgage Assn.	2.5	10/1/31	253,160	255,061	0.006%
Federal National Mortgage Assn.	5	10/1/34	293,708	318,832	0.007%
Federal National Mortgage Assn.	5	10/1/35	50,971	55,718	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	5,675	6,618	0.000%
Federal National Mortgage Assn.	3	10/1/37	2,124,113	2,162,315	0.049%
Federal National Mortgage Assn.	4	10/1/41	944,588	995,872	0.023%
Federal National Mortgage Assn.	3	10/1/42	105,750	107,916	0.002%
Federal National Mortgage Assn.	3	10/1/42	1,004,936	1,024,276	0.023%

Federal National Mortgage Assn.	4	10/1/45	66,270	69,300	0.002%
Federal National Mortgage Assn.	3	10/1/46	4,466,692	4,541,597	0.103%
Federal National Mortgage Assn.	3	10/1/46	3,584,044	3,635,301	0.083%
Federal National Mortgage Assn.	3	10/1/46	1,176,207	1,195,211	0.027%
Federal National Mortgage Assn.	3	10/1/46	753,885	764,667	0.017%
Federal National Mortgage Assn.	3.5	11/1/26	358,523	372,960	0.008%
Federal National Mortgage Assn.	3	11/1/27	186,668	190,994	0.004%
Federal National Mortgage Assn.	3	11/1/27	383,211	392,078	0.009%
Federal National Mortgage Assn.	3.5	11/1/32	1,091,840	1,138,113	0.026%
Federal National Mortgage Assn.	3	11/1/33	920,278	941,440	0.021%
Federal National Mortgage Assn.	6	11/1/34	15,187	17,216	0.000%
Federal National Mortgage Assn.	5	11/1/35	376,687	411,636	0.009%
Federal National Mortgage Assn.	3	11/1/36	1,653,667	1,686,541	0.038%
Federal National Mortgage Assn.	3	11/1/36	429,617	437,606	0.010%
Federal National Mortgage Assn.	5.5	11/1/36	33,353	37,052	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	19,006	21,839	0.000%
Federal National Mortgage Assn.	6	11/1/38	181,655	205,999	0.005%
Federal National Mortgage Assn.	4.5	11/1/39	78,021	83,746	0.002%
Federal National Mortgage Assn.	4	11/1/40	1,912,757	2,017,090	0.046%
Federal National Mortgage Assn.	4	11/1/40	974,344	1,028,562	0.023%
Federal National Mortgage Assn.	4	11/1/40	404,404	426,304	0.010%
Federal National Mortgage Assn.	4.5	11/1/40	527,270	564,643	0.013%
Federal National Mortgage Assn.	4	11/1/41	291,728	307,605	0.007%
Federal National Mortgage Assn.	3.5	11/1/45	4,920,600	5,086,269	0.115%
Federal National Mortgage Assn.	3.5	11/1/45	663,792	684,400	0.016%
Federal National Mortgage Assn.	3	11/1/45	752,635	763,003	0.017%
Federal National Mortgage Assn.	4	11/1/45	79,217	82,839	0.002%
Federal National Mortgage Assn.	3	11/1/46	1,573,498	1,597,875	0.036%
Federal National Mortgage Assn.	3	11/1/46	2,430,368	2,465,125	0.056%
Federal National Mortgage Assn.	3	11/1/46	354,004	360,818	0.008%
Federal National Mortgage Assn.	3	11/1/46	1,899,198	1,929,882	0.044%
Federal National Mortgage Assn.	3	11/1/46	543,221	553,676	0.013%
Federal National Mortgage Assn.	3	11/1/46	241,507	246,155	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	1,649,387	1,772,049	0.040%
Federal National Mortgage Assn.	3	11/1/47	4,227,586	4,294,504	0.097%
Federal National Mortgage Assn.	3.5	11/1/47	221,775	228,381	0.005%
Federal National Mortgage Assn.	3	11/1/48	2,470,431	2,496,138	0.057%
Federal National Mortgage Assn.	4.5	11/1/48	652,655	681,748	0.015%
Federal National Mortgage Assn.	5	11/1/48	1,114,241	1,181,392	0.027%
Federal National Mortgage Assn.	5.5	1/1/21	721	732	0.000%
Federal National Mortgage Assn.	3.5	1/1/26	1,175,000	1,212,758	0.028%
Federal National Mortgage Assn.	3	1/1/27	507,024	518,752	0.012%
Federal National Mortgage Assn.	6.5	1/1/28	1,101	1,221	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	1,218,010	1,226,763	0.028%
Federal National Mortgage Assn.	5.5	1/1/36	153,268	170,222	0.004%
Federal National Mortgage Assn.	3.5	1/1/36	820,765	850,958	0.019%
Federal National Mortgage Assn.	4.88	1/1/37	19,349	20,418	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	19,411	21,958	0.000%
Federal National Mortgage Assn.	4	1/1/41	4,750,000	4,908,179	0.111%
Federal National Mortgage Assn.	4	1/1/41	647,943	683,199	0.016%
Federal National Mortgage Assn.	4	1/1/41	1,811,530	1,910,097	0.043%
Federal National Mortgage Assn.	4	1/1/41	54,063	56,996	0.001%
Federal National Mortgage Assn.	4	1/1/42	1,700,966	1,793,533	0.041%
Federal National Mortgage Assn.	4.5	1/1/42	38,829	41,674	0.001%
Federal National Mortgage Assn.	4	1/1/43	451,188	475,703	0.011%
Federal National Mortgage Assn.	3	1/1/43	833,937	847,903	0.019%
Federal National Mortgage Assn.	3.5	1/1/44	2,441,154	2,528,197	0.057%
Federal National Mortgage Assn.	3.5	1/1/47	5,003,614	5,149,575	0.117%
Federal National Mortgage Assn.	3	1/1/47	1,301,360	1,326,411	0.030%
Federal National Mortgage Assn.	4.5	12/1/20	4,018	4,101	0.000%
Federal National Mortgage Assn.	7	12/1/27	1,487	1,671	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	32,654	37,964	0.001%
Federal National Mortgage Assn.	3	12/1/32	5,435,872	5,555,648	0.126%
Federal National Mortgage Assn.	6	12/1/35	82,696	93,770	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	2,129,746	2,365,773	0.054%
Federal National Mortgage Assn.	5	12/1/36	5,010	5,477	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	410,288	440,339	0.010%
Federal National Mortgage Assn.	4.5	12/1/39	476,058	511,267	0.012%
Federal National Mortgage Assn.	4	12/1/40	883,508	931,468	0.021%
Federal National Mortgage Assn.	4.5	12/1/40	415,880	446,598	0.010%
Federal National Mortgage Assn.	4	12/1/40	1,016,104	1,071,253	0.024%
Federal National Mortgage Assn.	4	12/1/41	276,098	291,084	0.007%

Federal National Mortgage Assn.	4.5	12/1/41	31,868	34,222	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	1,426,680	1,470,975	0.033%
Federal National Mortgage Assn.	3.5	12/1/45	3,566,323	3,677,049	0.083%
Federal National Mortgage Assn.	4	12/1/45	235,265	246,301	0.006%
Federal National Mortgage Assn.	3	12/1/46	1,223,820	1,247,376	0.028%
Federal National Mortgage Assn.	3	12/1/46	1,780,773	1,815,050	0.041%
Federal National Mortgage Assn.	3	12/1/46	1,170,068	1,188,972	0.027%
Federal National Mortgage Assn.	3	12/1/46	1,779,324	1,814,673	0.041%
Federal National Mortgage Assn.	3	12/1/46	2,085,297	2,118,987	0.048%
Federal National Mortgage Assn.	3	12/1/46	317,446	323,556	0.007%
Federal National Mortgage Assn.	4	12/1/46	250,612	262,067	0.006%
Federal National Mortgage Assn.	3.5	12/1/47	21,269	21,859	0.000%
Federal National Mortgage Assn.	4.5	12/1/48	1,087,324	1,137,508	0.026%
Federal National Mortgage Assn.	5	12/1/48	1,958,288	2,075,705	0.047%
Federal National Mortgage Assn.	3	2/1/27	1,099,217	1,124,643	0.026%
Federal National Mortgage Assn.	7	2/1/30	543	609	0.000%
Federal National Mortgage Assn.	7	2/1/30	727	847	0.000%
Federal National Mortgage Assn.	7	2/1/31	447	525	0.000%
Federal National Mortgage Assn.	3	2/1/33	3,376,229	3,449,659	0.078%
Federal National Mortgage Assn.	6	2/1/34	189,932	215,273	0.005%
Federal National Mortgage Assn.	5	2/1/34	100,333	108,987	0.002%
Federal National Mortgage Assn.	3.5	2/1/35	90,938	94,287	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	665,850	739,624	0.017%
Federal National Mortgage Assn.	5	2/1/36	565,151	617,840	0.014%
Federal National Mortgage Assn.	5	2/1/38	20,933	22,875	0.001%
Federal National Mortgage Assn.	5.5	2/1/40	25,370	27,439	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	358,000	384,476	0.009%
Federal National Mortgage Assn.	4	2/1/41	120,490	127,046	0.003%
Federal National Mortgage Assn.	4	2/1/41	1,018,501	1,073,920	0.024%
Federal National Mortgage Assn.	3	2/1/43	966,017	982,200	0.022%
Federal National Mortgage Assn.	3	2/1/43	1,230,433	1,251,008	0.028%
Federal National Mortgage Assn.	3	2/1/47	1,212,087	1,232,113	0.028%
Federal National Mortgage Assn.	3.5	2/1/47	940,148	967,574	0.022%
Federal National Mortgage Assn.	4	2/1/48	256,330	266,499	0.006%
Federal National Mortgage Assn.	6	3/1/21	49,089	49,891	0.001%
Federal National Mortgage Assn.	6.5	3/1/24	197	218	0.000%
Federal National Mortgage Assn.	6	3/1/28	450	493	0.000%
Federal National Mortgage Assn.	6	3/1/28	2,549	2,790	0.000%
Federal National Mortgage Assn.	7	3/1/31	26,093	29,026	0.001%
Federal National Mortgage Assn.	5	3/1/34	93,108	101,136	0.002%
Federal National Mortgage Assn.	5	3/1/36	147,567	161,310	0.004%
Federal National Mortgage Assn.	5	3/1/36	163,527	178,765	0.004%
Federal National Mortgage Assn.	6	3/1/37	225,244	255,411	0.006%
Federal National Mortgage Assn.	3	3/1/38	1,268,147	1,290,909	0.029%
Federal National Mortgage Assn.	4.5	3/1/41	20,274	21,772	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	517,952	556,263	0.013%
Federal National Mortgage Assn.	3	3/1/43	1,642,880	1,676,530	0.038%
Federal National Mortgage Assn.	3.5	3/1/43	1,893,037	1,960,527	0.045%
Federal National Mortgage Assn.	3.5	3/1/44	326,383	340,472	0.008%
Federal National Mortgage Assn.	4	3/1/44	3,061,166	3,238,404	0.074%
Federal National Mortgage Assn.	3	3/1/44	2,463,827	2,505,026	0.057%
Federal National Mortgage Assn.	4	3/1/46	250,523	261,972	0.006%
Federal National Mortgage Assn.	3.5	3/1/48	6,589,225	6,776,817	0.154%
Federal National Mortgage Assn.	4	3/1/49	2,574,944	2,676,840	0.061%
Federal National Mortgage Assn.	6	4/1/21	358	362	0.000%
Federal National Mortgage Assn.	4.5	4/1/23	36,279	37,421	0.001%
Federal National Mortgage Assn.	7	4/1/32	1,852	2,166	0.000%
Federal National Mortgage Assn.	5	4/1/35	100,073	109,363	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	14,314	15,899	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	76,790	87,040	0.002%
Federal National Mortgage Assn.	4.5	4/1/37	129,199	138,558	0.003%
Federal National Mortgage Assn.	3	4/1/43	2,592,236	2,635,714	0.060%
Federal National Mortgage Assn.	3.5	4/1/45	1,066,839	1,100,288	0.025%
Federal National Mortgage Assn.	3.5	4/1/47	1,284,866	1,322,348	0.030%
Federal National Mortgage Assn.	4	4/1/49	2,659,114	2,749,396	0.062%
Federal National Mortgage Assn.	2.5	5/1/32	1,093,078	1,102,000	0.025%
Federal National Mortgage Assn.	6	5/1/33	46,214	52,393	0.001%
Federal National Mortgage Assn.	6	5/1/36	72,716	82,456	0.002%
Federal National Mortgage Assn.	5	5/1/38	852	932	0.000%
Federal National Mortgage Assn.	5	5/1/38	247,585	270,688	0.006%
Federal National Mortgage Assn.	5.5	5/1/39	87,271	95,911	0.002%
Federal National Mortgage Assn.	5	5/1/40	260,557	283,052	0.006%



Federal National Mortgage Assn.	4.5	5/1/41	486,578	522,565	0.012%
Federal National Mortgage Assn.	6	5/1/42	58,900	66,778	0.002%
Federal National Mortgage Assn.	3.5	5/1/42	1,203,470	1,249,050	0.028%
Federal National Mortgage Assn.	3	5/1/43	467,847	475,694	0.011%
Federal National Mortgage Assn.	5.5	5/1/44	1,036,417	1,149,604	0.026%
Federal National Mortgage Assn.	3.5	5/1/47	2,663,499	2,736,810	0.062%
Federal National Mortgage Assn.	4.5	5/1/48	3,614,613	3,884,760	0.088%
Federal National Mortgage Assn.	4.5	5/1/48	3,267,081	3,431,929	0.078%
Federal National Mortgage Assn.	5	6/1/35	121,574	132,858	0.003%
Federal National Mortgage Assn.	6	6/1/36	130,215	147,657	0.003%
Federal National Mortgage Assn.	4.5	6/1/37	2,072	2,223	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	52,253	57,564	0.001%
Federal National Mortgage Assn.	3.5	6/1/38	680,675	701,936	0.016%
Federal National Mortgage Assn.	3.5	6/1/42	79,478	82,314	0.002%
Federal National Mortgage Assn.	3.5	6/1/42	123,852	128,273	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	203,539	212,103	0.005%
Federal National Mortgage Assn.	4	6/1/45	3,460,601	3,618,976	0.082%
Federal National Mortgage Assn.	3.5	6/1/46	666,409	697,883	0.016%
Federal National Mortgage Assn.	3.5	6/1/46	1,184,876	1,227,174	0.028%
Federal National Mortgage Assn.	3	6/1/47	629,729	642,603	0.015%
Federal National Mortgage Assn.	4	6/1/48	5,792,756	6,013,620	0.136%
Federal National Mortgage Assn.	3.5	6/1/49	2,509,550	2,568,346	0.058%
Federal National Mortgage Assn.	8	7/1/26	591	655	0.000%
Federal National Mortgage Assn.	7	7/1/26	3,194	3,409	0.000%
Federal National Mortgage Assn.	5	7/1/35	142,491	155,705	0.004%
Federal National Mortgage Assn.	4.34	7/1/35	36,777	38,271	0.001%
Federal National Mortgage Assn.	5	7/1/35	190,427	206,797	0.005%
Federal National Mortgage Assn.	4.5	7/1/39	71,605	76,863	0.002%
Federal National Mortgage Assn.	4.5	7/1/40	1,328,986	1,423,259	0.032%
Federal National Mortgage Assn.	5	7/1/40	116,731	126,827	0.003%
Federal National Mortgage Assn.	5	7/1/41	360,011	391,146	0.009%
Federal National Mortgage Assn.	3.5	7/1/42	1,453,700	1,505,484	0.034%
Federal National Mortgage Assn.	3.5	7/1/42	106,599	110,397	0.003%
Federal National Mortgage Assn.	3.5	7/1/43	2,156,754	2,247,740	0.051%
Federal National Mortgage Assn.	3	7/1/43	102,887	104,664	0.002%
Federal National Mortgage Assn.	3.5	7/1/45	1,123,476	1,161,299	0.026%
Federal National Mortgage Assn.	4	7/1/46	2,063,852	2,159,424	0.049%
Federal National Mortgage Assn.	4	7/1/48	9,304,045	9,633,678	0.219%
Federal National Mortgage Assn.	4.5	8/1/20	8,199	8,369	0.000%
Federal National Mortgage Assn.	8	8/1/24	170	180	0.000%
Federal National Mortgage Assn.	3	8/1/32	719,255	735,074	0.017%
Federal National Mortgage Assn.	6	8/1/34	1,830,023	2,074,512	0.047%
Federal National Mortgage Assn.	5	8/1/35	367,286	401,464	0.009%
Federal National Mortgage Assn.	6.5	8/1/36	3,896	4,408	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	428,105	475,389	0.011%
Federal National Mortgage Assn.	6	8/1/37	332,967	377,408	0.009%
Federal National Mortgage Assn.	5.5	8/1/37	195,922	217,065	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	351,589	410,483	0.009%
Federal National Mortgage Assn.	4.5	8/1/39	96,935	104,047	0.002%
Federal National Mortgage Assn.	4	8/1/42	2,166,272	2,284,168	0.052%
Federal National Mortgage Assn.	3.5	8/1/42	210,102	217,568	0.005%
Federal National Mortgage Assn.	3.5	8/1/43	4,144,626	4,292,540	0.097%
Federal National Mortgage Assn.	4.5	8/1/44	694,177	745,467	0.017%
Federal National Mortgage Assn.	2.5	8/1/46	1,903,823	1,889,529	0.043%
Federal National Mortgage Assn.	4	8/1/46	1,118,866	1,170,006	0.027%
Federal National Mortgage Assn.	4	8/1/47	5,858,686	6,131,979	0.139%
Federal National Mortgage Assn.	3	8/1/47	3,319,104	3,382,863	0.077%
Federal National Mortgage Assn.	3.5	8/1/47	1,939,456	2,010,283	0.046%
Federal National Mortgage Assn.	4	8/1/47	597,049	623,308	0.014%
Federal National Mortgage Assn.	5	9/1/19	3,919	4,010	0.000%
Federal National Mortgage Assn.	7	9/1/25	950	1,012	0.000%
Federal National Mortgage Assn.	7.5	9/1/26	318	342	0.000%
Federal National Mortgage Assn.	7	9/1/26	93	93	0.000%
Federal National Mortgage Assn.	3.5	9/1/28	2,342,179	2,425,442	0.055%
Federal National Mortgage Assn.	4.63	9/1/36	90	91	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	372,993	414,335	0.009%
Federal National Mortgage Assn.	6	9/1/38	298,689	337,410	0.008%
Federal National Mortgage Assn.	4.5	9/1/39	124,627	133,777	0.003%
Federal National Mortgage Assn.	6	9/1/39	37,981	43,072	0.001%
Federal National Mortgage Assn.	5.5	9/1/41	6,243	6,934	0.000%
Federal National Mortgage Assn.	3.5	9/1/43	708,887	737,926	0.017%
Federal National Mortgage Assn.	3.5	9/1/45	2,768,783	2,861,999	0.065%

Federal National Mortgage Assn.	4	9/1/45	172,425	180,307	0.004%
Federal National Mortgage Assn.	3.5	9/1/45	7,819,236	8,106,318	0.184%
Federal National Mortgage Assn.	4	9/1/46	128,323	134,188	0.003%
Federal National Mortgage Assn.	4.5	9/1/46	1,031,164	1,097,393	0.025%
Federal National Mortgage Assn.	3.5	9/1/46	2,864,132	2,947,140	0.067%
Federal National Mortgage Assn.	5	9/1/48	1,079,158	1,144,190	0.026%
Federal National Mortgage Assn.	3	9/1/48	1,525,656	1,544,085	0.035%
Federal National Mortgage Assn.	4.5	9/1/48	58,281	61,160	0.001%
Federal Realty Investment Trust	2.75	6/1/23	1,500,000	1,508,504	0.034%
Ferrari			18,028	2,910,080	0.066%
Fidelity National Financial	4.5	8/15/28	2,065,000	2,157,648	0.049%
Fidelity National Information			90,437	11,094,811	0.252%
Fidelity National Information Services	4.25	5/15/28	2,590,000	2,827,993	0.064%
Fifth Third Bancorp	3.5	3/15/22	340,000	349,258	0.008%
Fifth Third Bancorp			344,970	9,624,663	0.218%
Fifth Third Bank/Cincinnati OH	3.35	7/26/21	2,665,000	2,719,672	0.062%
First American Financial	4.6	11/15/24	415,000	440,086	0.010%
FirstEnergy Transmission	4.35	1/15/25	1,310,000	1,403,961	0.032%
First Republic Bank			16,499	1,611,127	0.037%
Fiserv	3.2	7/1/26	1,100,000	1,122,223	0.025%
Fiserv			86,832	7,915,605	0.180%
FleetCor Technologies			17,188	4,827,250	0.110%
Flowserve			22,215	1,170,508	0.027%
FMR	4.95	2/1/33	740,000	874,822	0.020%
FNF			9,014	363,264	0.008%
Ford Motor Credit	5.75	2/1/21	600,000	624,418	0.014%
Fortive			824	845,483	0.019%
Fortive			105,660	8,613,403	0.196%
Fortune Brands Home & Security			14,040	802,105	0.018%
Fox			5,641	206,686	0.005%
Fox			76,581	2,797,504	0.063%
Franklin Resources			16,027	557,740	0.013%
Freddie Mac Multifamily Structured PTCs	2.41	1/25/21	354,798	354,743	0.008%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	1,977,972	1,967,052	0.045%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	1,289,805	1,328,302	0.030%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	1,770,643	1,760,131	0.040%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	450,484	455,342	0.010%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	1,673,167	1,678,468	0.038%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	975,259	970,605	0.022%
Freddie Mac STACR Trust 2019-HQA2	3.1	4/25/49	390,000	390,123	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	5	12/25/27	651,876	658,217	0.015%
Freddie Mac Structured Agency Credit Risk debt Notes	5.25	4/25/28	799,094	814,106	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	1,383,888	1,388,425	0.032%
Freddie Mac Structured Agency Credit Risk debt Notes	5.15	9/25/28	350,920	354,308	0.008%
Fresenius			126,755	6,882,796	0.156%
Fresnillo	5.5	11/13/23	805,000	880,066	0.020%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	974,830	983,702	0.022%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,219,553	1,241,259	0.028%
Gam Holding			155,087	717,787	0.016%
Garrett Motion			2,628	40,340	0.001%
GATX	4.35	2/15/24	2,105,000	2,228,702	0.051%
GATX	2.6	3/30/20	160,000	160,031	0.004%
GATX	4.85	6/1/21	1,000,000	1,038,407	0.024%
GE			1,803,288	18,934,524	0.430%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	877,000	872,029	0.020%
General Electric	5.5	1/8/20	72,000	73,082	0.002%
General Electric	5.3	2/11/21	232,000	240,689	0.005%
General Motors	4	4/1/25	1,120,000	1,135,671	0.026%
General Motors Financial	4.2	11/6/21	1,335,000	1,373,475	0.031%
George Washington University	4.3	9/15/44	975,000	1,107,539	0.025%
Gilead Sciences	3.25	9/1/22	875,000	898,472	0.020%
Gilead Sciences	1.85	9/20/19	790,000	789,178	0.018%
Gilead Sciences			27,673	1,869,588	0.042%
GlaxoSmithKline, ADR			213,500	8,544,270	0.194%
Global Payments			76,884	12,311,435	0.279%
GMF Floorplan Owner Revolving Trust	2.22	1/18/22	1,240,000	1,238,803	0.028%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	1,855,000	1,871,208	0.042%
GN Store Nord			71,914	3,361,802	0.076%
Goldman Sachs	6.75	10/1/37	700,000	909,833	0.021%
Goldman Sachs	5.75	1/24/22	380,000	409,169	0.009%
Goldman Sachs	3	4/26/22	3,935,000	3,968,664	0.090%
Goldman Sachs	2.75	9/15/20	1,300,000	1,305,186	0.030%

Goldman Sachs			400	81,840	0.002%
Government National Mortgage Assn.	8	10/15/23	534	565	0.000%
Government National Mortgage Assn.	7.5	10/15/25	5,223	5,234	0.000%
Government National Mortgage Assn.	5	10/15/34	642,067	696,604	0.016%
Government National Mortgage Assn.	5	10/15/39	159,120	175,067	0.004%
Government National Mortgage Assn.	4	10/20/41	65,590	69,463	0.002%
Government National Mortgage Assn.	3.5	10/20/44	92,945	96,215	0.002%
Government National Mortgage Assn.	3.5	10/20/45	174,913	180,898	0.004%
Government National Mortgage Assn.	3.5	10/20/45	240,476	248,732	0.006%
Government National Mortgage Assn.	3	10/20/46	2,927,713	2,995,598	0.068%
Government National Mortgage Assn.	5	10/20/47	137,056	146,008	0.003%
Government National Mortgage Assn.	4	10/20/48	984,802	1,020,825	0.023%
Government National Mortgage Assn.	8	11/15/24	306	327	0.000%
Government National Mortgage Assn.	7.5	11/15/25	3,242	3,248	0.000%
Government National Mortgage Assn.	8	11/15/25	4,934	5,297	0.000%
Government National Mortgage Assn.	8	11/15/25	8,222	8,351	0.000%
Government National Mortgage Assn.	7.5	11/15/25	79	85	0.000%
Government National Mortgage Assn.	7.5	11/15/25	316	317	0.000%
Government National Mortgage Assn.	4.5	11/20/39	503,380	536,989	0.012%
Government National Mortgage Assn.	4.5	11/20/40	1,360,567	1,451,397	0.033%
Government National Mortgage Assn.	3.5	11/20/42	9,450	9,765	0.000%
Government National Mortgage Assn.	5	11/20/42	110,008	120,953	0.003%
Government National Mortgage Assn.	4	11/20/42	19,794	20,945	0.000%
Government National Mortgage Assn.	3	11/20/46	1,189,556	1,217,138	0.028%
Government National Mortgage Assn.	3	11/20/46	759,067	776,666	0.018%
Government National Mortgage Assn.	5	11/20/47	641,345	683,140	0.016%
Government National Mortgage Assn.	4	11/20/48	3,777,391	3,915,564	0.089%
Government National Mortgage Assn.	5	1/1/34	2,365,000	2,472,104	0.056%
Government National Mortgage Assn.	8	1/15/23	1,429	1,442	0.000%
Government National Mortgage Assn.	7.5	1/15/26	1,185	1,215	0.000%
Government National Mortgage Assn.	7.5	1/15/26	237	237	0.000%
Government National Mortgage Assn.	10	1/20/20	17	17	0.000%
Government National Mortgage Assn.	4.5	1/20/41	992,214	1,058,522	0.024%
Government National Mortgage Assn.	3.5	1/20/46	51,303	53,049	0.001%
Government National Mortgage Assn.	5	1/20/48	2,198,067	2,298,561	0.052%
Government National Mortgage Assn.	5.5	1/20/49	345,638	365,046	0.008%
Government National Mortgage Assn.	4.5	1/20/49	4,494,332	4,701,826	0.107%
Government National Mortgage Assn.	5	12/20/34	800,683	863,644	0.020%
Government National Mortgage Assn.	3.5	12/20/42	2,194,427	2,288,939	0.052%
Government National Mortgage Assn.	5	12/20/47	2,026,508	2,158,578	0.049%
Government National Mortgage Assn.	5	12/20/48	1,810,681	1,893,464	0.043%
Government National Mortgage Assn.	5.5	12/20/48	472,846	499,396	0.011%
Government National Mortgage Assn.	8.5	2/15/20	598	600	0.000%
Government National Mortgage Assn.	8	2/15/21	1,104	1,106	0.000%
Government National Mortgage Assn.	8	2/15/23	836	838	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,458	1,572	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,827	1,953	0.000%
Government National Mortgage Assn.	4	2/15/41	1,078,351	1,145,118	0.026%
Government National Mortgage Assn.	3.5	2/15/45	107,521	111,401	0.003%
Government National Mortgage Assn.	5.5	2/20/34	234,933	257,318	0.006%
Government National Mortgage Assn.	5.5	2/20/36	1,496	1,638	0.000%
Government National Mortgage Assn.	4	2/20/41	27,345	28,959	0.001%
Government National Mortgage Assn.	3.5	2/20/43	187,509	195,560	0.004%
Government National Mortgage Assn.	4	2/20/44	642,318	677,373	0.015%
Government National Mortgage Assn.	3.5	2/20/45	219,030	226,487	0.005%
Government National Mortgage Assn.	3.5	2/20/46	741,537	766,627	0.017%
Government National Mortgage Assn.	3.5	2/20/46	1,009,785	1,045,702	0.024%
Government National Mortgage Assn.	5	2/20/48	2,054,690	2,164,811	0.049%
Government National Mortgage Assn.	3.5	2/20/48	7,936,788	8,185,699	0.186%
Government National Mortgage Assn.	3.5	2/20/48	2,679,028	2,763,018	0.063%
Government National Mortgage Assn.	3.5	2/20/49	3,274,608	3,382,951	0.077%
Government National Mortgage Assn.	9.5	3/15/21	737	739	0.000%
Government National Mortgage Assn.	7.5	3/15/23	1,957	1,967	0.000%
Government National Mortgage Assn.	7.5	3/15/23	145	146	0.000%
Government National Mortgage Assn.	7.5	3/15/26	1,068	1,141	0.000%
Government National Mortgage Assn.	6.5	3/15/26	2,157	2,370	0.000%
Government National Mortgage Assn.	6.5	3/15/26	13,805	15,165	0.000%
Government National Mortgage Assn.	4.5	3/20/41	81,541	86,988	0.002%
Government National Mortgage Assn.	5	3/20/41	378,374	414,804	0.009%
Government National Mortgage Assn.	3.5	3/20/43	647,569	668,552	0.015%
Government National Mortgage Assn.	3.5	3/20/47	2,225,145	2,301,613	0.052%
Government National Mortgage Assn.	4.5	3/20/47	1,286,252	1,359,611	0.031%

Government National Mortgage Assn.	4	3/20/49	245,919	255,067	0.006%
Government National Mortgage Assn.	5.5	3/20/49	861,081	909,432	0.021%
Government National Mortgage Assn.	8	4/15/22	371	372	0.000%
Government National Mortgage Assn.	6.5	4/15/26	135	149	0.000%
Government National Mortgage Assn.	7.5	4/15/26	1,121	1,183	0.000%
Government National Mortgage Assn.	6	4/15/36	18,511	21,090	0.000%
Government National Mortgage Assn.	4.5	4/15/41	279,197	300,957	0.007%
Government National Mortgage Assn.	3	4/20/43	824,035	843,132	0.019%
Government National Mortgage Assn.	3.5	4/20/45	47,519	49,132	0.001%
Government National Mortgage Assn.	3	4/20/46	393,257	402,360	0.009%
Government National Mortgage Assn.	4.5	4/20/49	4,720,088	4,923,525	0.112%
Government National Mortgage Assn.	7.5	5/15/24	1,965	1,985	0.000%
Government National Mortgage Assn.	6.5	5/15/24	1,555	1,708	0.000%
Government National Mortgage Assn.	7.5	5/15/26	1,793	1,796	0.000%
Government National Mortgage Assn.	6.5	5/15/28	872	958	0.000%
Government National Mortgage Assn.	4	5/20/41	698,696	739,916	0.017%
Government National Mortgage Assn.	3.5	5/20/43	546,984	570,318	0.013%
Government National Mortgage Assn.	3.5	5/20/45	65,750	67,886	0.002%
Government National Mortgage Assn.	3.5	5/20/45	158,745	164,169	0.004%
Government National Mortgage Assn.	4	5/20/46	831,907	874,084	0.020%
Government National Mortgage Assn.	3.5	5/20/46	22,611	23,380	0.001%
Government National Mortgage Assn.	3.5	5/20/46	23,045	23,829	0.001%
Government National Mortgage Assn.	3.5	5/20/46	11,318	11,685	0.000%
Government National Mortgage Assn.	4	5/20/47	2,471,212	2,577,962	0.059%
Government National Mortgage Assn.	5.5	5/20/48	2,124,311	2,243,595	0.051%
Government National Mortgage Assn.	5	5/20/48	297,992	319,588	0.007%
Government National Mortgage Assn.	6.5	6/15/23	326	358	0.000%
Government National Mortgage Assn.	7.5	6/15/23	334	335	0.000%
Government National Mortgage Assn.	4.5	6/15/39	628,351	677,294	0.015%
Government National Mortgage Assn.	9	6/20/20	2,778	2,783	0.000%
Government National Mortgage Assn.	8.5	6/20/25	4,678	5,067	0.000%
Government National Mortgage Assn.	8.5	6/20/26	1,400	1,403	0.000%
Government National Mortgage Assn.	4	6/20/42	176,740	187,125	0.004%
Government National Mortgage Assn.	3.5	6/20/43	973,155	1,014,397	0.023%
Government National Mortgage Assn.	3.5	6/20/43	587,528	607,580	0.014%
Government National Mortgage Assn.	3.5	6/20/46	21,953	22,697	0.001%
Government National Mortgage Assn.	4.5	6/20/48	724,579	757,789	0.017%
Government National Mortgage Assn.	5	6/20/48	380,884	408,448	0.009%
Government National Mortgage Assn.	5	6/20/49	1,615,000	1,696,626	0.039%
Government National Mortgage Assn.	3.5	7/20/42	1,051,317	1,097,025	0.025%
Government National Mortgage Assn.	4	7/20/42	643,611	681,377	0.015%
Government National Mortgage Assn.	3.5	7/20/43	47,113	49,108	0.001%
Government National Mortgage Assn.	3	7/20/46	4,200,169	4,297,516	0.098%
Government National Mortgage Assn.	3	7/20/47	5,347,398	5,468,442	0.124%
Government National Mortgage Assn.	4	7/20/47	969,340	1,011,389	0.023%
Government National Mortgage Assn.	4.5	7/20/47	955,587	1,003,282	0.023%
Government National Mortgage Assn.	4.5	7/20/48	1,251,644	1,307,650	0.030%
Government National Mortgage Assn.	5	7/20/48	138,211	148,204	0.003%
Government National Mortgage Assn.	7.5	8/15/23	158	158	0.000%
Government National Mortgage Assn.	8	8/15/25	99	107	0.000%
Government National Mortgage Assn.	3.75	8/20/23	814	832	0.000%
Government National Mortgage Assn.	6	8/20/34	115,624	132,465	0.003%
Government National Mortgage Assn.	3.5	8/20/42	182,017	189,912	0.004%
Government National Mortgage Assn.	3	8/20/46	4,480,317	4,586,903	0.104%
Government National Mortgage Assn.	4	8/20/47	2,968,721	3,095,620	0.070%
Government National Mortgage Assn.	4.5	8/20/47	3,738,011	3,924,584	0.089%
Government National Mortgage Assn.	5	8/20/47	319,956	340,870	0.008%
Government National Mortgage Assn.	5	8/20/48	1,976,634	2,068,252	0.047%
Government National Mortgage Assn.	8.5	9/15/23	2,479	2,486	0.000%
Government National Mortgage Assn.	7.5	9/15/25	460	467	0.000%
Government National Mortgage Assn.	6.5	9/15/25	22,948	25,209	0.001%
Government National Mortgage Assn.	7.5	9/15/26	867	974	0.000%
Government National Mortgage Assn.	5	9/15/39	180,704	198,704	0.005%
Government National Mortgage Assn.	5	9/15/39	805,217	886,002	0.020%
Government National Mortgage Assn.	3.5	9/15/41	1,710,414	1,775,167	0.040%
Government National Mortgage Assn.	3	9/15/42	970,249	992,584	0.023%
Government National Mortgage Assn.	4.5	9/20/40	313,010	333,889	0.008%
Government National Mortgage Assn.	4	9/20/42	23,674	25,059	0.001%
Government National Mortgage Assn.	3.5	9/20/43	643,359	670,081	0.015%
Government National Mortgage Assn.	5	9/20/47	2,831,164	3,015,938	0.068%
Government National Mortgage Assn.	4.5	9/20/48	691,304	733,849	0.017%
Government National Mortgage Association	3	11/20/47	881,675	894,838	0.020%

Government National Mortgage Association	3	12/20/47	1,082,644	1,106,760	0.025%
Government National Mortgage Association	2.83	2/20/49	1,020,299	1,021,014	0.023%
Government National Mortgage Association	2.83	2/20/49	804,907	805,433	0.018%
Government National Mortgage Association	2.68	9/20/48	852,737	850,229	0.019%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	490,000	491,373	0.011%
Great Portland Estates			300,858	2,614,810	0.059%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	950,000	1,014,750	0.023%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	1,250,000	1,365,419	0.031%
Halliburton			66,056	1,502,113	0.034%
Hamamatsu Photonics KK			68,100	2,660,459	0.060%
Hardee s Funding	4.25	6/20/48	798,963	815,173	0.019%
Hardee s Funding	4.96	6/20/48	1,970,113	2,084,615	0.047%
Harris	3.83	4/27/25	570,000	597,677	0.014%
Harris			35,141	6,646,217	0.151%
HCA Healthcare			22,307	3,015,237	0.068%
Healthcare Realty Trust	3.63	1/15/28	1,075,000	1,085,874	0.025%
Healthcare Realty Trust	3.75	4/15/23	1,010,000	1,035,925	0.024%
Heathrow Funding	4.88	7/15/21	935,000	971,002	0.022%
Hess			11,809	750,698	0.017%
Hewlett Packard Enterprise	2.1	10/4/19	1,010,000	1,008,592	0.023%
High Street Funding Trust I	4.11	2/15/28	1,800,000	1,892,479	0.043%
Hilton Worldwide Holdings			52,987	5,178,949	0.118%
Hologic			23,880	1,146,718	0.026%
Home Depot			25,589	5,321,744	0.121%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	1,152,782	1,173,447	0.027%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	2,681,389	2,715,691	0.062%
Honda Motor			90,800	2,347,979	0.053%
Honeywell International			98,259	17,155,039	0.389%
HSBC Bank USA NA/New York NY	5.88	11/1/34	950,000	1,195,567	0.027%
HSBC Holdings	3.26	3/13/23	1,800,000	1,829,966	0.042%
Humana	2.63	10/1/19	300,000	300,111	0.007%
Humana			2,064	547,579	0.012%
Hyatt Hotels	3.38	7/15/23	275,000	281,048	0.006%
Hydro-Quebec	8.4	1/15/22	200,000	229,531	0.005%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	930,000	937,719	0.021%
Hyundai Capital America	3.45	3/12/21	3,145,000	3,182,737	0.072%
IAC/InterActiveCorp			14,737	3,205,740	0.073%
Iberdrola International BV	6.75	9/15/33	1,000,000	1,238,356	0.028%
IHS Markit			6,582	419,405	0.010%
Illinois State Toll Highway Authority	6.18	1/1/34	470,000	633,118	0.014%
Illinois Tool Works	3.9	9/1/42	1,200,000	1,319,053	0.030%
Illinois Tool Works			10,345	1,560,129	0.035%
Illumina			245	90,197	0.002%
Incyte			4,147	352,329	0.008%
Independence			1,022,531	3,402,259	0.077%
Indonesia Government International Bond	4.88	5/5/21	1,000,000	1,039,969	0.024%
Ing Groep	3.15	3/29/22	560,000	570,144	0.013%
ING Groep			661,217	7,659,366	0.174%
Inland Valley development Agency	5.5	3/1/33	695,000	777,476	0.018%
Inter-American development Bank	3.88	9/17/19	700,000	702,339	0.016%
Intercontinental Exchange	2.75	12/1/20	965,000	971,080	0.022%
Intercontinental Exchange	3.45	9/21/23	1,440,000	1,502,677	0.034%
Intercontinental Exchange			192,294	16,525,746	0.375%
International Paper	4.4	8/15/47	1,180,000	1,143,564	0.026%
International Paper			60,154	2,605,871	0.059%
Interpublic Group of	4	3/15/22	450,000	465,187	0.011%
Interpublic Group of	4.2	4/15/24	585,000	629,479	0.014%
Intesa Sanpaolo	3.38	1/12/23	660,000	656,491	0.015%
Intesa Sanpaolo	3.13	7/14/22	1,875,000	1,858,013	0.042%
Intesa Sanpaolo			1,587,527	3,398,580	0.077%
Intuit			56,738	14,827,342	0.337%
Intuitive Surgical			26,154	13,719,081	0.311%
Invesco Finance	3.13	11/30/22	480,000	490,823	0.011%
Jacobs Engineering Group			17,234	1,454,377	0.033%
JBG SMITH Properties, REIT			7,545	296,820	0.007%
J.B. Hunt Transport Services			16,662	1,523,073	0.035%
Jimmy Johns Funding	3.61	7/30/47	510,900	515,948	0.012%
JobsOhio Beverage System	3.99	1/1/29	1,225,000	1,333,413	0.030%
John deere Capital	2.35	1/8/21	1,255,000	1,258,559	0.029%
Johnson & Johnson			97,660	13,602,085	0.309%
Johnson Matthey			128,431	5,429,773	0.123%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	2,425,000	2,584,443	0.059%

JPMorgan Chase	4.5	1/24/22	2,000,000	2,106,924	0.048%
JPMorgan Chase	3.56	4/23/24	1,875,000	1,945,412	0.044%
JPMorgan Chase	3.38	5/1/23	1,080,000	1,109,343	0.025%
JPMorgan Chase	2.75	6/23/20	2,445,000	2,454,577	0.056%
JPMorgan Chase	3.88	7/24/38	2,460,000	2,564,806	0.058%
JPMorgan Chase			136,683	15,281,159	0.347%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	1,201,465	1,219,287	0.028%
Juniper Networks			22,125	589,189	0.013%
Kaiser Foundation Hospitals	3.5	4/1/22	625,000	647,669	0.015%
Kansas City Southern			9,652	1,175,807	0.027%
Kering			10,082	5,950,628	0.135%
Keurig Dr Pepper	3.55	5/25/21	1,710,000	1,743,024	0.040%
Keurig Dr Pepper			29,103	841,077	0.019%
KeyBank NA/Cleveland OH	3.35	6/15/21	2,675,000	2,729,747	0.062%
KeyCorp			19,306	342,682	0.008%
Keysight Technologies	3.3	10/30/19	1,870,000	1,871,934	0.042%
Keysight Technologies			76,027	6,827,985	0.155%
Kilroy Realty	4.38	10/1/25	480,000	512,910	0.012%
Kilroy Realty	3.45	12/15/24	1,350,000	1,388,120	0.032%
Kimberly-Clark			17,519	2,334,932	0.053%
Kingfisher			1,632,631	4,450,046	0.101%
Kirin Holdings			132,300	2,856,688	0.065%
KKR			18,865	476,719	0.011%
KLA-Tencor			18,193	2,150,413	0.049%
Knorr-Bremse			34,113	3,805,234	0.086%
Koninklijke Philips			344,595	14,981,600	0.340%
Koninklijke Philips			1,561	43,739	0.001%
Kraft Heinz			14,000	434,560	0.010%
Kroger			40,462	878,430	0.020%
KT			99,015	2,455,440	0.056%
L3 Technologies			1,987	487,153	0.011%
Lam Research			7,410	1,391,894	0.032%
Largan Precision			25,000	3,122,340	0.071%
Legrand			50,856	3,718,022	0.084%
Liberty Broadband			24,089	2,510,556	0.057%
Liberty Mutual	4.25	6/15/23	410,000	432,985	0.010%
Liberty Mutual	4.85	8/1/44	1,700,000	1,856,563	0.042%
Linde			58,324	11,711,459	0.266%
Lloyds Banking Group			8,089,213	5,809,855	0.132%
LM Ericsson			432,810	4,108,114	0.093%
L'Oreal			31,915	9,074,338	0.206%
Lowe's			16,159	1,630,605	0.037%
Macquarie Group			69,830	6,159,433	0.140%
Magna International			151,887	7,548,784	0.171%
Manufacturers & Traders Trust	3.62	12/28/20	834,000	834,432	0.019%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	263,307	0.006%
Marathon Petroleum			30,392	1,698,305	0.039%
Marriott			43,654	6,124,220	0.139%
Marsh & McLennan	3.5	6/3/24	3,060,000	3,176,993	0.072%
Marsh & McLennan			104,311	10,405,022	0.236%
Marvell Technology Group			91,525	2,184,702	0.050%
Maryland HHEFA	4.67	7/1/36	1,800,000	2,058,876	0.047%
MassMutual Global Funding II	1.95	9/22/20	1,496,000	1,491,525	0.034%
MasterCard			107,454	28,424,807	0.645%
Maxim Integrated Products			40,276	2,409,310	0.055%
Mayo Clinic	4	11/15/47	1,500,000	1,619,274	0.037%
McDonald's			84,661	17,580,703	0.399%
McKesson			3,757	504,903	0.011%
Medtronic			108,160	10,533,702	0.239%
Meggitt			1,054,982	7,028,753	0.160%
Melrose Industries			1,762,321	4,051,170	0.092%
Merck			141,397	11,856,138	0.269%
MetLife			50,071	2,487,027	0.056%
Metropolitan Life Global Funding I	3.45	10/9/21	2,605,000	2,667,095	0.061%
Metropolitan Transportation Authority	7.34	11/15/39	240,000	367,464	0.008%
Metropolitan Transportation Authority	5.87	11/15/39	700,000	901,719	0.020%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	500,000	648,090	0.015%
Mexico Government International Bond	4.13	1/21/26	960,000	1,006,320	0.023%
MGM Resorts International			39,381	1,125,115	0.026%
Microchip Technology	3.92	6/1/21	650,000	661,547	0.015%
Microchip Technology			27,646	2,396,908	0.054%
Micron Technology			183,955	7,098,823	0.161%

Microsoft			760,981	101,941,015	2.314%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	2,640,000	2,815,436	0.064%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	149,231	149,083	0.003%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	1,597,373	1,619,163	0.037%
Miraca Holdings			51,400	1,171,195	0.027%
Mississippi Power	3.95	3/30/28	1,435,000	1,502,056	0.034%
Mitsubishi Corporation			207,700	5,488,554	0.125%
Mitsubishi Electric			705,500	9,326,767	0.212%
Mitsubishi Ufj Financial	3.54	7/26/21	3,420,000	3,492,008	0.079%
Mitsubishi UFJ Financial			1,344,500	6,403,820	0.145%
Mitsubishi UFJ Lease & Finance			532,400	2,829,142	0.064%
Mitsui Fudosan			236,000	5,735,788	0.130%
Mitsui Mining & Smelting			75,000	1,802,821	0.041%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	1,445,000	1,444,551	0.033%
Moncler			124,108	5,319,435	0.121%
Mondelez International			63,049	3,398,341	0.077%
Moody's			700	136,717	0.003%
Morgan Stanley	4.3	1/27/45	1,150,000	1,258,373	0.029%
Morgan Stanley	3.97	7/22/38	1,445,000	1,505,908	0.034%
Morgan Stanley	6.25	8/9/26	755,000	907,873	0.021%
Morgan Stanley			203,880	8,931,983	0.203%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	1,670,000	1,769,945	0.040%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	1,375,000	1,461,759	0.033%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	2,775,000	2,956,874	0.067%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	495,000	502,164	0.011%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	1,440,000	1,536,519	0.035%
Morocco Government International Bond	4.25	12/11/22	1,400,000	1,464,750	0.033%
Motorola Solutions			55,526	9,257,850	0.210%
M&T Bank	3.55	7/26/23	2,740,000	2,886,450	0.066%
Munich Re			39,229	9,833,047	0.223%
Murata Manufacturing			84,200	3,790,746	0.086%
MVW Owner Trust 2013-1	2.15	4/22/30	71,628	71,367	0.002%
Nabors Industries	5.5	1/15/23	675,000	631,125	0.014%
National Bank of Canada			131,000	6,223,138	0.141%
National Grid			472,344	5,023,336	0.114%
National Rural Utilities Cooperative Finance	2.9	3/15/21	3,220,000	3,263,438	0.074%
National Rural Utilities Cooperative Finance	2.35	6/15/20	725,000	725,218	0.016%
NAVER			18,446	1,823,035	0.041%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,980,000	2,021,032	0.046%
Nestle			280,795	29,068,519	0.660%
Netflix			45,687	16,781,749	0.381%
New Jersey Turnpike Authority	7.41	1/1/40	415,000	641,984	0.015%
Newmont Goldcorp	3.63	6/9/21	1,260,000	1,281,707	0.029%
New Orleans Hotel Trust 2019-HNLA	3.98	4/15/32	845,000	842,155	0.019%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	950,000	1,214,623	0.028%
New York City Water & Sewer System	6.01	6/15/42	245,000	347,829	0.008%
New York Life Global Funding	1.5	10/24/19	2,960,000	2,952,739	0.067%
New York Life Global Funding	3.25	8/6/21	2,095,000	2,142,885	0.049%
New York State dormitory Authority	5.63	3/15/39	1,300,000	1,609,959	0.037%
NextEra Energy			37,309	2,443,924	0.055%
NextEra Energy			118,068	24,187,410	0.549%
Nielsen Holdings			7,337	165,816	0.004%
Nike			47,880	4,019,526	0.091%
Nippon Telegraph & Telephone			344,100	16,031,522	0.364%
NiSource	3.95	3/30/48	1,775,000	1,767,392	0.040%
NiSource	3.49	5/15/27	1,730,000	1,785,152	0.041%
NiSource			207,768	5,983,718	0.136%
Nordea Bank Abp	2.13	5/29/20	1,500,000	1,498,334	0.034%
Nordea Bank Abp			429,944	3,121,905	0.071%
Norfolk Southern	3	4/1/22	1,085,000	1,105,556	0.025%
Norfolk Southern			2,500	498,325	0.011%
Northrop Grumman			47,865	15,465,660	0.351%
Norwegian Cruise Line Holdings			8,707	466,956	0.011%
Novartis			199,219	18,187,051	0.413%
Novo Nordisk			67,193	3,432,030	0.078%
Nstar Electric	2.38	10/15/22	565,000	567,310	0.013%
Nucor	3.95	5/1/28	2,140,000	2,307,466	0.052%
Nutrien	4	12/15/26	830,000	866,014	0.020%
NVIDIA			26,273	4,314,815	0.098%
NVR			520	1,752,530	0.040%
NXP Semiconductors			146,269	14,277,317	0.324%
Occidental Petroleum	3	2/15/27	2,320,000	2,293,928	0.052%

Occidental Petroleum				183,608	9,231,810	0.210%
Octagon Investment Partners XXIII	3.45	7/15/27	1,320,000	1,315,966	0.030%	
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	830,000	847,610	0.019%	
Omron			75,600	3,964,923	0.090%	
Oracle			33,717	1,920,857	0.044%	
O Reilly Automotive	4.88	1/14/21	1,000,000	1,031,596	0.023%	
O Reilly Automotive	3.8	9/1/22	370,000	383,593	0.009%	
O Reilly Automotive	3.6	9/1/27	1,825,000	1,870,357	0.042%	
O'Reilly Automotive			5,216	1,926,373	0.044%	
OZLM VIII	3.76	10/17/29	1,945,000	1,942,444	0.044%	
OZLM VIII	4.39	10/17/29	1,295,000	1,289,820	0.029%	
PACCAR			45,379	3,251,859	0.074%	
PACCAR Financial	1.95	2/27/20	920,000	917,704	0.021%	
PACCAR Financial	3.1	5/10/21	2,190,000	2,226,323	0.051%	
Pacific Gas & Electric	4	12/1/46	898,000	814,935	0.018%	
Pacific Gas & Electric	3.95	12/1/47	1,169,000	1,057,945	0.024%	
PacifiCorp	3.85	6/15/21	900,000	924,722	0.021%	
Packaging Corp of America	4.5	11/1/23	395,000	422,434	0.010%	
Packaging Corp of America	3.65	9/15/24	785,000	812,044	0.018%	
Packaging Corporation of America			45,768	4,362,606	0.099%	
Panasonic			484,600	4,047,938	0.092%	
Partners Healthcare System	3.44	7/1/21	1,150,000	1,180,169	0.027%	
PayPal Holdings			126,036	14,426,081	0.327%	
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	1,250,000	1,255,754	0.029%	
PepsiCo			46,957	6,157,471	0.140%	
Persimmon			163,427	4,151,869	0.094%	
Pertamina Persero PT	4.3	5/20/23	1,250,000	1,307,429	0.030%	
Perusahaan Gas Negara	5.13	5/16/24	1,105,000	1,189,489	0.027%	
Petroleos Mexicanos	6	3/5/20	668,000	677,185	0.015%	
Pfizer			511,328	22,150,729	0.503%	
Philadelphia Authority for Industrial development	3.96	4/15/26	805,000	846,771	0.019%	
Philip Morris International			99,538	7,816,719	0.177%	
PICC Property & Casualty			2,292,000	2,473,062	0.056%	
Ping An Insurance			569,000	6,842,152	0.155%	
Pioneer Natural Resources			16,042	2,468,222	0.056%	
Planet Fitness Master Issuer	4.26	9/5/48	3,101,563	3,195,199	0.073%	
PNC Bank NA	3.5	6/8/23	1,330,000	1,386,980	0.031%	
PNC Financial Services	3.3	3/8/22	1,100,000	1,129,904	0.026%	
PNC Financial Services Group			31,437	4,315,671	0.098%	
Pola Orbis Holdings			66,400	1,860,668	0.042%	
Port Authority of New York & New Jersey	5.31	8/1/46	1,400,000	1,550,612	0.035%	
PPG Industries			10,279	1,199,662	0.027%	
PPL Capital Funding	3.1	5/15/26	2,200,000	2,189,695	0.050%	
Pricoa Global Funding I	3.45	9/1/23	2,650,000	2,762,885	0.063%	
Pricoa Global Funding I	1.45	9/13/19	675,000	673,489	0.015%	
Principal Financial	3.4	5/15/25	2,460,000	2,555,325	0.058%	
Procter & Gamble			64,870	7,112,996	0.161%	
Progress Energy	4.4	1/15/21	450,000	461,978	0.010%	
Progressive			22,167	1,771,808	0.040%	
Prologis, REIT			179,502	14,378,110	0.326%	
Providence Health & Services Obligated	4.38	10/1/23	1,310,000	1,416,065	0.032%	
Province of Alberta Canada	2.2	7/26/22	3,050,000	3,068,364	0.070%	
Province of Ontario Canada	2.55	2/12/21	1,980,000	1,997,024	0.045%	
Province of Ontario Canada	2.4	2/8/22	2,300,000	2,325,721	0.053%	
Province of Quebec Canada	2.88	10/16/24	2,000,000	2,069,364	0.047%	
Province of Quebec Canada	3.5	7/29/20	750,000	761,152	0.017%	
Prudential			462,298	10,092,452	0.229%	
Prudential Financial			19,121	1,931,221	0.044%	
Prysmian			163,973	3,387,966	0.077%	
Public Service Co of Colorado	3.2	11/15/20	325,000	328,509	0.007%	
Public Storage, REIT			32,930	7,842,938	0.178%	
Qualcomm			171,279	13,029,194	0.296%	
QVC	4.45	2/15/25	140,000	141,600	0.003%	
QVC	4.38	3/15/23	770,000	781,058	0.018%	
QVC	4.85	4/1/24	1,645,000	1,697,299	0.039%	
Raymond James Financial	3.63	9/15/26	210,000	215,212	0.005%	
Raymond James Financial			10,552	892,172	0.020%	
Recruit Holdings			156,600	5,243,263	0.119%	
Regency Centers, REIT			10,720	715,453	0.016%	
Regeneron Pharmaceuticals			787	246,331	0.006%	
Reinsurance Group of America	5	6/1/21	630,000	658,262	0.015%	
REI - SECURITY LENDING COLLATERAL			3,770,742	37,707,423	0.856%	



RELX Capital	3.5	3/16/23	840,000	866,250	0.020%
Renesas Electronics			307,000	1,527,252	0.035%
Republic of Poland Government International Bond	3.25	4/6/26	1,030,000	1,090,605	0.025%
Republic of South Africa Government International Bond	5.5	3/9/20	1,405,000	1,429,292	0.032%
Republic of South Africa Government International Bond	5.88	9/16/25	495,000	543,323	0.012%
Republic Services	3.38	11/15/27	1,045,000	1,084,472	0.025%
Republic Services	5.5	9/15/19	400,000	402,322	0.009%
Republic Services			31,112	2,695,544	0.061%
Resideo Technologies			4,450	97,544	0.002%
Restaurant Brands International			38,898	2,704,967	0.061%
Rio Tinto			37,933	2,777,653	0.063%
Roche Holding			61,796	17,376,289	0.394%
Rogers Communications	3.63	12/15/25	610,000	639,631	0.015%
Roper Technologies	3	12/15/20	1,160,000	1,166,950	0.026%
Roper Technologies	3.8	12/15/26	1,085,000	1,124,721	0.026%
Roper Technologies			35,331	12,940,332	0.294%
Ross Stores			105,957	10,502,458	0.238%
Royal Caribbean Cruises			32,533	3,943,325	0.090%
Royal Dutch Shell, ADR			150,800	9,913,592	0.225%
RPM			11,709	715,537	0.016%
Rsa Insurance			384,272	2,816,169	0.064%
Sabine Pass Liquefaction	4.2	3/15/28	1,335,000	1,398,413	0.032%
Salesforce.com			111,471	16,913,495	0.384%
Samsonite International			911,400	2,097,214	0.048%
Samsung Electronics			263,387	10,725,214	0.243%
San Diego Gas & Electric	4.1	6/15/49	2,570,000	2,667,249	0.061%
Sanofi			107,085	9,254,534	0.210%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	1,270,000	1,275,301	0.029%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,365,000	1,383,888	0.031%
Santander UK	3.75	11/15/21	1,360,000	1,395,276	0.032%
Santander UK	2.35	9/10/19	1,375,000	1,374,413	0.031%
Scentre			1,282,252	3,460,517	0.079%
Schlumberger			25,908	1,029,584	0.023%
Sealed Air			20,935	895,599	0.020%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	530,000	514,849	0.012%
Sempra Energy			10,500	1,189,698	0.027%
Sempra Energy	2.4	2/1/20	2,485,000	2,481,742	0.056%
Sempra Energy			5,577	622,980	0.014%
Sempra Energy			151,616	20,838,103	0.473%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	1,359,657	1,383,212	0.031%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,440,274	2,506,553	0.057%
ServiceNow			47,645	13,081,888	0.297%
Seven & i Holdings			167,100	5,661,579	0.129%
Sherwin-Williams			4,359	1,997,686	0.045%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	2,870,000	2,895,092	0.066%
Siemens			129,469	15,413,975	0.350%
Siemens Healthineers			83,203	3,506,004	0.080%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	140,887	140,793	0.003%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	114,889	114,714	0.003%
Simon Property Group, REIT			5,392	861,426	0.020%
Sky	2.63	9/16/19	355,000	355,001	0.008%
SL Green Realty, REIT			7,236	581,557	0.013%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	422,000	440,197	0.010%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,230,000	1,289,908	0.029%
SMC			10,600	3,973,677	0.090%
SOFTBANK GROUP CORP			80,400	3,872,491	0.088%
Solvay Finance America	3.4	12/3/20	1,890,000	1,908,807	0.043%
Sonic Capital	4.03	2/20/48	253,513	260,537	0.006%
Sony			72,500	3,809,875	0.086%
South32			1,135,946	2,546,383	0.058%
South Carolina Public Service Authority	5.78	12/1/41	2,000,000	2,566,180	0.058%
Southeast Supply Header	4.25	6/15/24	905,000	936,346	0.021%
Southern Company			158,188	8,744,633	0.198%
Southern Power	5.15	9/15/41	1,200,000	1,309,630	0.030%
Spectra Energy Partners	3.38	10/15/26	480,000	489,313	0.011%
Spectra Energy Partners	4.75	3/15/24	1,145,000	1,239,103	0.028%
S&P Global			20,056	4,568,556	0.104%
Spirit AeroSystems Holdings			43,600	3,547,732	0.081%
Splunk			38,259	4,811,069	0.109%
Standard Chartered			495,521	4,495,317	0.102%
Stanley Electric			107,900	2,660,495	0.060%
Starbucks			16,559	1,388,141	0.032%

Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	1,231,352	1,249,967	0.028%
State Grid Overseas Investment 2016	3.75	5/2/23	1,175,000	1,225,176	0.028%
State Grid Overseas Investment 2016	2.25	5/4/20	2,225,000	2,221,493	0.050%
State of California	7.63	3/1/40	2,200,000	3,471,468	0.079%
State Street	3.1	5/15/23	265,000	271,602	0.006%
State Street			14,385	806,423	0.018%
Stericycle			11,985	572,284	0.013%
Stora Enso			454,331	5,346,421	0.121%
Storebrand			745,912	5,489,929	0.125%
Stroeer SE & Co KGaA			48,759	3,663,075	0.083%
Stryker			105,199	21,626,810	0.491%
Sumitomo Corporation			607,000	9,219,160	0.209%
Sumitomo Mitsui Financial	3.75	7/19/23	2,045,000	2,137,025	0.049%
Sumitomo Mitsui Trust Holdings			113,854	4,136,500	0.094%
Sumitomo Rubber Industries			147,600	1,709,541	0.039%
Sun Life Financial			203,700	8,435,456	0.191%
SunTrust Bank/Atlanta GA	3.5	8/2/22	2,730,000	2,790,740	0.063%
Suzuki Motor			95,200	4,478,793	0.102%
Svenska Handelsbanken	3.35	5/24/21	1,825,000	1,858,834	0.042%
Svenska Handelsbanken			635,802	6,274,538	0.142%
Symantec			173,096	3,766,569	0.085%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	920,000	933,276	0.021%
Synchrony Financial			36,305	1,258,694	0.029%
Syngenta Finance	3.7	4/24/20	1,830,000	1,838,694	0.042%
Synopsys			69,122	8,895,310	0.202%
Taiwan Semiconductor Manufacturing			1,475,969	11,288,779	0.256%
Takeda Pharmaceutical, ADR			126,353	2,236,448	0.051%
Tampa Electric	6.15	5/15/37	1,000,000	1,294,386	0.029%
Targa Resources			68,576	2,692,294	0.061%
Tarrant County Cultural Education Facilities Finance	4.37	11/15/47	1,200,000	1,359,732	0.031%
TC Energy			230,883	11,433,326	0.260%
TD Ameritrade Holding			193,511	9,660,069	0.219%
Teachers Insurance & Annuity Association of America	4.9	9/15/44	1,800,000	2,104,821	0.048%
TechnoPro Holdings			34,000	1,814,969	0.041%
TE Connectivity			5,900	565,102	0.013%
Telecom Italia			3,871,434	2,007,363	0.046%
Teleflex			6,100	2,020,015	0.046%
Telefonica			454,940	3,741,108	0.085%
Telefonica Deutschland Holding			1,413,631	3,953,703	0.090%
Telstra			418,239	1,130,963	0.026%
Tencent Holdings	2.99	1/19/23	960,000	967,824	0.022%
Tencent Holdings	3.6	1/19/28	2,095,000	2,140,309	0.049%
Tencent Holdings			426,200	19,281,046	0.438%
Tesla			1,339	299,213	0.007%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	1,465,000	1,410,063	0.032%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	3,750,000	3,745,313	0.085%
Texas Instruments			26,836	3,079,699	0.070%
Textron			28,654	1,519,808	0.034%
Thermo Fisher Scientific			92,306	27,108,426	0.615%
THK			201,200	4,839,561	0.110%
Thomson Reuters	3.35	5/15/26	405,000	406,323	0.009%
Time Warner Cable	5	2/1/20	485,000	491,709	0.011%
Time Warner Cable	6.55	5/1/37	450,000	515,294	0.012%
Time Warner Cable	6.75	6/15/39	530,000	611,966	0.014%
Time Warner Cable	4	9/1/21	200,000	205,119	0.005%
TJX			26,424	1,397,301	0.032%
Tokio Marine Holdings			155,400	7,797,253	0.177%
Tokyo Electron			31,900	4,483,716	0.102%
Toronto-Dominion Bank	3.25	6/11/21	1,595,000	1,626,594	0.037%
Toronto-Dominion Bank	3.5	7/19/23	1,235,000	1,291,990	0.029%
Toronto-Dominion Bank	3.63	9/15/31	305,000	309,754	0.007%
Tosoh			61,000	860,401	0.020%
Total			246,850	13,846,758	0.314%
Total, ADR			190,859	10,648,024	0.242%
Total System Services			6,100	782,447	0.018%
Towd Point Mortgage Trust 2015-3	3	3/25/54	507,591	509,023	0.012%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	621,195	622,173	0.014%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	792,986	794,567	0.018%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	589,722	591,840	0.013%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	658,618	662,309	0.015%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	722,423	718,190	0.016%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	411,342	412,924	0.009%

Towd Point Mortgage Trust 2017-6	2.75	10/25/57	1,204,245	1,213,191	0.028%
Towd Point Mortgage Trust 2018-1	3	1/25/58	632,748	639,323	0.015%
Toyota Motor	3.18	7/20/21	1,505,000	1,539,579	0.035%
Toyota Motor			174,800	10,848,756	0.246%
Toyota Motor Credit	2.95	4/13/21	2,690,000	2,726,259	0.062%
Transcontinental Gas Pipe Line	4.6	3/15/48	1,645,000	1,732,861	0.039%
TransUnion			19,689	1,447,338	0.033%
Transurban Finance Co Pty	4.13	2/2/26	335,000	349,193	0.008%
Transurban Finance Co Pty	3.38	3/22/27	395,000	392,547	0.009%
Travelers	6.25	6/15/37	750,000	1,025,976	0.023%
Trinity Health	4.13	12/1/45	725,000	782,978	0.018%
TRP Inflation Protected Bond - I			995,721	11,998,444	0.272%
TRP Institutional High Yield - Inst			18,168,978	159,160,250	3.613%
TRP Real Assets - I			5,527,387	63,675,500	1.445%
TRP Treasury Reserve	2.44		94,566,283	94,566,283	2.146%
Tyson Foods			308,333	24,894,806	0.565%
Ubs Group Funding Switzerland	3.49	5/23/23	1,040,000	1,062,967	0.024%
Ulta Beauty			5,678	1,969,641	0.045%
Umicore			114,456	3,673,079	0.083%
Unibail-Rodamco-Westfield			16,815	2,519,014	0.057%
Unilever			336,951	20,916,397	0.475%
Union Pacific			5,658	956,824	0.022%
United Airlines 2014-1 Class B Pass Through Trust	4.75	4/11/22	336,360	346,469	0.008%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	1,348,436	1,387,633	0.031%
United Continental			63,885	5,593,132	0.127%
Unitedhealth	4.7	2/15/21	835,000	862,242	0.020%
Unitedhealth	3.75	7/15/25	645,000	688,425	0.016%
Unitedhealth	4.75	7/15/45	1,235,000	1,463,229	0.033%
UnitedHealth Group			84,869	20,708,885	0.470%
United Overseas Bank	3.2	4/23/21	3,300,000	3,348,546	0.076%
United Overseas Bank			199,400	3,854,830	0.087%
United Technologies	3.35	8/16/21	1,445,000	1,476,299	0.034%
United Technologies			5,400	703,080	0.016%
University of California	4.6	5/15/31	1,625,000	1,854,840	0.042%
University of California	5.77	5/15/43	750,000	986,333	0.022%
University of California	4.13	5/15/45	365,000	399,416	0.009%
Unum	3	5/15/21	590,000	593,672	0.013%
Unum	5.63	9/15/20	200,000	207,045	0.005%
UPS			43,777	4,520,851	0.103%
U.S. Bancorp			6,227	326,295	0.007%
U.S. Treasury Bonds	1.63	11/15/22	315,000	313,819	0.007%
U.S. Treasury Bonds	2.25	11/15/24	17,385,000	17,778,879	0.404%
U.S. Treasury Bonds	6.5	11/15/26	5,425,000	7,131,332	0.162%
U.S. Treasury Bonds	2	11/15/26	36,270,000	36,525,023	0.829%
U.S. Treasury Bonds	3.13	11/15/41	7,995,000	8,939,409	0.203%
U.S. Treasury Bonds	2.75	11/15/42	3,000,000	3,141,563	0.071%
U.S. Treasury Bonds	3	11/15/44	2,990,000	3,263,305	0.074%
U.S. Treasury Bonds	3	11/15/45	11,185,000	12,226,603	0.278%
U.S. Treasury Bonds	2.25	2/15/27	21,695,000	22,220,426	0.504%
U.S. Treasury Bonds	2.75	2/15/28	5,000,000	5,313,281	0.121%
U.S. Treasury Bonds	3.5	2/15/39	820,000	973,238	0.022%
U.S. Treasury Bonds	4.75	2/15/41	1,350,000	1,887,469	0.043%
U.S. Treasury Bonds	3.13	2/15/43	3,715,000	4,139,323	0.094%
U.S. Treasury Bonds	2.5	2/15/46	2,975,000	2,955,477	0.067%
U.S. Treasury Bonds	3	2/15/47	1,150,000	1,259,430	0.029%
U.S. Treasury Bonds	3	2/15/48	2,000,000	2,187,500	0.050%
U.S. Treasury Bonds	2.13	5/15/25	2,840,000	2,886,594	0.066%
U.S. Treasury Bonds	3	5/15/45	10,640,000	11,622,538	0.264%
U.S. Treasury Bonds	2.63	8/15/20	1,650,000	1,662,891	0.038%
U.S. Treasury Bonds	7.25	8/15/22	100,000	116,578	0.003%
U.S. Treasury Bonds	2.88	8/15/28	12,710,000	13,651,334	0.310%
U.S. Treasury Bonds	3.63	8/15/43	11,460,000	13,820,044	0.314%
U.S. Treasury Bonds	2.88	8/15/45	4,185,000	4,468,141	0.101%
U.S. Treasury Bonds	2.25	8/15/46	8,700,000	8,207,906	0.186%
U.S. Treasury Bonds	2.75	8/15/47	20,310,000	21,163,655	0.480%
U.S. Treasury Bonds	3	8/15/48	6,855,000	7,505,154	0.170%
U.S. Treasury Notes	2.5	1/31/24	13,165,000	13,592,863	0.309%
U.S. Treasury Notes	2	5/31/24	5,455,000	5,517,221	0.125%
U.S. Treasury Notes	2.75	7/31/23	24,600,000	25,564,781	0.580%
U.S. Treasury Notes	2.75	8/31/23	6,000,000	6,240,000	0.142%
Utah Transit Authority	5.94	6/15/39	900,000	1,215,414	0.028%
Vendee Mortgage Trust 1996-3	9.79	3/15/25	257	260	0.000%

Ventas, REIT				46,378	3,169,936	0.072%
Vereit Operating Partnership	3.95	8/15/27	1,490,000	1,535,198	0.035%	
VeriSign			4,169	871,988	0.020%	
Verizon Communications	4.27	1/15/36	870,000	938,431	0.021%	
Verizon Communications	5.25	3/16/37	2,475,000	2,961,021	0.067%	
Verizon Communications			124,435	7,108,972	0.161%	
Vertex Pharmaceuticals			68,009	12,471,490	0.283%	
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,152,280	1,167,338	0.026%	
Verus Securitization Trust 2019-INV1	3.4	12/25/59	1,347,493	1,362,198	0.031%	
V. F.			27,890	2,436,192	0.055%	
Virginia Commonwealth Transportation Board	5.35	5/15/35	690,000	854,958	0.019%	
Virginia Public Building Authority	5.9	8/1/30	755,000	949,775	0.022%	
Visa	2.15	9/15/22	2,420,000	2,426,955	0.055%	
Visa			199,402	34,606,217	0.785%	
Vistra Operations	3.55	7/15/24	1,370,000	1,376,850	0.031%	
VMware			39,567	6,615,998	0.150%	
Vodafone	4.88	6/19/49	2,045,000	2,144,530	0.049%	
Vodafone, ADR			412,263	6,732,255	0.153%	
Volkswagen Group of America Finance	4	11/12/21	2,595,000	2,676,569	0.061%	
Vornado Realty Trust, REIT			7,887	505,557	0.011%	
Voya Financial			24,359	1,347,053	0.031%	
Vulcan Materials	4.5	6/15/47	590,000	567,982	0.013%	
Wabtec			16,356	1,173,707	0.027%	
Walgreens Boots Alliance			11,600	634,172	0.014%	
Wal-Mart			70,540	7,793,965	0.177%	
Walt Disney	3.7	10/15/25	525,000	560,939	0.013%	
Walt Disney	4.5	2/15/21	475,000	492,866	0.011%	
Walt Disney			47,969	6,698,391	0.152%	
Waste Connections			20,978	2,005,077	0.046%	
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	720,000	726,715	0.016%	
Weibo	3.5	7/5/24	1,390,000	1,397,709	0.032%	
Welcia Holdings			33,300	1,358,612	0.031%	
WellCare Health Plans			16,261	4,635,523	0.105%	
Wells Fargo			405,687	19,197,109	0.436%	
West Fraser Timber	4.35	10/15/24	800,000	825,000	0.019%	
Westlake Chemical			5,138	356,885	0.008%	
Westpac Banking	2.15	3/6/20	1,200,000	1,199,099	0.027%	
Weyerhaeuser, REIT			46,414	1,222,545	0.028%	
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	610,000	653,259	0.015%	
Williams	5.25	3/15/20	775,000	789,333	0.018%	
Williams	5.1	9/15/45	1,735,000	1,881,522	0.043%	
Willis North America	3.6	5/15/24	820,000	846,742	0.019%	
Willis North America	4.5	9/15/28	1,370,000	1,463,567	0.033%	
Willis Towers Watson			82,933	15,884,987	0.361%	
Wilmar International			1,587,400	4,345,420	0.099%	
Woodside Finance	3.7	3/15/28	1,187,000	1,184,602	0.027%	
Woodside Finance	3.7	9/15/26	738,000	748,386	0.017%	
Workday			39,687	8,158,853	0.185%	
World Omni Auto Receivables Trust 2016	1.77	9/15/21	801,241	799,565	0.018%	
Worldpay			55,561	6,809,001	0.155%	
WorleyParsons			369,150	3,837,419	0.087%	
WP Carey	3.85	7/15/29	2,755,000	2,789,975	0.063%	
WPP			486,666	6,130,289	0.139%	
WPP Finance 2010	3.75	9/19/24	1,310,000	1,353,441	0.031%	
Wynn Resorts			13,384	1,659,482	0.038%	
Xilinx			17,731	2,090,840	0.047%	
Xylem			600	50,184	0.001%	
Yahoo! Japan			734,300	2,159,976	0.049%	
Yum! Brands			37,878	4,191,958	0.095%	
YY, ADR			50,973	3,552,308	0.081%	
Zalando			63,504	2,811,744	0.064%	
Zimmer Biomet Holdings			20,400	2,401,896	0.055%	
Zoetis			3,900	442,611	0.010%	
Zoom Video Communications			1,686	149,700	0.003%	
Zurich Insurance Group			21,500	7,480,912	0.170%	
Miscellaneous Securities ‡				1,136,564		
<b>Total Investments in Securities</b>				<b>4,447,352,148</b>		

‡ 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
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FVU9 US 5YR NOTE CBT FUT SEPT 19	596	9/30/2019	70,421,125	570,703	1.598%
TUU9 US 2YR NOTE CBT SEPT 19	178	9/30/2019	38,301,984	73,280	0.869%
TYU9 UST 10YR NOTE FUT SEPT19	(40)	9/19/2019	(5,118,750)	(26,932)	(0.116%)
USU9 US LONG BOND FUT SEPT 19	12	9/19/2019	1,867,125	14,931	0.042%

Total Futures Contracts **631,982**

**NET ASSETS 4,405,661,332**

**NET ASSET VALUE PER SHARE**

**Balanced Fund Shares 23.93**

**(\$3,810,995,096 / 159,250,345 Shares Outstanding)**

**Balanced Fund - I Class Shares 23.93**

**(\$594,666,237 / 24,848,392 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.