

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3M			15,323	3,043,607	0.058%
ABB			259,147	8,804,429	0.169%
Abbott Laboratories	3.4	11/30/23	1,281,000	1,365,025	0.026%
Abbott Laboratories	1.15	1/30/28	1,460,000	1,431,695	0.027%
Abbott Laboratories			68,880	7,985,258	0.153%
AbbVie	2.95	11/21/26	920,000	988,173	0.019%
AbbVie	3.6	5/14/25	1,630,000	1,772,612	0.034%
AbbVie	3.2	5/14/26	420,000	455,273	0.009%
AbbVie	4.5	5/14/35	1,900,000	2,288,240	0.044%
AbbVie	4.7	5/14/45	915,000	1,142,872	0.022%
AbbVie			110,685	12,467,558	0.239%
Abn Amro Bank	4.75	7/28/25	940,000	1,053,599	0.020%
Accenture			16,256	4,792,106	0.092%
Advanced Micro Devices			122,433	11,500,132	0.221%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	560,000	573,278	0.011%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	365,000	426,479	0.008%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,945,000	2,059,648	0.040%
AES			18,445	1,963,054	0.038%
AES			71,896	1,874,329	0.036%
Agilent Technologies	3.88	7/15/23	975,000	1,034,936	0.020%
Agilent Technologies			75,406	11,145,761	0.214%
AHS Hospital	5.02	7/1/45	1,600,000	2,183,728	0.042%
Aia	3.2	3/11/25	1,020,000	1,083,796	0.021%
Aia	3.6	4/9/29	1,280,000	1,410,455	0.027%
AIA Group			256,800	3,185,753	0.061%
Airbnb			1,583	242,421	0.005%
Air Lease	3.63	4/1/27	1,025,000	1,098,849	0.021%
Air Liquide			38,199	6,698,196	0.129%
Akzo Nobel			54,695	6,772,383	0.130%
Albemarle			2,883	485,670	0.009%
Alcon			33,796	2,370,369	0.046%
Alcon Finance	2.6	5/27/30	1,300,000	1,327,851	0.025%
Alexandria Real Estate Equities	3.95	1/15/27	655,000	731,567	0.014%
Alexandria Real Estate, REIT			12,898	2,346,662	0.045%
Alfa SAB de CV	5.25	3/25/24	395,000	431,308	0.008%
Alibaba Group Holding, ADR			31,752	7,200,719	0.138%
Align Technology			1,598	976,378	0.019%
Allstate	5.55	5/9/35	1,000,000	1,369,894	0.026%
Alphabet Class A			9,341	22,808,760	0.438%
Alphabet Class C			52,992	132,814,909	2.550%
Altria	2.35	5/6/25	415,000	434,154	0.008%
Altria Group			41,567	1,981,915	0.038%
Amadeus IT			39,840	2,808,586	0.054%
Amazon.com	5.2	12/3/25	1,850,000	2,170,063	0.042%
Amazon.com	2.8	8/22/24	1,055,000	1,122,171	0.022%
Amazon.com	3.88	8/22/37	1,645,000	1,950,574	0.037%
Amazon.com			31,493	108,340,959	2.080%
Amcor			287,850	3,278,458	0.063%
Ameren			40,895	3,273,236	0.063%
America Movil SAB de CV	6.38	3/1/35	300,000	431,189	0.008%
America Movil SAB de CV	2.88	5/7/30	2,525,000	2,671,509	0.051%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	839,728	850,225	0.016%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	1,470,059	1,448,008	0.028%
American Campus Communities Operating Partnership	3.63	11/15/27	1,860,000	2,023,702	0.039%
American Express	3.7	11/5/21	2,040,000	2,058,331	0.040%
American International	3.4	6/30/30	1,975,000	2,164,693	0.042%
American International Group			415,028	19,755,333	0.379%
American Tower, REIT			12,361	3,339,201	0.064%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	2,100,000	2,116,971	0.041%
Amgen	2.77	9/1/53	447,000	425,175	0.008%
Amgen			9,328	2,273,700	0.044%
Amphenol			51,510	3,523,799	0.068%
Analog Devices			52,443	9,028,587	0.173%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	821,128	829,172	0.016%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	694,767	699,006	0.013%

Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	2,769,030	2,763,779	0.053%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	2,118,911	2,116,740	0.041%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	2,120,000	2,904,275	0.056%
Anthem	4.65	1/15/43	915,000	1,138,491	0.022%
Anthem			39,266	14,991,759	0.288%
Antofagasta			283,567	5,638,964	0.108%
Apartment Income REIT, REIT			7,559	358,523	0.007%
Apollo Global Management			54,268	3,375,470	0.065%
Appalachian Power	4.45	6/1/45	2,450,000	2,987,780	0.057%
Apple	1.65	5/11/30	2,345,000	2,318,837	0.045%
Apple			559,320	76,604,467	1.471%
Applied Materials			142,636	20,311,366	0.390%
Aptiv	4.15	3/15/24	745,000	808,600	0.016%
Aptiv			14,174	2,229,995	0.043%
APT Pipelines	4.25	7/15/27	620,000	700,046	0.013%
Asahi Kasei			473,100	5,199,929	0.100%
Ashtead			108,194	8,041,875	0.154%
ASML Holding			16,251	11,226,841	0.216%
ASML Holding			21,698	14,978,546	0.288%
ASOS			119,239	8,194,511	0.157%
Astellas Pharma			726,500	12,660,471	0.243%
AstraZeneca, ADR			344,792	20,653,041	0.397%
Atlassian			8,294	2,130,397	0.041%
Atmos Energy	4.15	1/15/43	1,500,000	1,754,489	0.034%
Atrium Hotel Portfolio Trust 2017-ATRM	1	12/15/36	2,530,000	2,529,948	0.049%
AT&T	2.25	2/1/32	1,400,000	1,371,289	0.026%
AT&T	3.5	6/1/41	6,755,000	6,999,869	0.134%
AT&T			113,869	3,277,150	0.063%
Ausgrid Finance Pty	3.85	5/1/23	1,705,000	1,779,561	0.034%
Australia & New Zealand Banking			227,698	4,806,229	0.092%
AutoIiv			39,941	3,931,823	0.076%
Automatic Data Processing			300	59,586	0.001%
Autoridad del Canal de Panama	4.95	7/29/35	510,000	624,396	0.012%
AutoZone	3.13	4/21/26	650,000	706,575	0.014%
AutoZone			2,627	3,920,062	0.075%
AvalonBay Communities, REIT			8,011	1,671,816	0.032%
Avery Dennison			21,293	4,476,640	0.086%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	1,000,000	1,024,231	0.020%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,165,000	1,242,166	0.024%
Aviva			808,172	4,537,042	0.087%
AXA			504,227	12,803,505	0.246%
Baidu	3.88	9/29/23	2,000,000	2,127,235	0.041%
Ball			26,000	2,106,520	0.040%
Baltimore Gas & Electric	3.35	7/1/23	1,750,000	1,837,252	0.035%
Banco Santander	3.13	2/23/23	1,000,000	1,040,561	0.020%
Banco Santander	3.85	4/12/23	2,000,000	2,114,004	0.041%
Banco Santander	3.49	5/28/30	200,000	216,113	0.004%
Banco Santander Chile	2.7	1/10/25	1,322,000	1,381,702	0.027%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,110,000	1,260,838	0.024%
Bank of America	6.11	1/29/37	900,000	1,233,987	0.024%
Bank of America	2.65	3/11/32	2,325,000	2,383,165	0.046%
Bank of America	6.75	6/1/28	700,000	892,273	0.017%
Bank of America	2.68	6/19/41	3,450,000	3,349,671	0.064%
Bank of America	4.2	8/26/24	600,000	656,305	0.013%
Bank of America			851,061	35,089,245	0.674%
Bank of New York Mellon			13,462	689,658	0.013%
Banner Health	1.9	1/1/31	670,000	658,548	0.013%
Barclays	2.85	5/7/26	1,880,000	1,982,772	0.038%
Barclays Bank	1.7	5/12/22	700,000	707,820	0.014%
Barry Callebaut			1,673	3,888,178	0.075%
BASF			77,411	6,110,806	0.117%
Bausch Health			86,884	2,547,439	0.049%
Bayer			129,648	7,881,980	0.151%
Baylor Scott & White Holdings	3.97	11/15/46	1,850,000	2,259,562	0.043%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	605,000	586,868	0.011%
BBCMS 2020-BID Mortgage Trust	2.21	10/15/37	2,590,000	2,614,215	0.050%
Becton Dickinson And	2.82	5/20/30	1,380,000	1,443,760	0.028%
Becton Dickinson And	3.7	6/6/27	1,956,000	2,166,927	0.042%
Becton, Dickinson & Company			21,621	5,258,011	0.101%
Beijing Enterprises Holdings			479,000	1,699,440	0.033%
Berkshire Hathaway			31,490	8,751,701	0.168%
Berkshire Hathaway Energy	5.15	11/15/43	1,350,000	1,784,267	0.034%

BFLD 2019-DPLO	1.61	10/15/34	2,080,000	2,079,348	0.040%
Bhp			248,592	7,356,080	0.141%
Bhp			88,146	3,206,779	0.062%
Biogen	3.63	9/15/22	1,095,000	1,137,755	0.022%
Biogen			4,535	1,570,334	0.030%
BMW US Capital	3.4	8/13/21	2,835,000	2,845,073	0.055%
Bnp Paribas	2.87	4/19/32	3,100,000	3,183,902	0.061%
Bnp Paribas	2.22	6/9/26	1,315,000	1,355,864	0.026%
BNP Paribas			119,603	7,506,242	0.144%
Boardwalk Pipelines	4.95	12/15/24	780,000	870,475	0.017%
Boardwalk Pipelines	4.45	7/15/27	385,000	433,836	0.008%
Boeing			13,314	3,189,502	0.061%
Booking Holdings	3.65	3/15/25	1,515,000	1,655,337	0.032%
Booking Holdings	3.6	6/1/26	2,020,000	2,239,115	0.043%
Booking Holdings			3,279	7,174,747	0.138%
Boral Finance Pty	3	11/1/22	220,000	224,812	0.004%
Boston Properties	3.65	2/1/26	1,165,000	1,281,125	0.025%
Boston Properties	3.13	9/1/23	625,000	653,817	0.013%
Bpce	5.7	10/22/23	1,700,000	1,881,195	0.036%
Bpce	4.5	3/15/25	1,000,000	1,103,294	0.021%
Bpce	3	5/22/22	425,000	434,960	0.008%
Bpce	4	9/12/23	1,350,000	1,447,605	0.028%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	439,999	461,359	0.009%
Brighthouse Financial Global Funding	1.55	5/24/26	1,110,000	1,118,675	0.021%
Bristol-Myers Squibb	3.55	8/15/22	1,700,000	1,757,985	0.034%
Brixmor Operating Partnership	3.9	3/15/27	565,000	620,186	0.012%
Brixmor Operating Partnership	4.13	6/15/26	1,220,000	1,357,826	0.026%
Broadcom			47,248	22,529,736	0.433%
Bunzl			90,955	3,008,905	0.058%
Burlington Northern Santa Fe	6.15	5/1/37	650,000	937,415	0.018%
Burlington Northern Santa Fe	4.38	9/1/42	1,400,000	1,732,409	0.033%
Burlington Stores			5,843	1,881,388	0.036%
Camden Property Trust	2.95	12/15/22	565,000	581,957	0.011%
Camden Property Trust, REIT			41,264	5,474,495	0.105%
Cameron LNG	3.7	1/15/39	475,000	522,582	0.010%
Cameron LNG	2.9	7/15/31	575,000	610,899	0.012%
Canadian Natural Resources	2.95	7/15/30	1,700,000	1,753,706	0.034%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	800,000	832,926	0.016%
Capital One Financial	3.65	5/11/27	1,215,000	1,350,370	0.026%
Capital One Financial			19,509	3,017,847	0.058%
Cardinal Health	3.41	6/15/27	1,570,000	1,711,886	0.033%
Cardinal Health	3.75	9/15/25	1,005,000	1,104,639	0.021%
CarMax			3,274	422,837	0.008%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	220,658	221,640	0.004%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	1,205,000	1,197,946	0.023%
Carpenter Technology	4.45	3/1/23	790,000	819,514	0.016%
Carvana			11,319	3,416,301	0.066%
Caterpillar			48,645	10,586,611	0.203%
Caterpillar Financial Services	3.15	9/7/21	2,665,000	2,679,143	0.051%
Cboe Global Markets			9,823	1,169,428	0.022%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	440,000	466,264	0.009%
CDW Corp/DE			6,861	1,198,274	0.023%
Celanese			1,323	200,567	0.004%
Celulosa Arauco Y Constitucion	4.2	1/29/30	505,000	548,079	0.011%
Centene			116,419	8,490,438	0.163%
Central Japan Railway			30,200	4,588,906	0.088%
Central Texas Turnpike System	3.03	8/15/41	1,820,000	1,837,150	0.035%
CF Industries			8,225	423,176	0.008%
Challenger Ltd/Australia			426,007	1,725,986	0.033%
Charles Schwab			322,387	23,472,997	0.451%
Charter Communications			4,975	3,589,214	0.069%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,425,000	1,408,875	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	2,465,000	2,793,008	0.054%
Chevron	2	5/11/27	1,155,000	1,192,420	0.023%
Chevron			24,432	2,559,008	0.049%
Chicago O Hare International Airport	2.35	1/1/30	975,000	1,000,963	0.019%
Chicago O Hare International Airport	6.4	1/1/40	755,000	1,135,239	0.022%
Chipotle Mexican Grill			4,684	7,261,793	0.139%
Chubb			52,632	8,365,330	0.161%
CIFC Funding 2015-V	1.04	10/25/27	2,002,457	2,002,457	0.038%
CIFC Funding 2021-III	1.29	7/15/36	1,380,000	1,380,000	0.026%
Cigna	3.75	7/15/23	1,252,000	1,333,110	0.026%

Cigna	3	7/15/23	810,000	847,932	0.016%
Cigna			46,590	11,045,091	0.212%
Cintas			2,481	947,742	0.018%
Cisco Systems			101,422	5,375,366	0.103%
Citigroup	2.98	11/5/30	2,750,000	2,908,793	0.056%
Citigroup	4.08	4/23/29	2,000,000	2,265,094	0.043%
Citigroup	2.35	8/2/21	1,460,000	1,462,581	0.028%
Citigroup			31,000	2,193,250	0.042%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	235,000	250,830	0.005%
Citigroup Mortgage Loan Trust	2.5	8/25/50	1,799,706	1,822,585	0.035%
Citizens Financial			42,690	1,958,190	0.038%
Citrix Systems			32,884	3,856,307	0.074%
City of Houston TX Airport System Revenue	2.39	7/1/31	685,000	700,631	0.013%
City of Los Angeles department of Airports	7.05	5/15/40	1,000,000	1,564,752	0.030%
Clarivate			23,719	652,984	0.013%
Close Brothers			82,250	1,723,763	0.033%
CME Group			16,636	3,538,144	0.068%
CMS Energy	4.88	3/1/44	1,200,000	1,532,588	0.029%
CMS Energy	4.7	3/31/43	840,000	1,012,467	0.019%
CMS Energy			17,410	1,028,583	0.020%
Cnh Equipment Trust 2017	2.08	2/15/23	94,027	94,215	0.002%
Cnh Equipment Trust 2019	2.35	4/15/27	2,575,000	2,668,317	0.051%
Coca-Cola			100,144	5,418,792	0.104%
Coca-Cola Europacific Partners	1.5	1/15/27	2,400,000	2,387,491	0.046%
Cognizant Technology Solutions			28,437	1,969,547	0.038%
Cold Storage Trust 2020-ICE5	1.37	11/15/37	2,118,345	2,124,321	0.041%
Colgate-Palmolive			10,294	837,417	0.016%
Colombia Government International Bond	4	2/26/24	275,000	291,710	0.006%
Comcast	4.15	10/15/28	2,455,000	2,838,375	0.055%
Comcast	1.95	1/15/31	1,280,000	1,260,936	0.024%
Comcast	2.65	2/1/30	1,455,000	1,527,453	0.029%
Comcast	3.45	2/1/50	1,200,000	1,297,764	0.025%
Comcast			216,682	12,355,208	0.237%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	3,700,000	4,039,815	0.078%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	2,160,000	2,246,719	0.043%
CommonSpirit Health	2.76	10/1/24	960,000	1,008,342	0.019%
CommonSpirit Health	2.78	10/1/30	755,000	781,681	0.015%
Compass Group			291,543	6,142,203	0.118%
Conagra Brands			17,439	634,431	0.012%
ConocoPhillips	3.75	10/1/27	665,000	746,191	0.014%
ConocoPhillips			92,090	5,608,281	0.108%
Cooper Companies			1,011	400,629	0.008%
Copart			3,736	492,517	0.009%
Corp Nacional del Cobre de Chile	3	9/30/29	2,645,000	2,752,110	0.053%
CoStar Group			41,090	3,403,074	0.065%
Costco Wholesale			9,936	3,931,377	0.075%
Coupang			27,903	1,166,903	0.022%
Coupa Software			5,869	1,538,324	0.030%
Covestro			62,773	4,058,808	0.078%
Cox Communications	2.95	10/1/50	2,775,000	2,628,671	0.050%
Credit Agricole SA/London	3.75	4/24/23	2,125,000	2,250,129	0.043%
Credit Suisse	3	12/14/23	1,385,000	1,429,663	0.027%
Credit Suisse	2.59	9/11/25	2,095,000	2,175,331	0.042%
CRH America Finance	3.95	4/4/28	2,600,000	2,932,795	0.056%
CrowdStrike Holdings			4,000	1,005,240	0.019%
Crown Castle International	2.25	1/15/31	1,440,000	1,420,551	0.027%
Crown Castle International, REIT			1,959	382,201	0.007%
Crown Castle Towers	3.66	5/15/25	485,000	512,937	0.010%
Crown Castle Towers	3.22	5/15/42	45,000	44,968	0.001%
Crown Castle Towers	3.72	7/15/23	490,000	503,926	0.010%
CSX			157,368	5,048,365	0.097%
Cummins			12,030	2,933,034	0.056%
CVS Health	1.88	2/28/31	1,745,000	1,687,141	0.032%
CVS Health	2.7	8/21/40	660,000	635,425	0.012%
CVS Health			22,449	1,873,145	0.036%
CyberAgent			334,200	7,157,586	0.137%
Dallas Fort Worth International Airport	2.99	11/1/38	1,155,000	1,216,698	0.023%
Danaher			101,560	27,254,642	0.523%
Danone	2.95	11/2/26	1,925,000	2,053,644	0.039%
Danske Bank	3.24	12/20/25	2,940,000	3,127,860	0.060%
Darling Ingredients			4,500	303,750	0.006%
Datadog			11,300	1,176,104	0.023%

DBS Group			157,700	3,508,401	0.067%
DCC			51,856	4,247,769	0.082%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	710,521	709,846	0.014%
Deere			8,307	2,929,962	0.056%
Delta Air Lines	3.8	4/19/23	765,000	792,731	0.015%
Denso			63,000	4,296,065	0.082%
Dentsply Sirona			30,600	1,935,756	0.037%
Detroit City School District	6.65	5/1/29	2,000,000	2,692,758	0.052%
Devon Energy			213,321	6,226,840	0.120%
Diageo			166,943	8,001,332	0.154%
Diamondback Energy	2.88	12/1/24	2,485,000	2,624,781	0.050%
Diamondback Energy	4.75	5/31/25	1,215,000	1,367,662	0.026%
Direct Line Insurance			424,433	1,674,055	0.032%
Discover Bank	2.7	2/6/30	2,000,000	2,092,104	0.040%
Discover Financial Services	3.75	3/4/25	590,000	642,534	0.012%
DISH Network			4,347	181,705	0.003%
DNB			480,174	10,465,019	0.201%
DocuSign			14,879	4,159,722	0.080%
Dollar General			29,712	6,429,380	0.123%
Dollar Tree			18,890	1,879,555	0.036%
Dominion Energy	2.75	9/15/22	200,000	204,200	0.004%
Dominion Energy			66,638	4,902,558	0.094%
DoorDash			21,056	3,754,916	0.072%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,236,900	1,271,954	0.024%
DRIVEN BRANDS FUNDING	3.79	7/20/50	669,938	701,431	0.013%
Dr. Martens			133,976	824,222	0.016%
Dryden 77 CLO	1.25	5/20/34	1,935,000	1,932,403	0.037%
Duke Energy	2.65	9/1/26	640,000	675,678	0.013%
Duke Energy	3.75	9/1/46	500,000	532,247	0.010%
Eastman Chemical			13,266	1,548,806	0.030%
Eaton Vance	3.63	6/15/23	750,000	794,086	0.015%
Elanco Animal Health	4.91	8/27/21	370,000	372,545	0.007%
Elanco Animal Health			244,748	8,490,308	0.163%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	289,968	298,212	0.006%
Electric Power development			153,100	2,190,411	0.042%
Electronic Arts			11,023	1,585,438	0.030%
Elekta			307,103	4,452,337	0.085%
Element Fleet Management			533,994	6,229,068	0.120%
Eli Lilly And			84,226	19,331,552	0.371%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	564,201	573,095	0.011%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	919,594	917,427	0.018%
Enbridge	4	10/1/23	690,000	735,640	0.014%
Enbridge	4.25	12/1/26	590,000	665,024	0.013%
Enbridge Energy Partners	5.5	9/15/40	245,000	313,281	0.006%
Enel Finance International	2.75	4/6/23	1,665,000	1,727,592	0.033%
Energy Transfer	5.25	4/15/29	1,225,000	1,445,500	0.028%
Energy Transfer	3.75	5/15/30	765,000	830,981	0.016%
Engie			568,843	7,800,305	0.150%
Eni	4	9/12/23	780,000	832,893	0.016%
Entergy			14,178	1,413,547	0.027%
EOG Resources	2.63	3/15/23	500,000	516,264	0.010%
EOG Resources			31,148	2,598,989	0.050%
Equifax			11,397	2,729,695	0.052%
Equinix, REIT			9,166	7,356,632	0.141%
Equinor			378,377	8,009,679	0.154%
Equitable Financial Life Global Funding	1.4	7/7/25	780,000	786,566	0.015%
Equitable Holdings	3.9	4/20/23	478,000	504,880	0.010%
Equitable Holdings			322,788	9,828,895	0.189%
Equity LifeStyle Properties, REIT			27,266	2,026,136	0.039%
Equity Residential, REIT			10,471	806,267	0.015%
ERAC USA Finance	3.85	11/15/24	435,000	474,167	0.009%
ERAC USA Finance	4.5	2/15/45	505,000	613,121	0.012%
Erste Group Bank			98,624	3,625,552	0.070%
Essex Portfolio	2.65	3/15/32	1,430,000	1,449,816	0.028%
EssilorLuxottica			31,993	5,910,169	0.113%
Estee Lauder			7,044	2,240,556	0.043%
Etsy			8,525	1,754,786	0.034%
Evergy			32,479	1,962,706	0.038%
Eversource Energy			12,000	962,880	0.018%
Evotec			78,799	3,574,619	0.069%
Exact Sciences			847	105,291	0.002%
Exeter Automobile Receivables Trust 2021-2	0.98	6/15/26	895,000	896,778	0.017%

Expedia			3,300	540,243	0.010%
Extended Stay America Trust	1.46	7/15/38	1,225,000	1,225,000	0.024%
ExxonMobil			42,783	2,698,752	0.052%
Facebook			214,058	74,430,107	1.429%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	2,402,961	2,373,276	0.046%
Fannie Mae REMICS	4	6/25/44	195,048	197,589	0.004%
Federal Home Loan Mortgage	6	10/1/32	2,689	3,019	0.000%
Federal Home Loan Mortgage	2.48	10/1/36	10,658	11,366	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	111,128	129,332	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	286,701	316,531	0.006%
Federal Home Loan Mortgage	4.5	10/1/39	419,984	467,107	0.009%
Federal Home Loan Mortgage	4	10/1/40	5,374	5,905	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,826	1,990	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	20,067	22,395	0.000%
Federal Home Loan Mortgage	3.5	10/1/43	414,943	446,974	0.009%
Federal Home Loan Mortgage	5	11/1/36	111,379	127,538	0.002%
Federal Home Loan Mortgage	2.45	11/1/36	23,488	23,659	0.000%
Federal Home Loan Mortgage	6	11/1/37	234	277	0.000%
Federal Home Loan Mortgage	4	11/1/40	372,180	406,837	0.008%
Federal Home Loan Mortgage	3.5	11/1/42	974,455	1,053,520	0.020%
Federal Home Loan Mortgage	3	1/1/29	351,469	371,932	0.007%
Federal Home Loan Mortgage	5.5	1/1/38	57,072	66,110	0.001%
Federal Home Loan Mortgage	4	1/1/41	122,268	133,657	0.003%
Federal Home Loan Mortgage	4	1/1/41	128,199	140,135	0.003%
Federal Home Loan Mortgage	3	1/1/43	528,445	561,704	0.011%
Federal Home Loan Mortgage	3.5	1/1/44	1,244,760	1,345,374	0.026%
Federal Home Loan Mortgage	5	12/1/35	25,780	29,526	0.001%
Federal Home Loan Mortgage	5	12/1/35	7,849	8,991	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	41,943	44,629	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	46,333	53,892	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	34,212	37,715	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	185,428	204,765	0.004%
Federal Home Loan Mortgage	4	12/1/40	857	936	0.000%
Federal Home Loan Mortgage	4	12/1/40	22,744	24,786	0.000%
Federal Home Loan Mortgage	4	12/1/41	34,755	38,049	0.001%
Federal Home Loan Mortgage	3	12/1/42	1,367,229	1,461,476	0.028%
Federal Home Loan Mortgage	3.5	12/1/42	266,053	287,641	0.006%
Federal Home Loan Mortgage	3.5	12/1/43	653,573	715,059	0.014%
Federal Home Loan Mortgage	6	2/1/28	842	947	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	69,070	72,058	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	35,177	36,809	0.001%
Federal Home Loan Mortgage	4	2/1/41	423,817	464,055	0.009%
Federal Home Loan Mortgage	3.5	3/1/42	265,038	285,723	0.005%
Federal Home Loan Mortgage	3	3/1/43	1,777,744	1,884,047	0.036%
Federal Home Loan Mortgage	3.5	3/1/45	1,008,694	1,088,453	0.021%
Federal Home Loan Mortgage	3.5	3/1/46	2,237,883	2,430,018	0.047%
Federal Home Loan Mortgage	5	4/1/40	18,999	21,777	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	1,287,599	1,352,313	0.026%
Federal Home Loan Mortgage	5	5/1/40	118,810	134,427	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	227,112	253,915	0.005%
Federal Home Loan Mortgage	3.5	5/1/43	467,123	503,563	0.010%
Federal Home Loan Mortgage	7	6/1/32	5,363	5,568	0.000%
Federal Home Loan Mortgage	7	6/1/32	8,319	8,697	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	208,759	232,181	0.004%
Federal Home Loan Mortgage	4	6/1/42	1,030,968	1,134,202	0.022%
Federal Home Loan Mortgage	2.69	7/1/35	31,716	33,525	0.001%
Federal Home Loan Mortgage	5	7/1/40	122,194	140,043	0.003%
Federal Home Loan Mortgage	3.5	7/1/43	240,571	259,721	0.005%
Federal Home Loan Mortgage	6.5	8/1/32	10,018	11,620	0.000%
Federal Home Loan Mortgage	5	8/1/37	39,065	44,771	0.001%
Federal Home Loan Mortgage	6	8/1/38	15,832	18,708	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	50,997	56,683	0.001%
Federal Home Loan Mortgage	5	8/1/40	185,250	209,266	0.004%
Federal Home Loan Mortgage	5	8/1/40	70,972	80,872	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	38,774	43,158	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	99,569	110,728	0.002%
Federal Home Loan Mortgage	3	8/1/43	594,515	632,345	0.012%
Federal Home Loan Mortgage	4	9/1/40	451,970	494,072	0.009%
Federal National Mortgage Assn.	4.5	10/1/26	50,904	53,398	0.001%
Federal National Mortgage Assn.	7	10/1/29	409	447	0.000%
Federal National Mortgage Assn.	2.5	10/1/31	155,328	163,290	0.003%
Federal National Mortgage Assn.	5	10/1/34	177,025	201,096	0.004%

Federal National Mortgage Assn.	5	10/1/35	30,887	35,362	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	3,670	4,225	0.000%
Federal National Mortgage Assn.	3	10/1/37	773,841	809,018	0.016%
Federal National Mortgage Assn.	4	10/1/41	456,657	498,762	0.010%
Federal National Mortgage Assn.	3	10/1/42	75,041	80,346	0.002%
Federal National Mortgage Assn.	3	10/1/42	663,012	706,617	0.014%
Federal National Mortgage Assn.	4	10/1/45	32,247	35,151	0.001%
Federal National Mortgage Assn.	3	10/1/46	2,922,569	3,106,013	0.060%
Federal National Mortgage Assn.	3	10/1/46	395,024	417,704	0.008%
Federal National Mortgage Assn.	3	10/1/46	732,729	777,192	0.015%
Federal National Mortgage Assn.	4	10/1/47	797,499	856,172	0.016%
Federal National Mortgage Assn.	4	10/1/47	2,489,610	2,665,933	0.051%
Federal National Mortgage Assn.	4	10/1/48	121,847	134,164	0.003%
Federal National Mortgage Assn.	3.5	10/1/49	822,874	866,101	0.017%
Federal National Mortgage Assn.	3.5	10/1/49	618,198	650,726	0.012%
Federal National Mortgage Assn.	3.5	11/1/26	174,041	185,963	0.004%
Federal National Mortgage Assn.	3	11/1/27	99,752	105,540	0.002%
Federal National Mortgage Assn.	3	11/1/27	194,245	204,907	0.004%
Federal National Mortgage Assn.	3	11/1/33	557,801	594,709	0.011%
Federal National Mortgage Assn.	3	11/1/34	205,948	219,365	0.004%
Federal National Mortgage Assn.	6	11/1/34	9,674	11,478	0.000%
Federal National Mortgage Assn.	5	11/1/35	228,171	261,034	0.005%
Federal National Mortgage Assn.	3	11/1/36	1,165,219	1,239,624	0.024%
Federal National Mortgage Assn.	3	11/1/36	277,746	294,706	0.006%
Federal National Mortgage Assn.	5.5	11/1/36	21,317	24,688	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	17,810	20,829	0.000%
Federal National Mortgage Assn.	6	11/1/38	123,869	146,812	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	39,801	44,226	0.001%
Federal National Mortgage Assn.	4	11/1/40	1,057,048	1,150,543	0.022%
Federal National Mortgage Assn.	4	11/1/40	446,703	488,130	0.009%
Federal National Mortgage Assn.	4	11/1/40	193,415	210,693	0.004%
Federal National Mortgage Assn.	4.5	11/1/40	283,892	315,531	0.006%
Federal National Mortgage Assn.	4	11/1/41	150,038	164,213	0.003%
Federal National Mortgage Assn.	3.5	11/1/45	251,011	268,506	0.005%
Federal National Mortgage Assn.	4	11/1/45	34,837	37,755	0.001%
Federal National Mortgage Assn.	3	11/1/46	1,376,038	1,469,162	0.028%
Federal National Mortgage Assn.	3	11/1/46	940,442	997,132	0.019%
Federal National Mortgage Assn.	3	11/1/46	1,482,828	1,570,266	0.030%
Federal National Mortgage Assn.	3	11/1/46	227,472	241,757	0.005%
Federal National Mortgage Assn.	3	11/1/46	818,771	869,237	0.017%
Federal National Mortgage Assn.	3	11/1/46	385,750	409,974	0.008%
Federal National Mortgage Assn.	3	11/1/46	147,046	156,515	0.003%
Federal National Mortgage Assn.	4.5	11/1/47	963,067	1,065,708	0.020%
Federal National Mortgage Assn.	4.5	11/1/48	669,970	723,312	0.014%
Federal National Mortgage Assn.	4	11/1/49	669,624	713,989	0.014%
Federal National Mortgage Assn.	4.5	11/1/49	29,840	32,111	0.001%
Federal National Mortgage Assn.	2.5	11/1/50	6,269,365	6,490,472	0.125%
Federal National Mortgage Assn.	2.5	11/1/50	3,351,231	3,469,422	0.067%
Federal National Mortgage Assn.	3	1/1/27	263,481	278,409	0.005%
Federal National Mortgage Assn.	6.5	1/1/28	458	513	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	660,734	693,338	0.013%
Federal National Mortgage Assn.	3	1/1/35	248,742	265,524	0.005%
Federal National Mortgage Assn.	3	1/1/35	501,862	532,646	0.010%
Federal National Mortgage Assn.	1.5	1/1/36	4,965,000	5,024,832	0.096%
Federal National Mortgage Assn.	2	1/1/36	4,402,997	4,553,408	0.087%
Federal National Mortgage Assn.	5.5	1/1/36	95,801	110,979	0.002%
Federal National Mortgage Assn.	3.5	1/1/36	407,198	436,048	0.008%
Federal National Mortgage Assn.	2.23	1/1/37	3,939	3,918	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	18,114	20,957	0.000%
Federal National Mortgage Assn.	4	1/1/41	364,163	398,601	0.008%
Federal National Mortgage Assn.	4	1/1/41	787,602	857,927	0.016%
Federal National Mortgage Assn.	4	1/1/41	26,979	29,389	0.001%
Federal National Mortgage Assn.	4	1/1/42	872,883	955,217	0.018%
Federal National Mortgage Assn.	4.5	1/1/42	21,110	23,502	0.000%
Federal National Mortgage Assn.	4	1/1/43	239,270	261,571	0.005%
Federal National Mortgage Assn.	3	1/1/43	479,607	509,844	0.010%
Federal National Mortgage Assn.	2.5	1/1/44	22,885,000	23,669,884	0.455%
Federal National Mortgage Assn.	3.5	1/1/44	1,414,665	1,526,623	0.029%
Federal National Mortgage Assn.	3	1/1/47	891,470	947,428	0.018%
Federal National Mortgage Assn.	3.5	1/1/48	2,096,541	2,216,578	0.043%
Federal National Mortgage Assn.	5	1/1/49	524,593	585,768	0.011%
Federal National Mortgage Assn.	2	1/1/50	48,610,000	49,080,910	0.942%

Federal National Mortgage Assn.	4	1/1/50	2,161,970	2,299,915	0.044%
Federal National Mortgage Assn.	3	1/1/50	3,359,971	3,550,077	0.068%
Federal National Mortgage Assn.	4.5	1/1/50	118,245	127,707	0.002%
Federal National Mortgage Assn.	7	12/1/27	749	843	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	25,785	30,442	0.001%
Federal National Mortgage Assn.	3.5	12/1/33	1,104,580	1,181,930	0.023%
Federal National Mortgage Assn.	6	12/1/35	49,109	58,271	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	1,423,939	1,648,992	0.032%
Federal National Mortgage Assn.	5	12/1/36	3,137	3,591	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	229,937	256,401	0.005%
Federal National Mortgage Assn.	4.5	12/1/39	243,667	270,740	0.005%
Federal National Mortgage Assn.	4	12/1/40	393,812	428,993	0.008%
Federal National Mortgage Assn.	4.5	12/1/40	208,329	229,793	0.004%
Federal National Mortgage Assn.	4	12/1/40	531,611	581,843	0.011%
Federal National Mortgage Assn.	4	12/1/41	153,066	167,415	0.003%
Federal National Mortgage Assn.	4.5	12/1/41	15,808	17,426	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	548,079	586,240	0.011%
Federal National Mortgage Assn.	3.5	12/1/45	1,364,111	1,463,356	0.028%
Federal National Mortgage Assn.	4	12/1/45	62,000	66,974	0.001%
Federal National Mortgage Assn.	3	12/1/46	168,542	177,333	0.003%
Federal National Mortgage Assn.	3	12/1/46	845,555	898,651	0.017%
Federal National Mortgage Assn.	3	12/1/46	1,211,976	1,288,084	0.025%
Federal National Mortgage Assn.	3	12/1/46	750,657	796,612	0.015%
Federal National Mortgage Assn.	3	12/1/46	1,210,169	1,289,670	0.025%
Federal National Mortgage Assn.	3	12/1/46	1,367,231	1,450,933	0.028%
Federal National Mortgage Assn.	3	12/1/46	237,068	251,955	0.005%
Federal National Mortgage Assn.	4	12/1/46	122,592	132,166	0.003%
Federal National Mortgage Assn.	3.5	12/1/47	6,816	7,216	0.000%
Federal National Mortgage Assn.	5	12/1/47	202,043	228,573	0.004%
Federal National Mortgage Assn.	4.5	12/1/48	264,659	284,936	0.005%
Federal National Mortgage Assn.	4	12/1/49	906,544	983,775	0.019%
Federal National Mortgage Assn.	3	12/1/49	3,377,715	3,554,309	0.068%
Federal National Mortgage Assn.	2.5	12/1/50	147,233	152,426	0.003%
Federal National Mortgage Assn.	2.5	12/1/50	2,775,734	2,873,628	0.055%
Federal National Mortgage Assn.	3	2/1/27	548,962	576,826	0.011%
Federal National Mortgage Assn.	7	2/1/30	351	392	0.000%
Federal National Mortgage Assn.	7	2/1/30	512	586	0.000%
Federal National Mortgage Assn.	7	2/1/31	324	369	0.000%
Federal National Mortgage Assn.	6	2/1/34	127,628	146,708	0.003%
Federal National Mortgage Assn.	5	2/1/34	63,135	70,572	0.001%
Federal National Mortgage Assn.	3	2/1/34	5,467,688	5,769,937	0.111%
Federal National Mortgage Assn.	3.5	2/1/35	45,653	49,164	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	431,298	498,491	0.010%
Federal National Mortgage Assn.	5	2/1/36	348,027	398,561	0.008%
Federal National Mortgage Assn.	5	2/1/38	12,996	14,854	0.000%
Federal National Mortgage Assn.	5.5	2/1/40	12,129	13,601	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	192,819	214,259	0.004%
Federal National Mortgage Assn.	4	2/1/41	62,098	67,861	0.001%
Federal National Mortgage Assn.	4	2/1/41	513,862	561,189	0.011%
Federal National Mortgage Assn.	3	2/1/43	588,499	628,405	0.012%
Federal National Mortgage Assn.	3	2/1/43	753,826	801,246	0.015%
Federal National Mortgage Assn.	3	2/1/47	663,698	705,243	0.014%
Federal National Mortgage Assn.	3.5	2/1/47	377,855	400,924	0.008%
Federal National Mortgage Assn.	4	2/1/48	90,059	96,211	0.002%
Federal National Mortgage Assn.	4	2/1/49	119,577	127,328	0.002%
Federal National Mortgage Assn.	3	2/1/49	390,051	411,495	0.008%
Federal National Mortgage Assn.	4	2/1/50	379,423	405,229	0.008%
Federal National Mortgage Assn.	6.5	3/1/24	119	133	0.000%
Federal National Mortgage Assn.	6	3/1/28	54	60	0.000%
Federal National Mortgage Assn.	6	3/1/28	1,768	1,981	0.000%
Federal National Mortgage Assn.	7	3/1/31	20,608	23,259	0.000%
Federal National Mortgage Assn.	5	3/1/34	59,932	67,050	0.001%
Federal National Mortgage Assn.	3	3/1/35	2,227,390	2,392,617	0.046%
Federal National Mortgage Assn.	3	3/1/35	316,167	335,597	0.006%
Federal National Mortgage Assn.	5	3/1/36	90,830	103,941	0.002%
Federal National Mortgage Assn.	5	3/1/36	101,503	116,193	0.002%
Federal National Mortgage Assn.	6	3/1/37	147,032	172,417	0.003%
Federal National Mortgage Assn.	4.5	3/1/41	10,244	11,306	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	275,608	304,077	0.006%
Federal National Mortgage Assn.	3	3/1/43	1,160,248	1,242,291	0.024%
Federal National Mortgage Assn.	3.5	3/1/43	1,135,510	1,225,376	0.024%
Federal National Mortgage Assn.	3.5	3/1/44	225,987	247,182	0.005%



Federal National Mortgage Assn.	4	3/1/44	747,956	822,373	0.016%
Federal National Mortgage Assn.	3	3/1/44	1,423,485	1,518,821	0.029%
Federal National Mortgage Assn.	4	3/1/46	101,734	110,548	0.002%
Federal National Mortgage Assn.	4	3/1/49	747,876	799,228	0.015%
Federal National Mortgage Assn.	7	4/1/32	1,176	1,354	0.000%
Federal National Mortgage Assn.	5	4/1/35	61,661	70,455	0.001%
Federal National Mortgage Assn.	5.5	4/1/36	8,919	10,333	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	42,676	49,235	0.001%
Federal National Mortgage Assn.	4.5	4/1/37	80,052	88,210	0.002%
Federal National Mortgage Assn.	3	4/1/43	1,444,357	1,531,880	0.029%
Federal National Mortgage Assn.	3.5	4/1/45	393,622	421,259	0.008%
Federal National Mortgage Assn.	3	4/1/47	407,661	427,624	0.008%
Federal National Mortgage Assn.	3	4/1/47	311,720	328,490	0.006%
Federal National Mortgage Assn.	3.5	4/1/47	483,674	515,102	0.010%
Federal National Mortgage Assn.	4.5	4/1/48	614,815	659,679	0.013%
Federal National Mortgage Assn.	2.5	5/1/32	700,347	737,184	0.014%
Federal National Mortgage Assn.	6	5/1/33	30,515	36,150	0.001%
Federal National Mortgage Assn.	3.5	5/1/35	964,462	1,028,837	0.020%
Federal National Mortgage Assn.	2	5/1/36	4,159,429	4,307,079	0.083%
Federal National Mortgage Assn.	2	5/1/36	690,920	714,373	0.014%
Federal National Mortgage Assn.	6	5/1/36	48,612	57,685	0.001%
Federal National Mortgage Assn.	5	5/1/38	513	587	0.000%
Federal National Mortgage Assn.	5	5/1/38	158,279	181,208	0.003%
Federal National Mortgage Assn.	5.5	5/1/39	52,860	61,509	0.001%
Federal National Mortgage Assn.	5	5/1/40	133,747	152,240	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	257,325	285,752	0.005%
Federal National Mortgage Assn.	6	5/1/42	37,860	44,760	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	723,860	784,498	0.015%
Federal National Mortgage Assn.	3	5/1/43	210,081	222,579	0.004%
Federal National Mortgage Assn.	5.5	5/1/44	1,161,135	1,332,179	0.026%
Federal National Mortgage Assn.	5.5	5/1/44	668,767	773,652	0.015%
Federal National Mortgage Assn.	3.5	5/1/47	1,146,339	1,217,840	0.023%
Federal National Mortgage Assn.	4.5	5/1/47	612,052	678,805	0.013%
Federal National Mortgage Assn.	4.5	5/1/48	2,055,531	2,274,508	0.044%
Federal National Mortgage Assn.	4.5	5/1/49	1,240,166	1,347,719	0.026%
Federal National Mortgage Assn.	4.5	5/1/50	386,975	418,554	0.008%
Federal National Mortgage Assn.	4.5	5/1/50	612,722	663,462	0.013%
Federal National Mortgage Assn.	3.5	6/1/33	506,617	545,489	0.010%
Federal National Mortgage Assn.	5	6/1/35	73,543	84,004	0.002%
Federal National Mortgage Assn.	3	6/1/35	134,091	144,049	0.003%
Federal National Mortgage Assn.	6	6/1/36	87,594	103,943	0.002%
Federal National Mortgage Assn.	4.5	6/1/37	1,699	1,888	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	33,371	38,831	0.001%
Federal National Mortgage Assn.	3.5	6/1/38	221,176	232,770	0.004%
Federal National Mortgage Assn.	3.5	6/1/42	37,151	39,851	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	69,816	75,341	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	145,115	158,224	0.003%
Federal National Mortgage Assn.	4	6/1/45	1,512,065	1,643,090	0.032%
Federal National Mortgage Assn.	3.5	6/1/46	403,807	438,206	0.008%
Federal National Mortgage Assn.	3.5	6/1/46	616,145	663,974	0.013%
Federal National Mortgage Assn.	3	6/1/47	441,659	471,876	0.009%
Federal National Mortgage Assn.	4	6/1/48	24,046	25,667	0.000%
Federal National Mortgage Assn.	3	6/1/50	342,683	357,988	0.007%
Federal National Mortgage Assn.	2.5	6/1/51	419,964	435,648	0.008%
Federal National Mortgage Assn.	2.5	6/1/51	895,000	928,424	0.018%
Federal National Mortgage Assn.	8	7/1/26	328	358	0.000%
Federal National Mortgage Assn.	7	7/1/26	2,242	2,410	0.000%
Federal National Mortgage Assn.	5	7/1/35	89,323	102,113	0.002%
Federal National Mortgage Assn.	2	7/1/35	16,288	16,271	0.000%
Federal National Mortgage Assn.	5	7/1/35	119,320	136,205	0.003%
Federal National Mortgage Assn.	4.5	7/1/39	33,741	37,228	0.001%
Federal National Mortgage Assn.	4.5	7/1/40	796,566	876,195	0.017%
Federal National Mortgage Assn.	5	7/1/40	61,111	69,312	0.001%
Federal National Mortgage Assn.	5	7/1/41	218,207	249,658	0.005%
Federal National Mortgage Assn.	3.5	7/1/42	597,293	639,915	0.012%
Federal National Mortgage Assn.	3.5	7/1/42	43,455	46,612	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	1,449,306	1,580,217	0.030%
Federal National Mortgage Assn.	3	7/1/43	57,592	61,413	0.001%
Federal National Mortgage Assn.	3.5	7/1/45	592,711	638,270	0.012%
Federal National Mortgage Assn.	4	7/1/46	987,812	1,078,931	0.021%
Federal National Mortgage Assn.	3	7/1/46	1,638,953	1,721,573	0.033%
Federal National Mortgage Assn.	3	7/1/50	350,571	366,117	0.007%

Federal National Mortgage Assn.	3	7/1/50	726,692	770,351	0.015%
Federal National Mortgage Assn.	2.5	7/1/51	2,804,468	2,909,200	0.056%
Federal National Mortgage Assn.	8	8/1/24	59	60	0.000%
Federal National Mortgage Assn.	6	8/1/34	1,199,199	1,380,220	0.027%
Federal National Mortgage Assn.	5	8/1/35	224,783	257,196	0.005%
Federal National Mortgage Assn.	6.5	8/1/36	3,619	4,183	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	281,271	325,868	0.006%
Federal National Mortgage Assn.	6	8/1/37	215,272	255,455	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	122,870	142,348	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	234,543	273,806	0.005%
Federal National Mortgage Assn.	4.5	8/1/39	48,915	54,347	0.001%
Federal National Mortgage Assn.	4	8/1/42	1,013,271	1,111,724	0.021%
Federal National Mortgage Assn.	3.5	8/1/42	104,308	112,157	0.002%
Federal National Mortgage Assn.	4.5	8/1/44	352,644	391,211	0.008%
Federal National Mortgage Assn.	4	8/1/46	488,423	527,127	0.010%
Federal National Mortgage Assn.	4	8/1/47	2,956,183	3,211,288	0.062%
Federal National Mortgage Assn.	3	8/1/47	2,118,175	2,253,255	0.043%
Federal National Mortgage Assn.	3.5	8/1/47	1,027,765	1,108,864	0.021%
Federal National Mortgage Assn.	4	8/1/47	250,653	270,085	0.005%
Federal National Mortgage Assn.	4.5	8/1/48	346,762	372,066	0.007%
Federal National Mortgage Assn.	4.5	8/1/48	182,794	197,010	0.004%
Federal National Mortgage Assn.	3.5	8/1/49	66,544	70,040	0.001%
Federal National Mortgage Assn.	3	8/1/49	435,591	464,655	0.009%
Federal National Mortgage Assn.	7	9/1/25	497	533	0.000%
Federal National Mortgage Assn.	7.5	9/1/26	165	178	0.000%
Federal National Mortgage Assn.	7	9/1/26	66	67	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	237,698	275,369	0.005%
Federal National Mortgage Assn.	6	9/1/38	180,125	213,385	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	68,578	76,203	0.001%
Federal National Mortgage Assn.	6	9/1/39	25,725	30,388	0.001%
Federal National Mortgage Assn.	5.5	9/1/41	4,080	4,719	0.000%
Federal National Mortgage Assn.	3	9/1/43	287,140	307,448	0.006%
Federal National Mortgage Assn.	3.5	9/1/43	468,461	509,380	0.010%
Federal National Mortgage Assn.	3.5	9/1/45	1,319,380	1,419,192	0.027%
Federal National Mortgage Assn.	4	9/1/45	67,931	73,713	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	2,387,345	2,570,929	0.049%
Federal National Mortgage Assn.	4	9/1/46	53,527	57,986	0.001%
Federal National Mortgage Assn.	4.5	9/1/46	608,649	675,574	0.013%
Federal National Mortgage Assn.	3	9/1/46	877,009	932,008	0.018%
Federal National Mortgage Assn.	3.5	9/1/46	1,057,065	1,126,031	0.022%
Federal National Mortgage Assn.	3	9/1/48	337,181	354,914	0.007%
Federal National Mortgage Assn.	4.5	9/1/48	15,405	16,601	0.000%
Federal National Mortgage Assn.	3	9/1/49	496,838	529,987	0.010%
Federal National Mortgage Assn.	3.5	9/1/49	902,327	949,755	0.018%
Federal Realty Investment Trust	2.75	6/1/23	1,500,000	1,552,598	0.030%
FedEx			32,316	9,640,832	0.185%
Ferrari			8,824	1,818,185	0.035%
Fidelity National Financial	4.5	8/15/28	2,065,000	2,372,198	0.046%
Fidelity National Information Services			54,716	7,751,616	0.149%
Fifth Third Bancorp	3.5	3/15/22	340,000	347,163	0.007%
Fifth Third Bancorp			114,588	4,380,699	0.084%
First American Financial	4.6	11/15/24	415,000	459,808	0.009%
FirstEnergy Transmission	4.35	1/15/25	1,310,000	1,430,855	0.027%
Fiserv	3.2	7/1/26	1,100,000	1,190,724	0.023%
Fiserv			142,952	15,280,139	0.293%
Flagstar Mortgage Trust	2.5	5/25/33	2,990,000	3,029,711	0.058%
FleetCor Technologies			9,269	2,373,420	0.046%
Flowserve			16,644	671,086	0.013%
FMR	4.95	2/1/33	740,000	928,571	0.018%
FNMA 15YR	4.5	4/1/23	9,871	10,345	0.000%
FNMA 30 YR TBA JUL	4.5	1/1/35	6,015,000	6,470,824	0.124%
FNMA 30 YR TBA JUL	4	1/1/41	6,355,000	6,767,082	0.130%
FNMA 30 YR TBA JUL	3	1/1/43	6,810,000	7,098,494	0.136%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,635,000	2,777,023	0.053%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	1,665,000	1,673,033	0.032%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,275,000	1,275,972	0.025%
Fortinet			16,544	3,940,615	0.076%
Fortive			63,295	4,414,193	0.085%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	236,423	236,813	0.005%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	1,114,736	1,188,975	0.023%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	277,475	278,084	0.005%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	249,346	255,147	0.005%

Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	1,112,200	1,152,607	0.022%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	344,812	347,357	0.007%
Freddie Mac REMICS	4.5	5/25/50	948,910	154,387	0.003%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	446,872	447,013	0.009%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.12	10/25/33	835,000	852,875	0.016%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	2,620,000	2,620,000	0.050%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	492,157	492,313	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	1,650,000	1,654,973	0.032%
Fresenius			136,464	7,122,043	0.137%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	323,807	328,592	0.006%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	16,622	16,611	0.000%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	422,317	429,668	0.008%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,278,935	1,292,457	0.025%
GATX	4.35	2/15/24	2,105,000	2,288,436	0.044%
GE			2,757,256	37,112,666	0.713%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	2,200,000	2,635,343	0.051%
Generac Holdings			4,200	1,743,630	0.033%
General Motors	4	4/1/25	1,120,000	1,229,910	0.024%
General Motors			106,257	6,287,227	0.121%
General Motors Financial	3.45	1/14/22	1,400,000	1,419,272	0.027%
General Motors Financial	4.2	11/6/21	1,335,000	1,351,690	0.026%
General Motors Financial	2.4	4/10/28	3,205,000	3,253,543	0.062%
George Washington University	4.3	9/15/44	975,000	1,228,259	0.024%
Gilead Sciences	3.25	9/1/22	875,000	900,085	0.017%
GlaxoSmithKline, ADR			153,062	6,094,929	0.117%
Global Payments			80,516	15,099,971	0.290%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	338,689	340,410	0.007%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,355,000	1,390,249	0.027%
Goldman Sachs	6.75	10/1/37	700,000	1,019,221	0.020%
Goldman Sachs	5.75	1/24/22	380,000	391,575	0.008%
Goldman Sachs	2.62	4/22/32	1,300,000	1,331,248	0.026%
Goldman Sachs			54,555	20,705,259	0.398%
Government National Mortgage Assn.	8	10/15/23	228	232	0.000%
Government National Mortgage Assn.	5	10/15/39	65,587	75,153	0.001%
Government National Mortgage Assn.	4	10/20/41	35,415	38,822	0.001%
Government National Mortgage Assn.	3.5	10/20/44	49,185	52,845	0.001%
Government National Mortgage Assn.	3.5	10/20/45	113,098	120,851	0.002%
Government National Mortgage Assn.	3.5	10/20/45	171,764	183,881	0.004%
Government National Mortgage Assn.	3	10/20/46	2,198,226	2,310,143	0.044%
Government National Mortgage Assn.	3.5	10/20/46	15,777	16,826	0.000%
Government National Mortgage Assn.	5	10/20/47	54,192	59,217	0.001%
Government National Mortgage Assn.	5.5	10/20/48	48,609	53,585	0.001%
Government National Mortgage Assn.	4	10/20/50	3,909,703	4,139,462	0.079%
Government National Mortgage Assn.	8	11/15/24	134	142	0.000%
Government National Mortgage Assn.	8	11/15/25	2,040	2,072	0.000%
Government National Mortgage Assn.	8	11/15/25	5,967	6,035	0.000%
Government National Mortgage Assn.	7.5	11/15/25	54	56	0.000%
Government National Mortgage Assn.	7.5	11/15/25	234	235	0.000%
Government National Mortgage Assn.	4.5	11/20/39	262,790	290,623	0.006%
Government National Mortgage Assn.	4.5	11/20/40	741,103	819,612	0.016%
Government National Mortgage Assn.	3.5	11/20/42	5,244	5,583	0.000%
Government National Mortgage Assn.	5	11/20/42	63,690	71,830	0.001%
Government National Mortgage Assn.	4	11/20/42	11,726	12,794	0.000%
Government National Mortgage Assn.	3	11/20/46	518,783	547,790	0.011%
Government National Mortgage Assn.	3.5	11/20/46	954,386	1,014,267	0.019%
Government National Mortgage Assn.	3	11/20/46	332,141	350,367	0.007%
Government National Mortgage Assn.	4	11/20/47	1,034,179	1,104,613	0.021%
Government National Mortgage Assn.	5	11/20/47	276,204	302,315	0.006%
Government National Mortgage Assn.	5.5	11/20/48	212,165	233,884	0.004%
Government National Mortgage Assn.	3.5	1/1/42	6,415,000	6,734,121	0.129%
Government National Mortgage Assn.	2.5	1/1/43	23,262,000	24,072,536	0.462%
Government National Mortgage Assn.	3	1/1/43	7,885,000	8,227,043	0.158%
Government National Mortgage Assn.	8	1/15/23	72	72	0.000%
Government National Mortgage Assn.	7.5	1/15/26	812	829	0.000%
Government National Mortgage Assn.	4.5	1/20/41	534,090	598,513	0.011%
Government National Mortgage Assn.	3.5	1/20/46	29,675	31,883	0.001%
Government National Mortgage Assn.	3.5	1/20/47	860,879	917,400	0.018%
Government National Mortgage Assn.	5	1/20/48	869,136	949,279	0.018%
Government National Mortgage Assn.	5.5	1/20/49	195,279	215,094	0.004%
Government National Mortgage Assn.	3.5	1/20/49	313,460	332,031	0.006%
Government National Mortgage Assn.	5	12/20/34	497,425	560,336	0.011%
Government National Mortgage Assn.	3.5	12/20/42	1,247,764	1,335,723	0.026%

Government National Mortgage Assn.	3.5	12/20/45	914,687	978,481	0.019%
Government National Mortgage Assn.	3.5	12/20/47	780,688	825,637	0.016%
Government National Mortgage Assn.	5	12/20/47	859,466	939,040	0.018%
Government National Mortgage Assn.	5.5	12/20/48	1,054,470	1,162,413	0.022%
Government National Mortgage Assn.	8	2/15/23	315	316	0.000%
Government National Mortgage Assn.	7.5	2/15/26	881	954	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,305	1,372	0.000%
Government National Mortgage Assn.	4	2/15/41	666,260	739,087	0.014%
Government National Mortgage Assn.	3.5	2/15/45	57,172	61,207	0.001%
Government National Mortgage Assn.	5.5	2/20/34	145,331	169,886	0.003%
Government National Mortgage Assn.	5.5	2/20/36	927	1,087	0.000%
Government National Mortgage Assn.	4	2/20/41	14,609	16,013	0.000%
Government National Mortgage Assn.	3.5	2/20/43	108,359	116,230	0.002%
Government National Mortgage Assn.	4	2/20/44	328,420	356,702	0.007%
Government National Mortgage Assn.	3.5	2/20/45	135,543	145,625	0.003%
Government National Mortgage Assn.	3.5	2/20/46	482,873	518,734	0.010%
Government National Mortgage Assn.	3.5	2/20/46	582,502	623,545	0.012%
Government National Mortgage Assn.	5	2/20/48	734,169	800,421	0.015%
Government National Mortgage Assn.	3.5	2/20/48	4,862,326	5,217,674	0.100%
Government National Mortgage Assn.	3.5	2/20/48	1,748,365	1,871,597	0.036%
Government National Mortgage Assn.	7.5	3/15/23	985	989	0.000%
Government National Mortgage Assn.	7.5	3/15/23	33	33	0.000%
Government National Mortgage Assn.	7.5	3/15/26	503	543	0.000%
Government National Mortgage Assn.	6.5	3/15/26	426	474	0.000%
Government National Mortgage Assn.	6.5	3/15/26	9,419	10,495	0.000%
Government National Mortgage Assn.	4.5	3/20/41	43,260	47,843	0.001%
Government National Mortgage Assn.	5	3/20/41	220,335	249,506	0.005%
Government National Mortgage Assn.	3.5	3/20/43	380,731	408,294	0.008%
Government National Mortgage Assn.	4.5	3/20/47	525,228	569,038	0.011%
Government National Mortgage Assn.	5.5	3/20/48	203,343	224,502	0.004%
Government National Mortgage Assn.	5.5	3/20/49	289,216	319,376	0.006%
Government National Mortgage Assn.	8	4/15/22	102	103	0.000%
Government National Mortgage Assn.	7.5	4/15/26	332	333	0.000%
Government National Mortgage Assn.	6	4/15/36	11,959	14,218	0.000%
Government National Mortgage Assn.	4.5	4/15/41	155,530	175,245	0.003%
Government National Mortgage Assn.	3	4/20/43	446,992	475,076	0.009%
Government National Mortgage Assn.	3.5	4/20/45	25,861	27,784	0.001%
Government National Mortgage Assn.	5.5	4/20/48	143,541	158,235	0.003%
Government National Mortgage Assn.	3	4/20/50	1,749,705	1,798,128	0.035%
Government National Mortgage Assn.	3	4/20/51	6,130,219	6,424,907	0.123%
Government National Mortgage Assn.	7.5	5/15/24	1,251	1,256	0.000%
Government National Mortgage Assn.	6.5	5/15/24	651	725	0.000%
Government National Mortgage Assn.	7.5	5/15/26	1,275	1,280	0.000%
Government National Mortgage Assn.	4	5/20/41	377,935	414,216	0.008%
Government National Mortgage Assn.	3.5	5/20/43	308,227	330,815	0.006%
Government National Mortgage Assn.	3.5	5/20/45	34,200	36,752	0.001%
Government National Mortgage Assn.	3.5	5/20/45	82,213	87,630	0.002%
Government National Mortgage Assn.	3	5/20/46	327,655	346,377	0.007%
Government National Mortgage Assn.	3.5	5/20/46	1,097,810	1,170,069	0.022%
Government National Mortgage Assn.	4	5/20/46	378,611	407,369	0.008%
Government National Mortgage Assn.	3.5	5/20/46	18,841	20,247	0.000%
Government National Mortgage Assn.	3.5	5/20/46	12,064	12,858	0.000%
Government National Mortgage Assn.	3.5	5/20/46	3,623	3,805	0.000%
Government National Mortgage Assn.	4	5/20/47	886,849	949,207	0.018%
Government National Mortgage Assn.	5	5/20/48	82,488	88,991	0.002%
Government National Mortgage Assn.	5.5	5/20/48	758,498	836,144	0.016%
Government National Mortgage Assn.	5	5/20/48	56,317	62,006	0.001%
Government National Mortgage Assn.	3	5/20/50	937,995	963,931	0.019%
Government National Mortgage Assn.	6.5	6/15/23	134	150	0.000%
Government National Mortgage Assn.	7.5	6/15/23	178	179	0.000%
Government National Mortgage Assn.	4.5	6/15/39	373,265	424,266	0.008%
Government National Mortgage Assn.	8.5	6/20/25	2,031	2,067	0.000%
Government National Mortgage Assn.	8.5	6/20/26	1,085	1,090	0.000%
Government National Mortgage Assn.	4	6/20/42	96,220	106,063	0.002%
Government National Mortgage Assn.	3.5	6/20/43	553,612	594,387	0.011%
Government National Mortgage Assn.	3.5	6/20/43	361,594	388,467	0.007%
Government National Mortgage Assn.	3	6/20/46	401,194	424,331	0.008%
Government National Mortgage Assn.	3.5	6/20/46	520,436	553,781	0.011%
Government National Mortgage Assn.	3.5	6/20/46	12,722	13,622	0.000%
Government National Mortgage Assn.	5	6/20/48	782,917	844,693	0.016%
Government National Mortgage Assn.	5	6/20/48	182,601	201,421	0.004%
Government National Mortgage Assn.	5	6/20/49	243,844	262,965	0.005%

Government National Mortgage Assn.	4	7/20/42	364,546	399,508	0.008%
Government National Mortgage Assn.	3.5	7/20/43	26,542	28,500	0.001%
Government National Mortgage Assn.	3	7/20/46	192,247	202,882	0.004%
Government National Mortgage Assn.	3.5	7/20/46	221,010	235,210	0.005%
Government National Mortgage Assn.	3	7/20/46	2,271,952	2,396,165	0.046%
Government National Mortgage Assn.	3.5	7/20/47	158,420	167,891	0.003%
Government National Mortgage Assn.	4	7/20/47	353,959	377,671	0.007%
Government National Mortgage Assn.	4.5	7/20/47	374,147	404,943	0.008%
Government National Mortgage Assn.	8	8/15/25	59	64	0.000%
Government National Mortgage Assn.	2.25	8/20/23	306	310	0.000%
Government National Mortgage Assn.	6	8/20/34	72,019	84,287	0.002%
Government National Mortgage Assn.	3.5	8/20/42	96,511	103,324	0.002%
Government National Mortgage Assn.	3.5	8/20/44	1,815,620	1,946,412	0.037%
Government National Mortgage Assn.	3	8/20/46	1,313,571	1,385,462	0.027%
Government National Mortgage Assn.	4	8/20/47	1,097,052	1,173,898	0.023%
Government National Mortgage Assn.	4.5	8/20/47	1,969,115	2,126,583	0.041%
Government National Mortgage Assn.	5	8/20/47	137,815	151,258	0.003%
Government National Mortgage Assn.	5	8/20/48	551,396	595,676	0.011%
Government National Mortgage Assn.	7.5	9/15/25	175	176	0.000%
Government National Mortgage Assn.	6.5	9/15/25	12,852	14,320	0.000%
Government National Mortgage Assn.	7.5	9/15/26	428	475	0.000%
Government National Mortgage Assn.	5	9/15/39	96,674	111,566	0.002%
Government National Mortgage Assn.	5	9/15/39	465,027	541,793	0.010%
Government National Mortgage Assn.	3.5	9/15/41	919,212	986,020	0.019%
Government National Mortgage Assn.	3	9/15/42	461,338	489,904	0.009%
Government National Mortgage Assn.	4.5	9/20/40	166,286	183,934	0.004%
Government National Mortgage Assn.	4	9/20/42	13,494	14,787	0.000%
Government National Mortgage Assn.	3.5	9/20/43	347,143	373,141	0.007%
Government National Mortgage Assn.	3.5	9/20/47	56,894	60,203	0.001%
Government National Mortgage Assn.	4	9/20/47	2,647,602	2,823,404	0.054%
Government National Mortgage Assn.	5	9/20/47	1,192,072	1,302,720	0.025%
Government National Mortgage Assn.	5.5	9/20/48	1,934	2,145	0.000%
Government National Mortgage Assn.	3	9/20/49	1,577,639	1,621,178	0.031%
Government National Mortgage Association	3	11/20/47	195,218	202,736	0.004%
Government National Mortgage Association	3	12/20/47	217,500	222,778	0.004%
Great Portland Estates			433,055	4,245,540	0.082%
Great Wolf Trust 2019-WOLF	1.71	12/15/36	1,130,000	1,129,992	0.022%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	3,065,935	3,135,878	0.060%
GS Mortgage-Backed Securities Trust 2020-INV1	2.99	10/25/50	506,433	514,339	0.010%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	950,000	1,042,682	0.020%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	1,250,000	1,423,481	0.027%
Halliburton			99,089	2,290,938	0.044%
Hamamatsu Photonics KK			79,700	4,801,064	0.092%
Hardee s Funding	4.96	6/20/48	1,930,413	2,046,874	0.039%
Hartford Financial Services			141,726	8,782,760	0.169%
Hasbro	3	11/19/24	1,550,000	1,649,446	0.032%
HCA	4.13	6/15/29	1,895,000	2,134,244	0.041%
HCA Healthcare			74,144	15,328,531	0.294%
Healthcare Realty Trust	3.63	1/15/28	1,075,000	1,174,685	0.023%
Healthpeak Properties	2.88	1/15/31	360,000	377,245	0.007%
Heathrow Funding	4.88	7/15/21	935,000	936,316	0.018%
Hess			19,847	1,733,040	0.033%
High Street Funding Trust I	4.11	2/15/28	1,800,000	2,026,253	0.039%
Hilton Worldwide Holdings			70,674	8,524,698	0.164%
Hologic			16,703	1,114,424	0.021%
Home Depot			42,595	13,583,120	0.261%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	284,620	287,121	0.006%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	897,678	903,612	0.017%
Honda Motor			81,800	2,630,953	0.051%
Honeywell International			57,781	12,674,262	0.243%
Housing Development Finance			121,499	4,058,818	0.078%
HSBC Bank USA NA/New York NY	5.88	11/1/34	950,000	1,246,439	0.024%
HSBC Holdings	3.26	3/13/23	1,800,000	1,835,975	0.035%
HSBC Holdings	2.85	6/4/31	640,000	660,487	0.013%
Hubbell			26,508	4,952,755	0.095%
Humana			5,038	2,230,423	0.043%
Huntington Bancshares			257,759	3,678,221	0.071%
Hyatt Hotels	3.38	7/15/23	275,000	286,411	0.005%
Hydro-Quebec	8.4	1/15/22	200,000	208,242	0.004%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	3,775	3,780	0.000%
Hyundai Capital America	2	6/15/28	2,435,000	2,414,785	0.046%
IAC/InterActiveCorp			8,359	1,288,707	0.025%

Iberdrola International BV	6.75	9/15/33	1,000,000	1,360,357	0.026%
IGO			1,213,263	6,924,352	0.133%
Illinois State Toll Highway Authority	6.18	1/1/34	470,000	653,921	0.013%
Illinois Tool Works	3.9	9/1/42	1,200,000	1,438,273	0.028%
Incyte			25,585	2,152,466	0.041%
Ingersoll-Rand			27,294	1,332,220	0.026%
Ing Groep	3.15	3/29/22	560,000	572,114	0.011%
ING Groep			775,999	10,300,884	0.198%
Inland Valley development Agency	5.5	3/1/33	695,000	767,798	0.015%
Intercontinental Exchange	3.45	9/21/23	1,440,000	1,528,848	0.029%
Intercontinental Exchange			22,044	2,616,623	0.050%
International Flavors & Fragrances			31,828	4,755,103	0.091%
International Paper			256,233	15,709,645	0.302%
Interpublic Group of	4.2	4/15/24	293,000	318,686	0.006%
Intesa Sanpaolo	3.38	1/12/23	660,000	685,894	0.013%
Intesa Sanpaolo	3.13	7/14/22	1,875,000	1,921,596	0.037%
Intesa Sanpaolo			1,262,612	3,492,813	0.067%
Intuit			45,011	22,063,042	0.424%
Intuitive Surgical			17,757	16,330,047	0.314%
Invesco			10,190	272,379	0.005%
Invesco Finance	3.13	11/30/22	480,000	497,986	0.010%
Ipsen			30,237	3,146,376	0.060%
Jacobs Engineering Group			60,461	8,066,707	0.155%
J.B. Hunt Transport Services			6,159	1,003,609	0.019%
JD.com, ADR			4,503	359,384	0.007%
JobsOhio Beverage System	3.99	1/1/29	1,225,000	1,394,519	0.027%
Johnson Controls International			7,743	531,402	0.010%
Johnson & Johnson			31,367	5,167,400	0.099%
Johnson Matthey			177,313	7,549,319	0.145%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	2,425,000	2,644,034	0.051%
JPMorgan Chase	2.52	4/22/31	1,620,000	1,654,132	0.032%
JPMorgan Chase	3.56	4/23/24	1,875,000	1,974,994	0.038%
JPMorgan Chase	3.38	5/1/23	1,080,000	1,135,251	0.022%
JPMorgan Chase	2.96	5/13/31	3,820,000	4,001,236	0.077%
JPMorgan Chase			68,331	10,628,204	0.204%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.44	10/15/33	2,510,000	2,516,253	0.048%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	1,566,935	1,597,291	0.031%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	1,352,559	1,377,089	0.026%
Kaiser Foundation Hospitals	3.5	4/1/22	625,000	639,829	0.012%
Kansas City Southern	2.88	11/15/29	2,115,000	2,231,985	0.043%
Kansas City Southern	3.5	5/1/50	1,695,000	1,785,637	0.034%
Kering			6,487	5,684,025	0.109%
Keurig Dr Pepper			52,055	1,834,418	0.035%
Keysight Technologies			2,720	419,995	0.008%
Kilroy Realty	4.38	10/1/25	480,000	531,403	0.010%
Kilroy Realty	3.45	12/15/24	1,350,000	1,438,974	0.028%
Kimberly-Clark			9,800	1,311,044	0.025%
Kingfisher			1,530,998	7,727,094	0.148%
Kion			71,461	7,629,217	0.146%
Kirin Holdings			137,500	2,683,427	0.052%
KKR			20,843	1,234,739	0.024%
KLA			16,020	5,193,844	0.100%
Knorr-Bremse			27,327	3,144,151	0.060%
Koninklijke Philips			251,186	12,467,411	0.239%
KT			97,057	2,739,210	0.053%
L3Harris Technologies	3.83	4/27/25	570,000	624,287	0.012%
L3Harris Technologies			9,761	2,109,840	0.041%
Lam Research			599	389,769	0.007%
Largan Precision			22,000	2,446,218	0.047%
Las Vegas Sands			13,206	695,824	0.013%
Legrand			43,965	4,659,557	0.089%
Leidos Holdings			15,757	1,593,033	0.031%
Liberty Broadband			12,938	2,246,813	0.043%
Liberty Mutual	4.25	6/15/23	410,000	438,487	0.008%
Liberty Mutual	4.85	8/1/44	1,700,000	2,077,701	0.040%
Linde			66,589	19,250,880	0.370%
Live Nation Entertainment			15,900	1,392,681	0.027%
Lloyds Banking	1.33	6/15/23	420,000	423,250	0.008%
Lloyds Banking Group			8,035,059	5,197,532	0.100%
LM Ericsson			737,302	9,270,767	0.178%
Loews			15,142	827,510	0.016%
L'Oreal			23,495	10,492,723	0.201%

Lowe's				17,129	3,322,512	0.064%
lululemon athletica				16,261	5,934,777	0.114%
Macquarie Group				39,732	4,655,059	0.089%
Magna International				127,522	11,813,638	0.227%
Magnetite XXIII	1.48	10/25/32	2,020,000	2,022,892	0.039%	
Manufacturers & Traders Trust	3.4	8/17/27	250,000	275,424	0.005%	
Marathon Petroleum				18,065	1,091,487	0.021%
MarketAxess Holdings				1,700	788,103	0.015%
Marriott				52,139	7,118,016	0.137%
Marsh & McLennan	3.5	6/3/24	3,060,000	3,289,580	0.063%	
Marsh & McLennan				43,243	6,083,425	0.117%
Martin Marietta Materials				4,377	1,539,872	0.030%
Marvell Technology				77,429	4,516,434	0.087%
Maryland HHEFA	4.67	7/1/36	1,800,000	2,172,039	0.042%	
MasterCard				55,234	20,165,381	0.387%
Match				41,013	6,613,346	0.127%
Maxim Integrated Products				14,505	1,528,247	0.029%
Mayo Clinic	4	11/15/47	1,500,000	1,861,389	0.036%	
McDonald's	1.45	9/1/25	940,000	958,078	0.018%	
McDonald's				22,126	5,110,885	0.098%
McKesson				1,880	359,531	0.007%
MedStar Health	3.63	8/15/49	905,000	1,010,496	0.019%	
Medtronic				91,601	11,370,432	0.218%
Meggitt				1,096,552	7,004,778	0.135%
Melrose Industries				2,976,735	6,407,493	0.123%
Merck				28,454	2,212,868	0.042%
MetLife				202,043	12,092,274	0.232%
Metropolitan Life Global Funding I	3.45	10/9/21	2,605,000	2,627,903	0.050%	
Metropolitan Transportation Authority	7.34	11/15/39	240,000	390,090	0.007%	
Metropolitan Transportation Authority	5.87	11/15/39	700,000	933,954	0.018%	
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	500,000	703,562	0.014%	
Mexico Government International Bond	2.66	5/24/31	3,439,000	3,368,122	0.065%	
MGM Resorts International				71,281	3,040,135	0.058%
MHC Commercial Mortgage Trust 2021-MHC	1.17	4/15/38	3,595,000	3,597,252	0.069%	
MHC Trust 2021-MHC2	1.57	5/15/23	1,480,000	1,481,776	0.028%	
Microchip Technology				35,380	5,297,801	0.102%
Micron Technology	4.19	2/15/27	2,940,000	3,307,500	0.064%	
Microsoft				487,275	132,002,798	2.535%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	2,640,000	2,967,769	0.057%	
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	35,331	35,517	0.001%	
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	858,025	880,261	0.017%	
Mississippi Power	3.95	3/30/28	1,435,000	1,611,067	0.031%	
Mitsubishi Corporation				142,900	3,903,493	0.075%
Mitsubishi Electric				564,500	8,194,981	0.157%
Mitsubishi HC Capital				408,800	2,192,188	0.042%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,288,891	0.044%	
Mitsubishi Ufj Financial	3.54	7/26/21	3,420,000	3,427,073	0.066%	
Mitsubishi UFJ Financial				760,800	4,097,865	0.079%
Mitsui Fudosan				317,100	7,332,516	0.141%
Moncler				94,081	6,377,558	0.122%
Mondelez International				55,468	3,463,422	0.067%
MongoDB				9,885	3,573,625	0.069%
Monolithic Power Systems				200	74,690	0.001%
Monster Beverage				18,351	1,676,364	0.032%
Morgan Stanley	4.3	1/27/45	1,150,000	1,418,653	0.027%	
Morgan Stanley	3.97	7/22/38	1,445,000	1,696,401	0.033%	
Morgan Stanley	6.25	8/9/26	755,000	931,187	0.018%	
Morgan Stanley				373,450	34,241,631	0.658%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	1,670,000	1,798,569	0.035%	
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	1,375,000	1,502,093	0.029%	
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	2,775,000	3,052,837	0.059%	
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	495,000	525,593	0.010%	
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,140,000	2,298,400	0.044%	
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	1,440,000	1,565,745	0.030%	
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	2,090,000	2,081,750	0.040%	
Morgan Stanley Residential Mortgage Loan Trust 2021-2	2.5	5/25/51	645,100	650,921	0.012%	
Morocco Government International Bond	4.25	12/11/22	1,400,000	1,472,286	0.028%	
Motorola Solutions				8,223	1,783,158	0.034%
Mowi, ADR				6,600	167,640	0.003%
Mplx	1.22	9/9/22	2,250,000	2,252,813	0.043%	
MSCI				1,786	952,081	0.018%
M&T Bank	3.55	7/26/23	2,740,000	2,910,288	0.056%	

Munich Re			45,334	12,424,272	0.239%
Murata Manufacturing			82,900	6,314,898	0.121%
MVW 2019-2	2.22	10/20/38	1,615,537	1,644,426	0.032%
National Bank of Canada			125,940	9,425,181	0.181%
National Grid			472,710	6,012,716	0.115%
NatWest Markets	2.38	5/21/23	3,370,000	3,482,154	0.067%
NAVER			16,191	6,007,974	0.115%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,628,720	1,664,307	0.032%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	1,555,462	1,585,435	0.030%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	1,793,176	1,829,765	0.035%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	751,662	754,786	0.014%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	782,800	781,368	0.015%
Nestle			239,187	29,813,962	0.572%
Netflix			34,124	18,024,638	0.346%
New Jersey Turnpike Authority	7.41	1/1/40	415,000	681,410	0.013%
New Orleans Hotel Trust 2019-HNLA	1.66	4/15/32	845,000	835,491	0.016%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,345,220	1,360,933	0.026%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	950,000	1,270,993	0.024%
New York City Water & Sewer System	6.01	6/15/42	245,000	377,219	0.007%
New York Life Global Funding	1.1	5/5/23	600,000	606,173	0.012%
New York Life Global Funding	3.25	8/6/21	2,095,000	2,101,080	0.040%
New York State dormitory Authority	5.63	3/15/39	1,300,000	1,700,678	0.033%
Next			52,299	5,691,898	0.109%
NextEra Energy			138,183	10,126,050	0.194%
Nike			55,603	8,590,107	0.165%
Nippon Telegraph & Telephone			596,400	15,592,991	0.299%
NiSource	3.95	3/30/48	1,775,000	2,010,017	0.039%
NiSource	3.49	5/15/27	1,730,000	1,901,787	0.037%
Nordea Bank Abp	1	6/9/23	820,000	828,243	0.016%
Norfolk Southern	3	4/1/22	1,085,000	1,100,304	0.021%
Norfolk Southern			43,207	11,467,570	0.220%
NortonLifeLock			76,099	2,071,415	0.040%
Novartis			156,115	14,241,838	0.273%
Nstar Electric	2.38	10/15/22	565,000	576,298	0.011%
NTT Data			511,200	7,980,246	0.153%
Nucor	3.95	5/1/28	2,140,000	2,435,598	0.047%
Nucor	2.7	6/1/30	455,000	474,968	0.009%
Nutrien	4	12/15/26	830,000	933,499	0.018%
NVIDIA			23,471	18,779,147	0.361%
NVR			229	1,138,886	0.022%
NXP Semiconductors			85,683	17,626,707	0.338%
OBX 2019-EXP3 Trust	3.5	10/25/59	492,824	501,234	0.010%
OBX 2019-EXP3 Trust	1.19	10/25/59	312,744	317,527	0.006%
Occidental Petroleum	3	2/15/27	2,320,000	2,302,600	0.044%
Occidental Petroleum	2.9	8/15/24	2,680,000	2,740,300	0.053%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	830,000	916,004	0.018%
Omron			41,900	3,317,511	0.064%
Opendoor Technologies			25,815	457,700	0.009%
O Reilly Automotive	3.8	9/1/22	370,000	381,847	0.007%
O Reilly Automotive	3.6	9/1/27	1,825,000	2,037,481	0.039%
O'Reilly Automotive			3,320	1,879,817	0.036%
Organon			3,036	91,869	0.002%
Otis Worldwide			29,306	2,396,352	0.046%
Otsuka Holdings			123,800	5,140,425	0.099%
OZLM VIII	1.36	10/17/29	1,026,918	1,026,933	0.020%
OZLM VIII	1.99	10/17/29	1,295,000	1,294,756	0.025%
PACCAR			33,009	2,946,053	0.057%
Pacific Gas & Electric	2.1	8/1/27	1,340,000	1,301,031	0.025%
Packaging Corp of America	4.5	11/1/23	395,000	426,820	0.008%
Packaging Corp of America	3.65	9/15/24	785,000	848,930	0.016%
Packaging Corporation of America			64,476	8,731,340	0.168%
Panasonic			383,000	4,410,062	0.085%
Parker-Hannifin			4,665	1,432,668	0.028%
Paycom Software			1,859	675,691	0.013%
PayPal Holdings	2.4	10/1/24	2,720,000	2,864,805	0.055%
PayPal Holdings			64,379	18,765,191	0.360%
PepsiCo			26,954	3,993,774	0.077%
Perrigo Finance Unlimited	3.15	6/15/30	1,510,000	1,539,490	0.030%
Persimmon			135,314	5,542,953	0.106%
Pertamina Persero PT	4.3	5/20/23	1,250,000	1,331,292	0.026%
Perusahaan Gas Negara	5.13	5/16/24	1,105,000	1,226,654	0.024%
Philadelphia Authority for Industrial development	3.96	4/15/26	805,000	858,049	0.016%



Philip Morris International			41,128	4,076,196	0.078%
PICC Property & Casualty			4,082,000	3,570,634	0.069%
Pinduoduo, ADR			1,599	203,105	0.004%
Ping An Insurance			320,000	3,128,127	0.060%
Pinterest			80,451	6,351,606	0.122%
Pioneer Natural Resources	1.13	1/15/26	755,000	747,211	0.014%
Planet Fitness Master Issuer	4.26	9/5/48	3,039,063	3,050,307	0.059%
Playtika Holding			20,297	483,880	0.009%
PNC Bank NA	3.5	6/8/23	1,330,000	1,407,107	0.027%
PNC Financial Services	3.3	3/8/22	1,100,000	1,119,958	0.022%
PNC Financial Services Group			28,809	5,495,605	0.106%
Pola Orbis Holdings			53,200	1,402,772	0.027%
Port Authority of New York & New Jersey	5.31	8/1/46	1,400,000	1,569,885	0.030%
PPG Industries			46,681	7,925,033	0.152%
PPL Capital Funding	3.1	5/15/26	2,200,000	2,355,276	0.045%
Prcoa Global Funding I	3.45	9/1/23	2,650,000	2,822,277	0.054%
Principal Financial	3.4	5/15/25	2,460,000	2,665,843	0.051%
Procter & Gamble			49,111	6,626,547	0.127%
Progressive			14,099	1,384,663	0.027%
Prologis, REIT			153,413	18,337,456	0.352%
Protective Life Global Funding	1.08	6/9/23	780,000	788,902	0.015%
Providence Health & Services Obligated	4.38	10/1/23	1,310,000	1,411,914	0.027%
Prysmian			158,897	5,702,188	0.109%
PSMC Trust	2.5	5/25/51	2,680,000	2,758,725	0.053%
Public Service Enterprise			54,202	3,238,027	0.062%
Public Storage, REIT			1,116	335,570	0.006%
Qualcomm			78,495	11,219,290	0.215%
QUALCOMM	3.25	5/20/27	1,120,000	1,234,208	0.024%
QUALCOMM	2.15	5/20/30	2,605,000	2,660,950	0.051%
QVC	4.45	2/15/25	140,000	149,450	0.003%
QVC	4.38	3/15/23	770,000	809,463	0.016%
QVC	4.85	4/1/24	1,645,000	1,784,825	0.034%
Raymond James Financial			4,415	573,509	0.011%
Recruit Holdings			134,800	6,610,430	0.127%
Regeneron Pharmaceuticals			1,371	765,758	0.015%
REI - SECURITY LENDING COLLATERAL			1,860,868	18,608,681	0.357%
RELX Capital	3.5	3/16/23	840,000	880,986	0.017%
RELX Capital	3	5/22/30	945,000	1,007,877	0.019%
RenaissanceRe Holdings			12,500	1,860,250	0.036%
Renesas Electronics			256,500	2,768,241	0.053%
Republic of Poland Government International Bond	3.25	4/6/26	1,030,000	1,137,172	0.022%
Republic Services	3.38	11/15/27	1,045,000	1,148,685	0.022%
Republic Services			409	44,994	0.001%
Rio Tinto			29,571	2,803,495	0.054%
ROBLOX			3,151	283,527	0.005%
Roche Holding			47,370	17,850,822	0.343%
Rogers Communications	3.63	12/15/25	610,000	670,757	0.013%
Roku			3,300	1,515,525	0.029%
Roper Technologies	3.8	12/15/26	1,085,000	1,210,572	0.023%
Roper Technologies	2.95	9/15/29	380,000	405,270	0.008%
Roper Technologies			14,157	6,656,621	0.128%
Ross Stores	1.88	4/15/31	450,000	435,545	0.008%
Ross Stores			69,625	8,633,500	0.166%
Royal Bank of Canada	1.6	4/17/23	2,075,000	2,119,094	0.041%
Royal Dutch Shell, ADR			93,181	3,618,218	0.069%
RPM			6,442	571,277	0.011%
Sabine Pass Liquefaction	4.2	3/15/28	1,335,000	1,505,213	0.029%
Sabine Pass Liquefaction	4.5	5/15/30	560,000	644,700	0.012%
Safran			30,644	4,252,864	0.082%
Salesforce.com			97,280	23,762,586	0.456%
Sampo			177,867	8,179,134	0.157%
Samsonite International			1,002,300	2,049,534	0.039%
Samsung Electronics			210,555	15,072,823	0.289%
San Diego Gas & Electric	4.1	6/15/49	2,570,000	3,098,587	0.060%
Sanofi			133,924	14,070,403	0.270%
Sanofi, ADR			37,378	1,968,325	0.038%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	719,059	722,016	0.014%
Santander UK	3.75	11/15/21	1,360,000	1,377,555	0.026%
SAP			54,092	7,597,749	0.146%
SBA Communications, REIT			756	240,937	0.005%
SBA Tower Trust	2.84	1/15/25	1,135,000	1,196,565	0.023%
Scentre			1,184,685	2,424,246	0.047%

Schneider Electric			12,754	2,010,598	0.039%
Sea, ADR			48,814	13,404,324	0.257%
Seagen			2,958	467,009	0.009%
Sealed Air			35,790	2,120,558	0.041%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	115,437	115,537	0.002%
Sempra Energy			125,718	16,655,121	0.320%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	608,677	617,689	0.012%
ServiceNow			26,487	14,555,931	0.280%
Seven & i Holdings			177,200	8,488,029	0.163%
SFO Commercial Mortgage Trust 2021-555	1.57	5/15/38	1,560,000	1,562,420	0.030%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	376,617	378,267	0.007%
Sherwin-Williams			28,900	7,873,805	0.151%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	2,870,000	3,002,872	0.058%
Shopify			2,704	3,950,490	0.076%
Siemens			151,625	24,074,833	0.462%
Siemens Healthineers			121,188	7,430,428	0.143%
Signature Bank			5,996	1,472,917	0.028%
Simon Property	3.8	7/15/50	1,865,000	2,058,926	0.040%
Simon Property Group, REIT			4,070	531,054	0.010%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	422,000	448,565	0.009%
SMB Private Education Loan Trust	1.29	7/15/53	1,759,758	1,765,366	0.034%
Smb Private Education Loan Trust 2018	3.6	1/15/37	899,016	951,680	0.018%
Smb Private Education Loan Trust 2021	1.07	1/15/53	3,307,420	3,257,656	0.063%
SMC			4,100	2,425,539	0.047%
Snap Inc.			196,532	13,391,690	0.257%
Snap-On			2,666	595,664	0.011%
Snowflake Computing			2,970	718,146	0.014%
SOFTBANK GROUP CORP			54,700	3,814,878	0.073%
Sonic Capital	4.03	2/20/48	248,413	254,300	0.005%
Sony			74,200	7,194,971	0.138%
South32			1,418,667	3,111,117	0.060%
South Carolina Public Service Authority	5.78	12/1/41	2,000,000	2,739,128	0.053%
Southeast Supply Header	4.25	6/15/24	905,000	910,549	0.017%
Southern			18,082	907,592	0.017%
Southern Company			134,467	8,136,598	0.156%
Southwest Airlines			54,616	2,899,563	0.056%
Spectra Energy Partners	3.38	10/15/26	480,000	521,683	0.010%
Spectra Energy Partners	4.75	3/15/24	1,145,000	1,255,264	0.024%
S&P Global			15,428	6,332,423	0.122%
Splunk			12,214	1,765,900	0.034%
Spotify Technology			9,248	2,548,656	0.049%
Square			3,200	780,160	0.015%
Standard Chartered			264,267	1,686,500	0.032%
Stanley Electric			117,800	3,403,390	0.065%
Starbucks			103,577	11,580,944	0.222%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	137,561	139,272	0.003%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	677,592	685,490	0.013%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	1,079,959	1,079,549	0.021%
Starwood Mortgage Residential Trust 2021-2	1.17	5/25/65	852,230	851,903	0.016%
State Grid Overseas Investment 2016	3.75	5/2/23	1,175,000	1,238,061	0.024%
State of California	7.63	3/1/40	2,200,000	3,705,996	0.071%
State Street	3.1	5/15/23	265,000	278,564	0.005%
Stora Enso			278,051	5,077,463	0.097%
Storebrand			654,019	5,927,174	0.114%
Stroer SE & Co KGaA			39,110	3,133,061	0.060%
Stryker			61,233	15,904,047	0.305%
Sumitomo Corporation			315,100	4,224,999	0.081%
Sumitomo Mitsui Financial	3.75	7/19/23	2,045,000	2,180,522	0.042%
Sumitomo Mitsui Trust Holdings			89,054	2,840,841	0.055%
Sumitomo Rubber Industries			136,900	1,892,643	0.036%
Sun Communities, REIT			2,031	348,113	0.007%
Suncor Energy	3.1	5/15/25	665,000	711,204	0.014%
Sun Life Financial			177,997	9,178,419	0.176%
Suzuki Motor			91,900	3,894,685	0.075%
Svenska Handelsbanken			506,498	5,717,323	0.110%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	920,000	948,007	0.018%
Synopsys			19,479	5,372,113	0.103%
Taiwan Semiconductor Manufacturing			1,001,969	21,580,441	0.414%
Taiwan Semiconductor Manufacturing, ADR			1,315	158,010	0.003%
Takeda Pharmaceutical, ADR			131,895	2,219,793	0.043%
Tampa Electric	6.15	5/15/37	1,000,000	1,364,630	0.026%
Tarrant County Cultural Education Facilities Finance	4.37	11/15/47	1,200,000	1,463,398	0.028%

Teachers Insurance & Annuity Association of America	4.9	9/15/44	1,800,000	2,315,639	0.044%
TechnoPro Holdings			167,700	3,965,404	0.076%
TE Connectivity			9,648	1,304,506	0.025%
Telecom Italia			4,451,153	2,361,103	0.045%
Teledyne Technologies			4,782	2,002,845	0.038%
Teleflex			5,910	2,374,579	0.046%
Teleperformance			11,873	4,821,503	0.093%
Tencent Holdings	2.99	1/19/23	960,000	993,592	0.019%
Tencent Holdings			212,300	15,984,600	0.307%
Tesla			7,719	5,246,604	0.101%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	730,000	735,475	0.014%
Texas Instruments	1.38	3/12/25	650,000	663,018	0.013%
Texas Instruments			74,409	14,308,851	0.275%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	1,900,000	2,116,666	0.041%
Textron			35,381	2,433,151	0.047%
Thermo Fisher Scientific			46,097	23,254,554	0.447%
The Travelers Companies			22,074	3,304,699	0.063%
THG			111,166	938,902	0.018%
THK			84,400	2,518,720	0.048%
Thomson Reuters	3.35	5/15/26	405,000	440,514	0.008%
Time Warner Cable	6.55	5/1/37	450,000	612,598	0.012%
Time Warner Cable	6.75	6/15/39	530,000	740,354	0.014%
Time Warner Cable	4	9/1/21	200,000	200,011	0.004%
TJX	1.6	5/15/31	375,000	360,415	0.007%
TJX			123,804	8,346,866	0.160%
T-Mobile US			94,433	13,676,731	0.263%
Tokio Marine Holdings			140,500	6,471,469	0.124%
Tokyo Electron			14,800	6,399,289	0.123%
Toronto-Dominion Bank	3.5	7/19/23	1,235,000	1,313,468	0.025%
Toronto-Dominion Bank	3.63	9/15/31	305,000	337,025	0.006%
Tosoh			50,800	875,935	0.017%
TotalEnergies			197,328	8,939,313	0.172%
TotalEnergies, ADR			22,817	1,032,697	0.020%
Totalenergies Capital International	2.99	6/29/41	2,630,000	2,667,375	0.051%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	29,105	29,103	0.001%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	72,868	72,987	0.001%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	196,989	198,720	0.004%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	156,834	157,405	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	176,919	179,626	0.003%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	687,726	704,352	0.014%
Towd Point Mortgage Trust 2018-1	3	1/25/58	364,922	374,568	0.007%
Toyota Motor	3.18	7/20/21	1,505,000	1,506,878	0.029%
Toyota Motor			155,000	13,549,185	0.260%
Tradeweb Markets			4,120	348,387	0.007%
Transcontinental Gas Pipe Line	4.6	3/15/48	1,645,000	1,998,274	0.038%
Transdigm Group			400	258,916	0.005%
TransUnion			10,200	1,120,062	0.022%
Transurban Finance Co Pty	4.13	2/2/26	335,000	372,761	0.007%
Transurban Finance Co Pty	2.45	3/16/31	1,445,000	1,447,939	0.028%
Transurban Finance Co Pty	3.38	3/22/27	395,000	427,196	0.008%
Travelers	6.25	6/15/37	750,000	1,102,542	0.021%
Trimble			10,678	873,781	0.017%
Trinity Health	4.13	12/1/45	725,000	892,229	0.017%
TRP Inflation Protected Bond - I			1,198	16,050	0.000%
TRP Institutional High Yield - Inst			29,503,694	262,582,881	5.042%
TRP Limited Duration Infl Foc Bd - I			8,498,093	46,059,667	0.884%
TRP Real Assets - I			6,107,689	88,256,102	1.695%
TRP Treasury Reserve	0.03		287,615,177	287,615,177	5.523%
Truist Bank	3.5	8/2/22	2,730,000	2,737,305	0.053%
Truist Financial	1.95	6/5/30	1,250,000	1,246,885	0.024%
Twilio			3,700	1,458,392	0.028%
Tyson Foods			15,118	1,115,104	0.021%
Ubs	3.49	5/23/23	1,040,000	1,068,076	0.021%
Ulta Beauty			2,474	855,435	0.016%
Umicore			82,200	5,028,841	0.097%
Unilever			316,271	18,480,851	0.355%
Union Pacific			10,155	2,233,389	0.043%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	982,235	999,424	0.019%
United Airlines 2019-1 Class AA Pass Through Trust	4.15	8/25/31	1,065,866	1,167,448	0.022%
United Airlines Holdings			23,749	1,241,835	0.024%
Unitedhealth	3.75	7/15/25	645,000	715,991	0.014%
Unitedhealth	4.75	7/15/45	1,235,000	1,620,868	0.031%

UnitedHealth Group			65,273	26,137,920	0.502%
United Overseas Bank			326,000	6,277,912	0.121%
United Rentals			6,855	2,186,814	0.042%
University of California	4.6	5/15/31	1,625,000	1,927,598	0.037%
University of California	5.77	5/15/43	750,000	1,056,608	0.020%
University of California	4.13	5/15/45	365,000	436,238	0.008%
UPS			65,194	13,558,396	0.260%
U.S. Treasury Bonds	1.63	11/15/22	315,000	321,349	0.006%
U.S. Treasury Bonds	0.88	11/15/30	7,500,000	7,133,203	0.137%
U.S. Treasury Bonds	3	11/15/44	2,990,000	3,517,922	0.068%
U.S. Treasury Bonds	3	11/15/45	11,185,000	13,215,777	0.254%
U.S. Treasury Bonds	1.13	2/15/31	12,405,000	12,044,480	0.231%
U.S. Treasury Bonds	1.88	2/15/41	15,520,000	15,195,050	0.292%
U.S. Treasury Bonds	3.13	2/15/43	915,000	1,092,424	0.021%
U.S. Treasury Bonds	2.5	2/15/46	2,975,000	3,221,367	0.062%
U.S. Treasury Bonds	3	2/15/47	1,150,000	1,365,445	0.026%
U.S. Treasury Bonds	3	2/15/48	2,000,000	2,382,500	0.046%
U.S. Treasury Bonds	2	2/15/50	23,200,000	22,786,750	0.438%
U.S. Treasury Bonds	1.88	2/15/51	13,185,000	12,577,254	0.242%
U.S. Treasury Bonds	0.63	5/15/30	16,700,000	15,609,281	0.300%
U.S. Treasury Bonds	1.63	5/15/31	3,070,000	3,117,489	0.060%
U.S. Treasury Bonds	1.13	5/15/40	8,565,000	7,394,004	0.142%
U.S. Treasury Bonds	3	5/15/45	10,640,000	12,541,900	0.241%
U.S. Treasury Bonds	2.38	5/15/51	1,915,000	2,044,562	0.039%
U.S. Treasury Bonds	7.25	8/15/22	100,000	107,875	0.002%
U.S. Treasury Bonds	2.88	8/15/45	4,185,000	4,836,291	0.093%
U.S. Treasury Bonds	2.75	8/15/47	16,080,000	18,280,950	0.351%
U.S. Treasury Bonds	3	8/15/48	3,905,000	4,659,153	0.089%
U.S. Treasury Bonds	1.38	8/15/50	7,165,000	6,038,752	0.116%
U.S. Treasury Notes	0.13	11/30/22	23,290,000	23,279,083	0.447%
U.S. Treasury Notes	0.38	11/30/25	36,535,000	35,872,803	0.689%
U.S. Treasury Notes	0.13	1/31/23	50,085,000	50,038,045	0.961%
U.S. Treasury Notes	0.75	1/31/28	1,185,000	1,153,709	0.022%
U.S. Treasury Notes	1.13	2/28/22	3,365,000	3,388,660	0.065%
U.S. Treasury Notes	0.13	3/31/23	20,400,000	20,371,313	0.391%
U.S. Treasury Notes	0.75	3/31/26	14,980,000	14,912,122	0.286%
U.S. Treasury Notes	0.38	4/30/25	19,895,000	19,680,507	0.378%
U.S. Treasury Notes	0.25	5/31/25	26,450,000	26,003,656	0.499%
Utah Transit Authority	5.94	6/15/39	900,000	1,301,186	0.025%
Vail Resorts			3,619	1,145,486	0.022%
Valero Energy	2.85	4/15/25	260,000	275,189	0.005%
Veeva Systems			6,793	2,112,283	0.041%
Vereit Operating Partnership	3.1	12/15/29	2,130,000	2,276,559	0.044%
Vereit Operating Partnership	3.95	8/15/27	1,490,000	1,671,419	0.032%
VeriSign			7,985	1,818,105	0.035%
Verizon Communications	2.65	11/20/40	4,470,000	4,269,820	0.082%
Verizon Communications	4.27	1/15/36	870,000	1,032,812	0.020%
Verizon Communications	2.1	3/22/28	460,000	467,917	0.009%
Verizon Communications	4	3/22/50	2,000,000	2,303,086	0.044%
Verizon Communications			46,231	2,590,323	0.050%
Vertex Pharmaceuticals			9,294	1,873,949	0.036%
Verus Securitization Trust 2019-4	2.64	11/25/59	1,392,329	1,415,606	0.027%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	1,893,295	1,928,227	0.037%
Verus Securitization Trust 2021-1	0.82	1/25/66	1,149,235	1,148,111	0.022%
V. F.			14,777	1,212,305	0.023%
Vimeo			12,990	636,510	0.012%
Virginia Commonwealth Transportation Board	5.35	5/15/35	690,000	851,073	0.016%
Virginia Public Building Authority	5.9	8/1/30	755,000	974,637	0.019%
Visa	2.15	9/15/22	2,420,000	2,472,993	0.047%
Visa			169,810	39,704,974	0.762%
Vistra Operations	3.55	7/15/24	1,370,000	1,445,350	0.028%
Vodafone	4.88	6/19/49	2,045,000	2,574,935	0.049%
Vodafone	4.25	9/17/50	775,000	903,386	0.017%
Vodafone, ADR			344,294	5,897,756	0.113%
Volkswagen Group of America Finance	4	11/12/21	2,595,000	2,630,476	0.051%
Volkswagen Group of America Finance	3.35	5/13/25	1,395,000	1,504,060	0.029%
Voya Financial			5,600	344,400	0.007%
Vulcan Materials	4.5	6/15/47	590,000	716,148	0.014%
Vulcan Materials			10,174	1,770,988	0.034%
Wal-Mart			44,051	6,212,072	0.119%
Walt Disney	3.7	10/15/25	525,000	579,424	0.011%
Walt Disney			91,470	16,077,682	0.309%

Waste Connections				17,046	2,035,804	0.039%
Wayfair				700	220,997	0.004%
Wec Energy				18,875	1,678,931	0.032%
Weibo	3.5	7/5/24		1,390,000	1,467,409	0.028%
Welcia Holdings				70,600	2,308,521	0.044%
Wells Fargo	2.57	2/11/31		1,735,000	1,790,900	0.034%
Wells Fargo	3.07	4/30/41		3,995,000	4,091,280	0.079%
Wells Fargo	2.39	6/2/28		3,915,000	4,048,592	0.078%
Wells Fargo				691,671	31,325,780	0.602%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50		1,610,000	1,631,634	0.031%
Welltower, REIT				109,715	9,117,317	0.175%
Westlake Chemical				190	17,117	0.000%
Westrock				302,042	16,074,675	0.309%
Weyerhaeuser, REIT				22,562	776,584	0.015%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47		610,000	648,669	0.012%
Williams	5.1	9/15/45		1,735,000	2,149,443	0.041%
Willis North America	3.6	5/15/24		820,000	879,502	0.017%
Willis North America	4.5	9/15/28		1,370,000	1,581,849	0.030%
Wilmar International				1,559,400	5,228,287	0.100%
Woodside Finance	3.7	3/15/28		1,187,000	1,274,541	0.024%
Woodside Finance	3.7	9/15/26		738,000	796,246	0.015%
Workday				14,949	3,568,924	0.069%
Worley				499,564	4,469,981	0.086%
WP Carey	3.85	7/15/29		2,755,000	3,055,402	0.059%
WPP				490,953	6,636,637	0.127%
WPP Finance 2010	3.75	9/19/24		1,310,000	1,426,411	0.027%
Wynn Resorts				5,864	717,167	0.014%
Xilinx				18,075	2,614,368	0.050%
XP				26,786	1,166,530	0.022%
Yum! Brands				102,042	11,737,891	0.225%
Zalando				66,809	8,079,875	0.155%
Zendesk				876	126,442	0.002%
Z Holdings				673,200	3,369,004	0.065%
Zimmer Biomet Holdings				5,000	804,100	0.015%
Zoetis				41,655	7,762,826	0.149%
Zoom Video Communications				22,490	8,704,305	0.167%
Zurich Insurance Group				15,403	6,186,853	0.119%
Miscellaneous Securities ‡					4,797,868	
<b>Total Investments in Securities</b>					<b>5,369,309,377</b>	

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

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S36 5Y 06/20/2026	41,200,000	1,049,817	0.020%

**Total Swap Contracts** **1,049,817**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	656	9/30/2021	80,969,877	(123,932)	1.555%
TUU1 US 2YR NOTE CBT SEP 21	179	9/30/2021	39,437,336	(56,192)	0.757%
TYU1 UST 10YR FUT SEP 21	71	9/21/2021	9,407,500	39,837	0.181%
WNU1 ULTRA US BOND FUT SEP 21	9	9/21/2021	1,734,188	74,812	0.033%

**Total Futures Contracts** **(65,475)**

**NET ASSETS** **5,207,703,061**

**NET ASSET VALUE PER SHARE**

**Balanced Fund Shares** **29.41**

**(\$4,113,169,583 / 139,850,434 Shares Outstanding)**

**Balanced Fund - I Class Shares** **29.40**

**(\$1,094,533,478 / 37,228,008 Shares Outstanding)**

ADR American Depositary Receipts  
ADS American Depositary Shares  
AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end  
ARM Adjustable Rate Mortgage  
BAN Bond Anticipation Note  
CDA Community Development Administration  
CLN Credit Linked Note  
CMO Collateralized Mortgage Obligation  
COP Certificate of Participation

DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global 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.