

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3M			15,068	2,643,229	0.051%
ABB			259,147	8,668,940	0.167%
Abbott Laboratories	3.4	11/30/23	1,281,000	1,355,769	0.026%
Abbott Laboratories	1.15	1/30/28	1,460,000	1,424,634	0.027%
Abbott Laboratories			44,098	5,209,297	0.100%
AbbVie	2.95	11/21/26	920,000	986,013	0.019%
AbbVie	3.6	5/14/25	1,630,000	1,756,586	0.034%
AbbVie	3.2	5/14/26	420,000	452,741	0.009%
AbbVie	4.5	5/14/35	1,900,000	2,271,024	0.044%
AbbVie	4.7	5/14/45	915,000	1,130,242	0.022%
AbbVie			106,810	11,521,595	0.221%
Abn Amro Bank	4.75	7/28/25	940,000	1,042,808	0.020%
Accenture			15,806	5,056,656	0.097%
Advanced Micro Devices			108,455	11,160,020	0.214%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	560,000	569,108	0.011%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	365,000	423,641	0.008%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,945,000	2,049,664	0.039%
AES			18,445	1,765,910	0.034%
AES			94,596	2,159,627	0.041%
Affirm Holdings			32,398	3,859,574	0.074%
Agilent Technologies	3.88	7/15/23	975,000	1,026,467	0.020%
Agilent Technologies			83,959	13,226,061	0.254%
AHS Hospital	5.02	7/1/45	1,600,000	2,168,224	0.042%
Aia	3.2	3/11/25	1,020,000	1,078,195	0.021%
Aia	3.6	4/9/29	1,280,000	1,400,324	0.027%
AIA Group			256,800	2,954,332	0.057%
Airbnb			1,583	265,548	0.005%
Air Lease	3.63	4/1/27	1,025,000	1,102,875	0.021%
Air Liquide			38,199	6,117,958	0.118%
Akzo Nobel			57,114	6,240,543	0.120%
Albemarle			2,626	575,015	0.011%
Alcon			33,796	2,736,487	0.053%
Alcon Finance	2.6	5/27/30	1,300,000	1,327,521	0.026%
Alexandria Real Estate Equities	3.95	1/15/27	655,000	729,105	0.014%
Alexandria Real Estate, REIT			18,977	3,625,935	0.070%
Alfa SAB de CV	5.25	3/25/24	395,000	425,909	0.008%
Alibaba Group Holding, ADR			29,664	4,391,755	0.084%
Align Technology			1,684	1,120,584	0.022%
Allstate	5.55	5/9/35	1,000,000	1,335,303	0.026%
Alphabet Class A			9,154	24,473,402	0.470%
Alphabet Class C			51,110	136,223,994	2.618%
Altria	2.35	5/6/25	415,000	430,325	0.008%
Altria Group			40,172	1,828,629	0.035%
Amadeus IT			47,200	3,104,431	0.060%
Amazon.com	5.2	12/3/25	1,850,000	2,149,058	0.041%
Amazon.com	2.8	8/22/24	1,055,000	1,117,384	0.021%
Amazon.com	3.88	8/22/37	1,645,000	1,945,639	0.037%
Amazon.com			30,811	101,215,367	1.945%
Amcor			287,850	3,346,354	0.064%
Ameren			34,950	2,830,950	0.054%
America Movil SAB de CV	6.38	3/1/35	300,000	421,109	0.008%
America Movil SAB de CV	2.88	5/7/30	2,525,000	2,628,322	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	1,351,044	1,324,023	0.025%
American Campus Communities Operating Partnership	3.63	11/15/27	1,860,000	2,025,700	0.039%
American Express	3.7	11/5/21	2,040,000	2,040,204	0.039%
American Honda Finance	0.75	8/9/24	2,335,000	2,335,198	0.045%
American International	3.4	6/30/30	1,975,000	2,150,702	0.041%
American International Group			499,619	27,424,087	0.527%
American Tower	1.45	9/15/26	2,975,000	2,955,273	0.057%
American Tower, REIT			11,357	3,014,261	0.058%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	2,100,000	2,096,210	0.040%
Amgen	2.77	9/1/53	447,000	412,701	0.008%
Amgen			11,570	2,460,361	0.047%
Amphenol			47,866	3,505,227	0.067%

Analog Devices			63,366	10,612,538	0.204%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	657,769	662,392	0.013%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	522,099	523,356	0.010%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	2,244,863	2,230,969	0.043%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	1,907,627	1,913,638	0.037%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	2,120,000	2,860,100	0.055%
Anthem	4.65	1/15/43	915,000	1,130,257	0.022%
Anthem			34,032	12,687,130	0.244%
Antofagasta			283,567	5,153,198	0.099%
Apollo Global Management			27,354	1,684,733	0.032%
Appalachian Power	4.45	6/1/45	2,450,000	2,905,426	0.056%
Apple	1.65	5/11/30	2,345,000	2,304,872	0.044%
Apple	1.7	8/5/31	3,105,000	3,015,458	0.058%
Apple			534,820	75,677,030	1.454%
Applied Materials			96,102	12,371,210	0.238%
Aptiv	4.15	3/15/24	745,000	799,590	0.015%
Aptiv			9,381	1,397,488	0.027%
APT Pipelines	4.25	7/15/27	620,000	702,969	0.014%
Asahi Kasei			473,100	5,069,773	0.097%
Ashtead			108,194	8,178,752	0.157%
ASML Holding			12,643	9,420,426	0.181%
ASML Holding			21,698	16,209,675	0.311%
ASOS			119,239	4,804,214	0.092%
Assurant			9,238	1,457,295	0.028%
Astellas Pharma			726,500	11,957,505	0.230%
AstraZeneca, ADR			449,955	27,024,297	0.519%
Atlassian			8,316	3,255,049	0.063%
Atmos Energy	4.15	1/15/43	1,500,000	1,719,074	0.033%
Atmos Energy			7,399	652,592	0.013%
Atrium Hotel Portfolio Trust 2017-ATRM	1.01	12/15/36	2,530,000	2,530,743	0.049%
AT&T	2.25	2/1/32	1,400,000	1,358,797	0.026%
AT&T	3.5	6/1/41	6,755,000	6,931,515	0.133%
AT&T			111,977	3,024,499	0.058%
Ausgrid Finance Pty	3.85	5/1/23	1,705,000	1,769,038	0.034%
Australia & New Zealand Banking			227,698	4,572,757	0.088%
AutoIiv			39,941	3,428,048	0.066%
Autoridad del Canal de Panama	4.95	7/29/35	510,000	627,203	0.012%
AutoZone	3.13	4/21/26	650,000	700,040	0.013%
AutoZone			871	1,478,949	0.028%
AvalonBay Communities, REIT			6,111	1,354,442	0.026%
Avery Dennison			12,419	2,573,341	0.049%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	1,000,000	1,018,440	0.020%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,165,000	1,236,779	0.024%
Aviva			760,441	4,030,243	0.077%
AXA			476,162	13,195,996	0.254%
Baidu	3.88	9/29/23	2,000,000	2,113,750	0.041%
Ball			28,958	2,605,351	0.050%
Baltimore Gas & Electric	3.35	7/1/23	1,750,000	1,822,226	0.035%
Banco Santander	3.13	2/23/23	1,000,000	1,035,238	0.020%
Banco Santander	3.85	4/12/23	2,000,000	2,100,710	0.040%
Banco Santander	3.49	5/28/30	200,000	214,133	0.004%
Banco Santander Chile	2.7	1/10/25	1,322,000	1,376,599	0.026%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,110,000	1,242,035	0.024%
Bank of America	6.11	1/29/37	900,000	1,214,059	0.023%
Bank of America	2.65	3/11/32	2,325,000	2,359,517	0.045%
Bank of America	6.75	6/1/28	700,000	904,028	0.017%
Bank of America	2.68	6/19/41	3,450,000	3,294,974	0.063%
Bank of America	2.3	7/21/32	2,240,000	2,206,960	0.042%
Bank of America	4.2	8/26/24	600,000	655,564	0.013%
Bank of America			580,472	24,641,036	0.473%
Bank of New York Mellon			17,962	931,150	0.018%
Banner Health	1.9	1/1/31	670,000	663,859	0.013%
Barclays	2.85	5/7/26	1,880,000	1,974,058	0.038%
Barclays Bank	1.7	5/12/22	700,000	705,676	0.014%
Barry Callebaut			1,673	3,794,468	0.073%
BASF			77,411	5,868,549	0.113%
BAT Capital	4.39	8/15/37	1,385,000	1,487,950	0.029%
Bausch Health			15,002	417,806	0.008%
Bayer			135,528	7,355,851	0.141%
Baylor Scott & White Holdings	3.97	11/15/46	1,850,000	2,215,479	0.043%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	605,000	592,857	0.011%
BBCMS 2020-BID Mortgage Trust	2.22	10/15/37	2,590,000	2,605,321	0.050%

Becton Dickinson And	2.82	5/20/30	1,380,000	1,445,487	0.028%
Becton Dickinson And	3.7	6/6/27	1,956,000	2,163,788	0.042%
Becton, Dickinson & Company			44,121	10,845,824	0.208%
Beijing Enterprises Holdings			479,000	1,911,925	0.037%
Berkshire Hathaway			29,670	8,098,130	0.156%
Berkshire Hathaway Energy	5.15	11/15/43	1,350,000	1,761,318	0.034%
BFLD 2019-DPLO	1.62	10/15/34	2,080,000	2,074,774	0.040%
Bhp			248,592	6,263,111	0.120%
Bhp			88,146	2,354,191	0.045%
Bill.Com Holdings			9,560	2,552,042	0.049%
Biogen	3.63	9/15/22	1,095,000	1,129,738	0.022%
Biogen			7,635	2,160,629	0.042%
Bnp Paribas	2.87	4/19/32	3,100,000	3,170,203	0.061%
Bnp Paribas	2.22	6/9/26	1,315,000	1,344,718	0.026%
BNP Paribas			94,053	6,017,577	0.116%
Boardwalk Pipelines	4.95	12/15/24	780,000	862,270	0.017%
Boardwalk Pipelines	4.45	7/15/27	385,000	431,675	0.008%
Boeing			13,090	2,879,015	0.055%
Booking Holdings	3.65	3/15/25	1,515,000	1,641,260	0.032%
Booking Holdings	3.6	6/1/26	2,020,000	2,222,416	0.043%
Booking Holdings			2,987	7,090,750	0.136%
Boral Finance Pty	3	11/1/22	220,000	224,033	0.004%
Boston Properties	3.65	2/1/26	1,165,000	1,269,842	0.024%
Boston Properties	3.13	9/1/23	625,000	650,755	0.013%
Bpce	5.7	10/22/23	1,700,000	1,860,650	0.036%
Bpce	4.5	3/15/25	1,000,000	1,099,747	0.021%
Bpce	3	5/22/22	425,000	432,330	0.008%
Bpce	4	9/12/23	1,350,000	1,435,780	0.028%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	411,238	428,913	0.008%
Bridgepoint			458,794	3,115,622	0.060%
Brighthouse Financial Global Funding	1.55	5/24/26	1,110,000	1,114,925	0.021%
Bristol-Myers Squibb	3.55	8/15/22	1,700,000	1,743,896	0.034%
Bristol-Myers Squibb			6,100	360,937	0.007%
Brixmor Operating Partnership	3.9	3/15/27	565,000	620,315	0.012%
Brixmor Operating Partnership	4.13	6/15/26	1,220,000	1,346,941	0.026%
Broadcom			45,065	21,853,370	0.420%
Bunzl			90,955	3,001,015	0.058%
Burlington Northern Santa Fe	6.15	5/1/37	650,000	938,932	0.018%
Burlington Northern Santa Fe	4.38	9/1/42	1,400,000	1,718,944	0.033%
Burlington Stores			5,638	1,598,768	0.031%
Camden Property Trust	2.95	12/15/22	565,000	576,971	0.011%
Camden Property Trust, REIT			42,776	6,308,177	0.121%
Cameron LNG	3.7	1/15/39	475,000	523,154	0.010%
Cameron LNG	2.9	7/15/31	575,000	608,941	0.012%
Canadian Natural Resources	2.95	7/15/30	1,700,000	1,755,422	0.034%
Canadian Pacific Railway			13,700	891,459	0.017%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	800,000	828,663	0.016%
Capital One Financial	3.65	5/11/27	1,215,000	1,342,677	0.026%
Capital One Financial	2.36	7/29/32	2,810,000	2,751,409	0.053%
Cardinal Health	3.41	6/15/27	1,570,000	1,710,328	0.033%
Cardinal Health	3.75	9/15/25	1,005,000	1,090,244	0.021%
CarMax			3,274	418,941	0.008%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	53,952	54,016	0.001%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	1,205,000	1,200,070	0.023%
Carpenter Technology	4.45	3/1/23	790,000	816,742	0.016%
Carvana			29,224	8,812,205	0.169%
Caterpillar			12,019	2,307,287	0.044%
Cboe Global Markets			9,823	1,216,677	0.023%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	440,000	461,794	0.009%
CDW Corp/DE			6,861	1,248,839	0.024%
Celulosa Arauco Y Constitucion	4.2	1/29/30	505,000	544,769	0.010%
Centene			118,252	7,368,282	0.142%
Central Japan Railway			30,200	4,820,643	0.093%
Central Texas Turnpike System	3.03	8/15/41	1,820,000	1,822,734	0.035%
CF Industries			7,431	414,798	0.008%
Challenger Ltd/Australia			426,007	1,895,639	0.036%
Charles Schwab			317,251	23,108,563	0.444%
Charter Communications			4,016	2,921,881	0.056%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,425,000	1,386,633	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	2,465,000	2,769,694	0.053%
Chevron	2	5/11/27	1,155,000	1,191,842	0.023%
Chevron			24,021	2,436,930	0.047%

Chicago O Hare International Airport	2.35	1/1/30	975,000	988,117	0.019%
Chicago O Hare International Airport	6.4	1/1/40	755,000	1,134,924	0.022%
Chipotle Mexican Grill			4,256	7,735,365	0.149%
Chubb			77,194	13,391,615	0.257%
CIFC Funding 2015-V	0.99	10/25/27	1,937,535	1,935,113	0.037%
CIFC Funding 2021-III	1.29	7/15/36	1,380,000	1,380,216	0.027%
Cigna	3.75	7/15/23	1,252,000	1,323,182	0.025%
Cigna	3	7/15/23	810,000	843,830	0.016%
Cigna			15,204	3,043,233	0.058%
Cintas			1,875	713,738	0.014%
Cisco Systems			95,865	5,217,932	0.100%
Citigroup	2.98	11/5/30	2,750,000	2,886,752	0.055%
Citigroup	4.08	4/23/29	2,000,000	2,239,834	0.043%
Citigroup			117,700	8,260,186	0.159%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	235,000	249,499	0.005%
Citigroup Mortgage Loan Trust	2.5	8/25/50	1,532,909	1,556,256	0.030%
Citizens Financial			41,211	1,936,093	0.037%
Citrix Systems			16,417	1,762,693	0.034%
City of Houston TX Airport System Revenue	2.39	7/1/31	685,000	698,365	0.013%
City of Los Angeles department of Airports	7.05	5/15/40	1,000,000	1,545,825	0.030%
Clarivate			21,576	472,514	0.009%
Close Brothers			82,250	1,708,349	0.033%
CME Group			16,362	3,164,084	0.061%
CMS Energy	4.88	3/1/44	1,200,000	1,528,350	0.029%
CMS Energy	4.7	3/31/43	840,000	1,020,143	0.020%
CMS Energy			27,361	1,634,273	0.031%
Cnh Equipment Trust 2019	2.35	4/15/27	2,575,000	2,663,317	0.051%
Coca-Cola			97,350	5,107,955	0.098%
Coca-Cola Europacific Partners	1.5	1/15/27	2,400,000	2,382,528	0.046%
Cognizant Technology Solutions			27,508	2,041,369	0.039%
Cold Storage Trust 2020-ICE5	1.38	11/15/37	2,118,345	2,120,050	0.041%
Colgate-Palmolive			10,294	778,021	0.015%
Colombia Government International Bond	4	2/26/24	275,000	287,805	0.006%
Comcast	4.15	10/15/28	2,455,000	2,820,378	0.054%
Comcast	1.95	1/15/31	1,280,000	1,259,341	0.024%
Comcast	2.65	2/1/30	1,455,000	1,520,551	0.029%
Comcast	3.45	2/1/50	1,200,000	1,268,788	0.024%
Comcast			197,655	11,054,844	0.212%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	3,700,000	4,019,262	0.077%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	2,160,000	2,237,943	0.043%
CommonSpirit Health	2.76	10/1/24	960,000	1,011,136	0.019%
CommonSpirit Health	2.78	10/1/30	755,000	778,127	0.015%
Compass Group			326,888	6,685,243	0.128%
Conagra Brands			17,439	590,659	0.011%
ConocoPhillips	3.75	10/1/27	665,000	738,981	0.014%
ConocoPhillips			67,994	4,607,953	0.089%
Cooper Companies			916	378,592	0.007%
Copart			12,167	1,687,806	0.032%
Corp Nacional del Cobre de Chile	3	9/30/29	2,645,000	2,707,090	0.052%
CoStar Group			40,444	3,480,611	0.067%
Costco Wholesale			9,775	4,392,396	0.084%
Coupang			74,471	2,074,017	0.040%
Coupa Software			6,769	1,483,629	0.029%
Covestro			62,773	4,278,029	0.082%
Cox Communications	2.95	10/1/50	2,775,000	2,612,638	0.050%
Credit Agricole SA/London	3.75	4/24/23	2,125,000	2,231,097	0.043%
Credit Suisse	3	12/14/23	1,385,000	1,421,452	0.027%
Credit Suisse	2.59	9/11/25	2,095,000	2,165,285	0.042%
CRH America Finance	3.95	4/4/28	2,600,000	2,916,345	0.056%
CrowdStrike Holdings			3,315	814,761	0.016%
Crown Castle International	2.25	1/15/31	1,440,000	1,407,799	0.027%
Crown Castle Towers	3.66	5/15/25	485,000	510,377	0.010%
Crown Castle Towers	3.72	7/15/23	490,000	501,268	0.010%
CSX			231,406	6,882,014	0.132%
Cummins			13,331	2,993,609	0.058%
CVS Health	1.88	2/28/31	1,745,000	1,687,083	0.032%
CVS Health	2.7	8/21/40	660,000	628,553	0.012%
CVS Health			19,449	1,650,442	0.032%
CyberAgent			401,000	7,736,289	0.149%
Dallas Fort Worth International Airport	2.99	11/1/38	1,155,000	1,210,046	0.023%
Danaher			112,747	34,324,697	0.660%
Danone	2.95	11/2/26	1,925,000	2,053,022	0.039%

Danske Bank	3.24	12/20/25	2,940,000	3,115,533	0.060%
Darling Ingredients			3,867	278,037	0.005%
Datadog			10,710	1,513,859	0.029%
DBS Group			157,700	3,494,415	0.067%
DCC			51,856	4,323,024	0.083%
Deephaven Residential Mortgage Trust 2021-2	0.9	4/25/66	673,372	673,203	0.013%
Delivery Hero			8,104	1,033,707	0.020%
Delta Air Lines	3.8	4/19/23	765,000	793,688	0.015%
Denso			63,000	4,113,733	0.079%
Dentsply Sirona			27,027	1,568,917	0.030%
Detroit City School District	6.65	5/1/29	2,000,000	2,662,498	0.051%
Devon Energy			15,502	550,476	0.011%
Diageo			166,943	8,082,547	0.155%
Diamondback Energy	2.88	12/1/24	2,485,000	2,609,250	0.050%
Diamondback Energy	4.75	5/31/25	1,215,000	1,354,746	0.026%
Direct Line Insurance			780,509	3,037,815	0.058%
Discover Bank	2.7	2/6/30	2,000,000	2,074,978	0.040%
Discover Financial Services	3.75	3/4/25	590,000	636,552	0.012%
DISH Network			4,347	188,921	0.004%
DNB Bank			495,038	11,254,536	0.216%
DocuSign			14,276	3,675,071	0.071%
Dollar General			28,233	5,989,349	0.115%
Dollar Tree			8,199	784,808	0.015%
Dominion Energy	2.75	9/15/22	200,000	203,363	0.004%
Dominion Energy			95,923	7,004,297	0.135%
DoorDash			31,937	6,578,383	0.126%
DRIVEN BRANDS FUNDING	2.79	10/20/51	1,540,000	1,540,000	0.030%
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,233,800	1,267,580	0.024%
DRIVEN BRANDS FUNDING	3.79	7/20/50	668,250	697,302	0.013%
Dr. Martens			535,458	2,859,751	0.055%
Dryden 77 CLO	1.25	5/20/34	1,935,000	1,935,516	0.037%
Duke Energy	2.65	9/1/26	640,000	674,568	0.013%
Duke Energy	3.75	9/1/46	500,000	531,165	0.010%
Eaton Vance	3.63	6/15/23	750,000	788,228	0.015%
Elanco Animal Health			253,875	8,096,074	0.156%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	265,831	272,469	0.005%
Electric Power development			153,100	2,195,030	0.042%
Electronic Arts			11,023	1,568,022	0.030%
Elekta			307,103	3,439,256	0.066%
Element Fleet Management			566,194	5,712,900	0.110%
Eli Lilly And			94,487	21,831,221	0.419%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	438,360	443,963	0.009%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	852,241	852,969	0.016%
Enbridge	4	10/1/23	690,000	730,611	0.014%
Enbridge	4.25	12/1/26	590,000	661,402	0.013%
Enbridge Energy Partners	5.5	9/15/40	245,000	312,375	0.006%
Energy Transfer	5.25	4/15/29	1,225,000	1,434,781	0.028%
Energy Transfer	3.75	5/15/30	765,000	826,200	0.016%
Engie			646,674	8,460,565	0.163%
Eni	4	9/12/23	780,000	828,908	0.016%
EOG Resources	2.63	3/15/23	500,000	513,609	0.010%
EOG Resources			47,121	3,782,403	0.073%
Equifax			4,657	1,180,177	0.023%
Equinix, REIT			2,542	2,008,510	0.039%
Equinor			378,377	9,622,435	0.185%
Equitable Financial Life Global Funding	1.4	7/7/25	780,000	783,013	0.015%
Equitable Holdings	3.9	4/20/23	478,000	501,479	0.010%
Equitable Holdings			247,738	7,342,954	0.141%
Equity LifeStyle Properties, REIT			54,166	4,230,365	0.081%
Equity Residential, REIT			10,471	847,313	0.016%
ERAC USA Finance	3.85	11/15/24	435,000	470,426	0.009%
ERAC USA Finance	4.5	2/15/45	505,000	615,084	0.012%
Erste Group Bank			108,225	4,752,075	0.091%
Essex Portfolio	2.65	3/15/32	1,430,000	1,441,682	0.028%
Essex Property Trust, REIT			2,500	799,350	0.015%
EssilorLuxottica			31,993	6,113,644	0.117%
Estee Lauder			5,844	1,752,791	0.034%
Evergy			12,662	787,576	0.015%
Eversource Energy			43,382	3,546,912	0.068%
Evotec			78,799	3,736,410	0.072%
Exact Sciences			847	80,846	0.002%
Exelon			17,571	849,382	0.016%

Exeter Automobile Receivables Trust 2021-2	0.98	6/15/26	895,000	896,567	0.017%
Extended Stay America Trust 2021-ESH	1.46	7/15/38	1,218,660	1,224,038	0.024%
ExxonMobil			42,061	2,474,028	0.048%
Facebook			207,846	70,540,854	1.355%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	2,368,749	2,339,931	0.045%
Fannie Mae REMICS	4	6/25/44	79,862	80,259	0.002%
Federal Home Loan Mortgage	6	10/1/32	2,644	2,970	0.000%
Federal Home Loan Mortgage	2.33	10/1/36	8,436	9,007	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	103,673	121,022	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	267,768	300,233	0.006%
Federal Home Loan Mortgage	4.5	10/1/39	371,965	415,707	0.008%
Federal Home Loan Mortgage	4	10/1/40	4,029	4,357	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,808	1,981	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	17,778	19,867	0.000%
Federal Home Loan Mortgage	3.5	10/1/43	375,829	408,075	0.008%
Federal Home Loan Mortgage	5	11/1/36	103,153	117,671	0.002%
Federal Home Loan Mortgage	2.45	11/1/36	23,162	23,317	0.000%
Federal Home Loan Mortgage	6	11/1/37	220	261	0.000%
Federal Home Loan Mortgage	4	11/1/40	344,281	380,844	0.007%
Federal Home Loan Mortgage	3.5	11/1/42	887,060	963,628	0.019%
Federal Home Loan Mortgage	3	1/1/29	322,820	340,762	0.007%
Federal Home Loan Mortgage	5.5	1/1/38	53,623	62,306	0.001%
Federal Home Loan Mortgage	4	1/1/41	109,543	120,810	0.002%
Federal Home Loan Mortgage	4	1/1/41	114,307	126,055	0.002%
Federal Home Loan Mortgage	3	1/1/43	489,149	521,880	0.010%
Federal Home Loan Mortgage	3.5	1/1/44	1,142,717	1,244,483	0.024%
Federal Home Loan Mortgage	5	12/1/35	22,328	25,336	0.000%
Federal Home Loan Mortgage	5	12/1/35	7,448	8,498	0.000%
Federal Home Loan Mortgage	2.31	12/1/36	41,278	43,934	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	43,143	50,363	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	32,038	35,932	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	182,938	203,946	0.004%
Federal Home Loan Mortgage	4	12/1/40	783	863	0.000%
Federal Home Loan Mortgage	4	12/1/40	20,466	22,536	0.000%
Federal Home Loan Mortgage	4	12/1/41	31,537	34,777	0.001%
Federal Home Loan Mortgage	3	12/1/42	1,310,441	1,414,520	0.027%
Federal Home Loan Mortgage	3.5	12/1/42	239,750	260,445	0.005%
Federal Home Loan Mortgage	3.5	12/1/43	618,285	679,522	0.013%
Federal Home Loan Mortgage	6	2/1/28	667	749	0.000%
Federal Home Loan Mortgage	2.13	2/1/35	34,390	35,707	0.001%
Federal Home Loan Mortgage	2.2	2/1/37	22,888	23,965	0.000%
Federal Home Loan Mortgage	4	2/1/41	380,172	417,317	0.008%
Federal Home Loan Mortgage	3.5	3/1/42	237,838	257,632	0.005%
Federal Home Loan Mortgage	3	3/1/43	1,615,153	1,724,744	0.033%
Federal Home Loan Mortgage	3.5	3/1/45	912,075	982,587	0.019%
Federal Home Loan Mortgage	3.5	3/1/46	2,060,165	2,249,265	0.043%
Federal Home Loan Mortgage	5	4/1/40	17,291	19,670	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	1,187,973	1,246,357	0.024%
Federal Home Loan Mortgage	5	5/1/40	102,157	115,538	0.002%
Federal Home Loan Mortgage	4.5	5/1/42	214,974	241,508	0.005%
Federal Home Loan Mortgage	3.5	5/1/43	423,291	458,504	0.009%
Federal Home Loan Mortgage	7	6/1/32	5,282	5,477	0.000%
Federal Home Loan Mortgage	7	6/1/32	8,189	8,548	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	188,888	211,099	0.004%
Federal Home Loan Mortgage	4	6/1/42	961,656	1,065,125	0.020%
Federal Home Loan Mortgage	1.98	7/1/35	31,140	32,868	0.001%
Federal Home Loan Mortgage	5	7/1/40	103,212	117,404	0.002%
Federal Home Loan Mortgage	3.5	7/1/43	225,782	244,108	0.005%
Federal Home Loan Mortgage	6.5	8/1/32	9,533	10,984	0.000%
Federal Home Loan Mortgage	5	8/1/37	38,115	43,609	0.001%
Federal Home Loan Mortgage	6	8/1/38	15,461	18,278	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	46,268	51,679	0.001%
Federal Home Loan Mortgage	5	8/1/40	170,724	193,916	0.004%
Federal Home Loan Mortgage	5	8/1/40	66,353	75,807	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	34,837	38,897	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	89,140	99,615	0.002%
Federal Home Loan Mortgage	3	8/1/43	541,845	578,420	0.011%
Federal Home Loan Mortgage	4	9/1/40	400,946	442,178	0.008%
Federal National Mortgage Assn.	4.5	10/1/26	43,953	46,089	0.001%
Federal National Mortgage Assn.	7	10/1/29	398	433	0.000%
Federal National Mortgage Assn.	2.5	10/1/31	144,477	151,945	0.003%
Federal National Mortgage Assn.	5	10/1/34	162,654	184,628	0.004%

Federal National Mortgage Assn.	5	10/1/35	28,640	32,668	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	3,447	3,963	0.000%
Federal National Mortgage Assn.	3	10/1/37	687,757	727,533	0.014%
Federal National Mortgage Assn.	4	10/1/41	407,782	448,654	0.009%
Federal National Mortgage Assn.	3	10/1/42	72,096	77,927	0.001%
Federal National Mortgage Assn.	3	10/1/42	626,665	673,382	0.013%
Federal National Mortgage Assn.	4	10/1/45	28,050	30,711	0.001%
Federal National Mortgage Assn.	3	10/1/46	2,669,519	2,858,936	0.055%
Federal National Mortgage Assn.	3	10/1/46	365,124	389,054	0.007%
Federal National Mortgage Assn.	3	10/1/46	686,908	735,643	0.014%
Federal National Mortgage Assn.	4	10/1/47	682,496	738,014	0.014%
Federal National Mortgage Assn.	4	10/1/47	2,143,744	2,311,222	0.044%
Federal National Mortgage Assn.	4	10/1/48	111,782	123,982	0.002%
Federal National Mortgage Assn.	2.5	10/1/51	3,900,000	4,026,261	0.077%
Federal National Mortgage Assn.	3.5	11/1/26	153,617	163,976	0.003%
Federal National Mortgage Assn.	3	11/1/27	90,719	96,236	0.002%
Federal National Mortgage Assn.	3	11/1/27	174,751	183,926	0.004%
Federal National Mortgage Assn.	3	11/1/33	512,538	547,985	0.011%
Federal National Mortgage Assn.	3	11/1/34	186,528	199,482	0.004%
Federal National Mortgage Assn.	6	11/1/34	9,293	10,934	0.000%
Federal National Mortgage Assn.	5	11/1/35	212,827	242,581	0.005%
Federal National Mortgage Assn.	3	11/1/36	1,102,017	1,178,698	0.023%
Federal National Mortgage Assn.	3	11/1/36	256,273	273,614	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	19,462	22,611	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	17,656	20,560	0.000%
Federal National Mortgage Assn.	6	11/1/38	117,230	138,535	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	35,738	39,911	0.001%
Federal National Mortgage Assn.	4	11/1/40	952,056	1,042,301	0.020%
Federal National Mortgage Assn.	4	11/1/40	404,428	445,910	0.009%
Federal National Mortgage Assn.	4	11/1/40	180,132	198,609	0.004%
Federal National Mortgage Assn.	4.5	11/1/40	255,494	285,395	0.005%
Federal National Mortgage Assn.	4	11/1/41	136,967	151,259	0.003%
Federal National Mortgage Assn.	3.5	11/1/45	224,789	241,648	0.005%
Federal National Mortgage Assn.	4	11/1/45	31,692	34,591	0.001%
Federal National Mortgage Assn.	3	11/1/46	1,285,967	1,388,967	0.027%
Federal National Mortgage Assn.	3	11/1/46	856,684	916,025	0.018%
Federal National Mortgage Assn.	3	11/1/46	1,363,861	1,453,788	0.028%
Federal National Mortgage Assn.	3	11/1/46	212,253	227,495	0.004%
Federal National Mortgage Assn.	3	11/1/46	755,080	807,078	0.016%
Federal National Mortgage Assn.	3	11/1/46	365,841	392,473	0.008%
Federal National Mortgage Assn.	3	11/1/46	139,721	150,093	0.003%
Federal National Mortgage Assn.	4.5	11/1/47	876,999	976,470	0.019%
Federal National Mortgage Assn.	4.5	11/1/48	556,955	602,025	0.012%
Federal National Mortgage Assn.	4	11/1/49	530,221	567,629	0.011%
Federal National Mortgage Assn.	4.5	11/1/49	24,289	26,267	0.001%
Federal National Mortgage Assn.	3	1/1/27	234,883	248,355	0.005%
Federal National Mortgage Assn.	6.5	1/1/28	441	496	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	591,824	620,388	0.012%
Federal National Mortgage Assn.	3	1/1/35	236,510	253,870	0.005%
Federal National Mortgage Assn.	3	1/1/35	456,565	484,618	0.009%
Federal National Mortgage Assn.	2	1/1/36	4,208,877	4,359,367	0.084%
Federal National Mortgage Assn.	5.5	1/1/36	89,070	103,507	0.002%
Federal National Mortgage Assn.	3.5	1/1/36	366,901	394,762	0.008%
Federal National Mortgage Assn.	2.23	1/1/37	3,412	3,391	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	17,936	20,671	0.000%
Federal National Mortgage Assn.	4	1/1/40	6,355,000	6,808,663	0.131%
Federal National Mortgage Assn.	4	1/1/41	332,613	367,900	0.007%
Federal National Mortgage Assn.	4	1/1/41	692,466	763,495	0.015%
Federal National Mortgage Assn.	4	1/1/41	24,471	26,939	0.001%
Federal National Mortgage Assn.	3	1/1/42	3,630,000	3,798,313	0.073%
Federal National Mortgage Assn.	4	1/1/42	778,920	858,725	0.017%
Federal National Mortgage Assn.	4.5	1/1/42	19,031	21,219	0.000%
Federal National Mortgage Assn.	4	1/1/43	217,532	239,535	0.005%
Federal National Mortgage Assn.	3	1/1/43	443,472	473,087	0.009%
Federal National Mortgage Assn.	2.5	1/1/44	37,155,000	38,308,837	0.736%
Federal National Mortgage Assn.	3.5	1/1/44	1,284,881	1,388,726	0.027%
Federal National Mortgage Assn.	3	1/1/47	848,886	910,228	0.017%
Federal National Mortgage Assn.	3.5	1/1/48	1,823,414	1,934,981	0.037%
Federal National Mortgage Assn.	5	1/1/49	446,141	497,768	0.010%
Federal National Mortgage Assn.	2	1/1/50	72,405,000	72,470,052	1.393%
Federal National Mortgage Assn.	4	1/1/50	1,805,839	1,931,982	0.037%
Federal National Mortgage Assn.	3	1/1/50	3,168,460	3,361,952	0.065%

Federal National Mortgage Assn.	4.5	1/1/50	111,060	120,616	0.002%
Federal National Mortgage Assn.	7	12/1/27	670	750	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	24,411	28,575	0.001%
Federal National Mortgage Assn.	3.5	12/1/33	995,742	1,061,419	0.020%
Federal National Mortgage Assn.	6	12/1/35	43,728	51,249	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	1,346,122	1,557,290	0.030%
Federal National Mortgage Assn.	5	12/1/36	2,916	3,326	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	216,389	242,488	0.005%
Federal National Mortgage Assn.	4.5	12/1/39	215,784	240,964	0.005%
Federal National Mortgage Assn.	4	12/1/40	342,457	375,820	0.007%
Federal National Mortgage Assn.	4.5	12/1/40	180,391	199,977	0.004%
Federal National Mortgage Assn.	4	12/1/40	485,594	537,072	0.010%
Federal National Mortgage Assn.	4	12/1/41	140,864	155,680	0.003%
Federal National Mortgage Assn.	4.5	12/1/41	14,041	15,664	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	485,208	521,543	0.010%
Federal National Mortgage Assn.	3.5	12/1/45	1,217,443	1,303,499	0.025%
Federal National Mortgage Assn.	4	12/1/45	46,562	50,595	0.001%
Federal National Mortgage Assn.	3	12/1/46	150,429	158,922	0.003%
Federal National Mortgage Assn.	3	12/1/46	789,478	846,954	0.016%
Federal National Mortgage Assn.	3	12/1/46	1,106,893	1,187,479	0.023%
Federal National Mortgage Assn.	3	12/1/46	702,592	751,469	0.014%
Federal National Mortgage Assn.	3	12/1/46	1,150,882	1,240,255	0.024%
Federal National Mortgage Assn.	3	12/1/46	1,279,599	1,369,814	0.026%
Federal National Mortgage Assn.	3	12/1/46	224,547	240,905	0.005%
Federal National Mortgage Assn.	4	12/1/46	111,711	121,235	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	5,926	6,313	0.000%
Federal National Mortgage Assn.	5	12/1/47	186,065	209,733	0.004%
Federal National Mortgage Assn.	4.5	12/1/48	220,362	238,537	0.005%
Federal National Mortgage Assn.	4	12/1/49	798,236	871,350	0.017%
Federal National Mortgage Assn.	3	12/1/49	2,995,634	3,168,168	0.061%
Federal National Mortgage Assn.	3	2/1/27	496,160	521,853	0.010%
Federal National Mortgage Assn.	7	2/1/30	335	373	0.000%
Federal National Mortgage Assn.	7	2/1/30	482	550	0.000%
Federal National Mortgage Assn.	7	2/1/31	316	359	0.000%
Federal National Mortgage Assn.	6	2/1/34	120,074	137,561	0.003%
Federal National Mortgage Assn.	5	2/1/34	59,495	66,397	0.001%
Federal National Mortgage Assn.	3	2/1/34	4,867,288	5,130,503	0.099%
Federal National Mortgage Assn.	3.5	2/1/35	40,730	44,078	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	405,177	467,797	0.009%
Federal National Mortgage Assn.	5	2/1/36	323,572	369,188	0.007%
Federal National Mortgage Assn.	5	2/1/38	12,066	13,743	0.000%
Federal National Mortgage Assn.	5.5	2/1/40	11,771	13,297	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	174,927	195,358	0.004%
Federal National Mortgage Assn.	4	2/1/41	54,504	60,006	0.001%
Federal National Mortgage Assn.	4	2/1/41	464,943	512,280	0.010%
Federal National Mortgage Assn.	3	2/1/43	540,298	578,938	0.011%
Federal National Mortgage Assn.	3	2/1/43	699,720	746,416	0.014%
Federal National Mortgage Assn.	3	2/1/47	603,740	643,752	0.012%
Federal National Mortgage Assn.	3.5	2/1/47	335,040	357,254	0.007%
Federal National Mortgage Assn.	4	2/1/48	77,711	83,528	0.002%
Federal National Mortgage Assn.	4	2/1/49	96,935	103,817	0.002%
Federal National Mortgage Assn.	3	2/1/49	345,263	364,999	0.007%
Federal National Mortgage Assn.	4	2/1/50	329,584	355,331	0.007%
Federal National Mortgage Assn.	6.5	3/1/24	109	122	0.000%
Federal National Mortgage Assn.	6	3/1/28	1,711	1,919	0.000%
Federal National Mortgage Assn.	7	3/1/31	20,150	22,648	0.000%
Federal National Mortgage Assn.	5	3/1/34	56,119	62,691	0.001%
Federal National Mortgage Assn.	3	3/1/35	2,045,892	2,204,477	0.042%
Federal National Mortgage Assn.	3	3/1/35	292,799	312,159	0.006%
Federal National Mortgage Assn.	5	3/1/36	84,875	96,766	0.002%
Federal National Mortgage Assn.	5	3/1/36	95,022	108,375	0.002%
Federal National Mortgage Assn.	6	3/1/37	136,622	159,524	0.003%
Federal National Mortgage Assn.	4.5	3/1/41	9,287	10,320	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	254,827	284,585	0.005%
Federal National Mortgage Assn.	3	3/1/43	1,102,900	1,192,123	0.023%
Federal National Mortgage Assn.	3.5	3/1/43	1,036,592	1,120,371	0.022%
Federal National Mortgage Assn.	3.5	3/1/44	209,177	229,795	0.004%
Federal National Mortgage Assn.	4	3/1/44	697,932	772,658	0.015%
Federal National Mortgage Assn.	3	3/1/44	1,298,509	1,390,304	0.027%
Federal National Mortgage Assn.	4	3/1/46	90,663	99,230	0.002%
Federal National Mortgage Assn.	4	3/1/49	640,637	687,824	0.013%
Federal National Mortgage Assn.	7	4/1/32	1,130	1,297	0.000%

Federal National Mortgage Assn.	5	4/1/35	56,759	64,623	0.001%
Federal National Mortgage Assn.	5.5	4/1/36	8,246	9,583	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	42,184	48,494	0.001%
Federal National Mortgage Assn.	4.5	4/1/37	73,682	81,830	0.002%
Federal National Mortgage Assn.	3	4/1/43	1,337,851	1,424,168	0.027%
Federal National Mortgage Assn.	3.5	4/1/45	362,293	389,654	0.007%
Federal National Mortgage Assn.	3	4/1/47	364,210	384,089	0.007%
Federal National Mortgage Assn.	3	4/1/47	281,044	297,947	0.006%
Federal National Mortgage Assn.	3.5	4/1/47	419,742	449,203	0.009%
Federal National Mortgage Assn.	4.5	4/1/48	486,576	524,788	0.010%
Federal National Mortgage Assn.	2.5	5/1/32	653,881	688,516	0.013%
Federal National Mortgage Assn.	6	5/1/33	28,555	33,448	0.001%
Federal National Mortgage Assn.	3.5	5/1/35	836,048	891,193	0.017%
Federal National Mortgage Assn.	2	5/1/36	4,023,873	4,169,521	0.080%
Federal National Mortgage Assn.	2	5/1/36	675,455	698,874	0.013%
Federal National Mortgage Assn.	6	5/1/36	44,160	52,180	0.001%
Federal National Mortgage Assn.	5	5/1/38	475	542	0.000%
Federal National Mortgage Assn.	5	5/1/38	147,691	168,467	0.003%
Federal National Mortgage Assn.	5.5	5/1/39	48,127	56,181	0.001%
Federal National Mortgage Assn.	5	5/1/40	120,187	136,258	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	234,902	261,718	0.005%
Federal National Mortgage Assn.	6	5/1/42	35,569	41,964	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	663,082	722,130	0.014%
Federal National Mortgage Assn.	3	5/1/43	190,457	202,488	0.004%
Federal National Mortgage Assn.	5.5	5/1/44	1,084,397	1,246,870	0.024%
Federal National Mortgage Assn.	5.5	5/1/44	626,105	725,348	0.014%
Federal National Mortgage Assn.	3.5	5/1/47	1,031,404	1,100,999	0.021%
Federal National Mortgage Assn.	4.5	5/1/47	552,156	613,589	0.012%
Federal National Mortgage Assn.	4.5	5/1/48	1,862,402	2,073,215	0.040%
Federal National Mortgage Assn.	4.5	5/1/49	1,050,598	1,148,412	0.022%
Federal National Mortgage Assn.	4.5	5/1/50	323,956	352,107	0.007%
Federal National Mortgage Assn.	4.5	5/1/50	503,704	548,103	0.011%
Federal National Mortgage Assn.	2.5	5/1/51	361,767	374,540	0.007%
Federal National Mortgage Assn.	3.5	6/1/33	450,399	482,641	0.009%
Federal National Mortgage Assn.	5	6/1/35	67,637	76,992	0.001%
Federal National Mortgage Assn.	3	6/1/35	129,238	139,478	0.003%
Federal National Mortgage Assn.	6	6/1/36	80,828	95,508	0.002%
Federal National Mortgage Assn.	4.5	6/1/37	1,318	1,458	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	30,848	36,011	0.001%
Federal National Mortgage Assn.	3.5	6/1/38	192,567	204,213	0.004%
Federal National Mortgage Assn.	3.5	6/1/42	33,670	36,279	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	67,626	73,096	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	137,278	150,205	0.003%
Federal National Mortgage Assn.	4	6/1/45	1,381,798	1,519,317	0.029%
Federal National Mortgage Assn.	3.5	6/1/46	367,549	400,261	0.008%
Federal National Mortgage Assn.	3.5	6/1/46	551,237	596,114	0.011%
Federal National Mortgage Assn.	3	6/1/47	414,458	447,669	0.009%
Federal National Mortgage Assn.	4	6/1/48	20,050	21,496	0.000%
Federal National Mortgage Assn.	2.5	6/1/51	417,911	433,062	0.008%
Federal National Mortgage Assn.	2.5	6/1/51	1,268,819	1,315,115	0.025%
Federal National Mortgage Assn.	2.5	6/1/51	1,662,659	1,725,164	0.033%
Federal National Mortgage Assn.	2.5	6/1/51	890,378	922,692	0.018%
Federal National Mortgage Assn.	8	7/1/26	300	326	0.000%
Federal National Mortgage Assn.	7	7/1/26	2,079	2,225	0.000%
Federal National Mortgage Assn.	5	7/1/35	83,436	95,042	0.002%
Federal National Mortgage Assn.	1.84	7/1/35	16,041	16,011	0.000%
Federal National Mortgage Assn.	5	7/1/35	110,830	126,176	0.002%
Federal National Mortgage Assn.	4.5	7/1/39	28,864	32,004	0.001%
Federal National Mortgage Assn.	4.5	7/1/40	721,499	797,503	0.015%
Federal National Mortgage Assn.	5	7/1/40	55,231	62,813	0.001%
Federal National Mortgage Assn.	5	7/1/41	186,525	211,208	0.004%
Federal National Mortgage Assn.	3.5	7/1/42	576,813	620,298	0.012%
Federal National Mortgage Assn.	3.5	7/1/42	40,181	43,428	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	1,341,127	1,467,405	0.028%
Federal National Mortgage Assn.	3	7/1/43	51,587	55,209	0.001%
Federal National Mortgage Assn.	3.5	7/1/45	509,883	548,659	0.011%
Federal National Mortgage Assn.	4	7/1/46	884,754	973,510	0.019%
Federal National Mortgage Assn.	3	7/1/46	1,451,098	1,530,076	0.029%
Federal National Mortgage Assn.	3	7/1/50	661,859	698,685	0.013%
Federal National Mortgage Assn.	2.5	7/1/51	442,606	458,599	0.009%
Federal National Mortgage Assn.	2.5	7/1/51	2,775,928	2,876,755	0.055%
Federal National Mortgage Assn.	8	8/1/24	48	48	0.000%

Federal National Mortgage Assn.	6	8/1/34	1,120,815	1,291,392	0.025%
Federal National Mortgage Assn.	5	8/1/35	209,151	238,431	0.005%
Federal National Mortgage Assn.	6.5	8/1/36	2,243	2,520	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	252,980	294,037	0.006%
Federal National Mortgage Assn.	6	8/1/37	198,312	234,333	0.005%
Federal National Mortgage Assn.	5.5	8/1/37	113,725	132,039	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	218,492	254,189	0.005%
Federal National Mortgage Assn.	4.5	8/1/39	44,467	49,653	0.001%
Federal National Mortgage Assn.	4	8/1/42	925,234	1,027,434	0.020%
Federal National Mortgage Assn.	3.5	8/1/42	88,123	94,951	0.002%
Federal National Mortgage Assn.	4.5	8/1/44	323,720	362,154	0.007%
Federal National Mortgage Assn.	4	8/1/46	407,773	441,706	0.008%
Federal National Mortgage Assn.	4	8/1/47	2,647,425	2,896,424	0.056%
Federal National Mortgage Assn.	3	8/1/47	1,976,864	2,125,326	0.041%
Federal National Mortgage Assn.	3.5	8/1/47	924,969	1,001,327	0.019%
Federal National Mortgage Assn.	4	8/1/47	212,986	231,241	0.004%
Federal National Mortgage Assn.	4.5	8/1/48	264,830	285,694	0.005%
Federal National Mortgage Assn.	4.5	8/1/48	148,521	160,945	0.003%
Federal National Mortgage Assn.	3	8/1/49	404,985	435,627	0.008%
Federal National Mortgage Assn.	2.5	8/1/51	1,231,886	1,276,374	0.025%
Federal National Mortgage Assn.	2.5	8/1/51	1,509,271	1,563,739	0.030%
Federal National Mortgage Assn.	2.5	8/1/51	2,077,423	2,145,165	0.041%
Federal National Mortgage Assn.	2.5	8/1/51	1,583,732	1,647,192	0.032%
Federal National Mortgage Assn.	7	9/1/25	470	503	0.000%
Federal National Mortgage Assn.	7.5	9/1/26	155	167	0.000%
Federal National Mortgage Assn.	7	9/1/26	63	63	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	223,555	258,997	0.005%
Federal National Mortgage Assn.	6	9/1/38	169,996	200,541	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	61,519	68,706	0.001%
Federal National Mortgage Assn.	6	9/1/39	23,873	28,166	0.001%
Federal National Mortgage Assn.	5.5	9/1/41	3,803	4,395	0.000%
Federal National Mortgage Assn.	3	9/1/43	266,993	288,597	0.006%
Federal National Mortgage Assn.	3.5	9/1/43	436,416	477,108	0.009%
Federal National Mortgage Assn.	3.5	9/1/45	1,154,172	1,241,246	0.024%
Federal National Mortgage Assn.	4	9/1/45	57,985	63,321	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	2,092,787	2,264,589	0.044%
Federal National Mortgage Assn.	4	9/1/46	47,492	51,810	0.001%
Federal National Mortgage Assn.	4.5	9/1/46	583,662	650,215	0.012%
Federal National Mortgage Assn.	3	9/1/46	810,835	865,163	0.017%
Federal National Mortgage Assn.	3.5	9/1/46	920,282	987,972	0.019%
Federal National Mortgage Assn.	3	9/1/48	307,285	325,306	0.006%
Federal National Mortgage Assn.	4.5	9/1/48	12,788	13,831	0.000%
Federal National Mortgage Assn.	3	9/1/49	467,128	502,537	0.010%
Federal Realty Investment Trust	2.75	6/1/23	1,500,000	1,543,196	0.030%
FedEx			11,710	2,567,886	0.049%
Ferrari			8,624	1,803,451	0.035%
Fidelity National Financial	4.5	8/15/28	2,065,000	2,351,558	0.045%
Fidelity National Information Services			39,941	4,860,021	0.093%
Fifth Third Bancorp	3.5	3/15/22	340,000	343,830	0.007%
Fifth Third Bancorp			108,364	4,598,968	0.088%
First American Financial	4.6	11/15/24	415,000	455,328	0.009%
FirstEnergy Transmission	4.35	1/15/25	1,310,000	1,426,141	0.027%
Fiserv	3.2	7/1/26	1,100,000	1,188,487	0.023%
Fiserv			161,540	17,527,090	0.337%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	2,924,280	2,970,346	0.057%
FleetCor Technologies			13,513	3,530,542	0.068%
Flowserve			16,644	577,047	0.011%
FMR	4.95	2/1/33	740,000	922,828	0.018%
FNMA 30 YR TBA OCT	4.5	1/1/35	6,015,000	6,505,132	0.125%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,635,000	2,767,165	0.053%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	1,665,000	1,668,778	0.032%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,275,000	1,270,267	0.024%
Fortinet			15,805	4,615,692	0.089%
Fortive			100,939	7,123,265	0.137%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	49,179	49,174	0.001%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	1,087,856	1,153,852	0.022%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	84,590	84,607	0.002%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	223,229	227,585	0.004%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	1,058,955	1,091,931	0.021%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	263,457	264,883	0.005%
Freddie Mac REMICS	4.5	5/25/50	875,915	145,070	0.003%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.95	12/25/50	290,842	290,949	0.006%

Freddie Mac STACR REMIC Trust 2021-DNA3	2.15	10/25/33	835,000	851,959	0.016%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.75	8/25/33	2,115,968	2,116,694	0.041%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	178,961	179,023	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	0.85	8/25/33	1,452,336	1,454,286	0.028%
Fresenius			147,899	7,079,212	0.136%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	230,414	233,046	0.004%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	204,138	207,072	0.004%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,278,935	1,290,261	0.025%
GATX	4.35	2/15/24	2,105,000	2,269,308	0.044%
GE			361,317	37,226,491	0.715%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	2,200,000	2,634,643	0.051%
General Motors	4	4/1/25	1,120,000	1,219,149	0.023%
General Motors			15,336	808,361	0.016%
General Motors Financial	3.45	1/14/22	1,400,000	1,408,757	0.027%
General Motors Financial	4.2	11/6/21	1,335,000	1,339,447	0.026%
General Motors Financial	2.4	4/10/28	3,205,000	3,241,422	0.062%
George Washington University	4.3	9/15/44	975,000	1,216,386	0.023%
Gilead Sciences	3.25	9/1/22	875,000	894,366	0.017%
GlaxoSmithKline, ADR			153,062	5,848,499	0.112%
Global Payments			62,166	9,796,118	0.188%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	110,405	110,648	0.002%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,355,000	1,387,888	0.027%
Goldman Sachs	6.75	10/1/37	700,000	1,001,013	0.019%
Goldman Sachs	5.75	1/24/22	380,000	386,477	0.007%
Goldman Sachs	2.62	4/22/32	1,300,000	1,316,814	0.025%
Goldman Sachs	2.9	7/21/42	1,710,000	1,687,567	0.032%
Goldman Sachs			59,043	22,320,025	0.429%
Government National Mortgage Assn.	8	10/15/23	200	203	0.000%
Government National Mortgage Assn.	5	10/15/39	57,754	66,323	0.001%
Government National Mortgage Assn.	4	10/20/41	32,200	35,304	0.001%
Government National Mortgage Assn.	3.5	10/20/44	45,327	48,972	0.001%
Government National Mortgage Assn.	3	10/20/45	376,789	397,064	0.008%
Government National Mortgage Assn.	3.5	10/20/45	108,411	116,085	0.002%
Government National Mortgage Assn.	3.5	10/20/45	162,317	173,814	0.003%
Government National Mortgage Assn.	3	10/20/46	1,911,303	2,011,935	0.039%
Government National Mortgage Assn.	3.5	10/20/46	13,582	14,453	0.000%
Government National Mortgage Assn.	5	10/20/47	47,146	51,669	0.001%
Government National Mortgage Assn.	5.5	10/20/48	40,926	45,156	0.001%
Government National Mortgage Assn.	4	10/20/50	3,166,313	3,371,908	0.065%
Government National Mortgage Assn.	2.5	10/20/51	9,849,000	10,149,279	0.195%
Government National Mortgage Assn.	8	11/15/24	120	125	0.000%
Government National Mortgage Assn.	8	11/15/25	1,863	1,891	0.000%
Government National Mortgage Assn.	8	11/15/25	5,658	5,701	0.000%
Government National Mortgage Assn.	7.5	11/15/25	33	33	0.000%
Government National Mortgage Assn.	7.5	11/15/25	223	224	0.000%
Government National Mortgage Assn.	4.5	11/20/39	238,129	263,489	0.005%
Government National Mortgage Assn.	4.5	11/20/40	676,002	750,490	0.014%
Government National Mortgage Assn.	3.5	11/20/42	4,674	4,982	0.000%
Government National Mortgage Assn.	5	11/20/42	56,777	64,739	0.001%
Government National Mortgage Assn.	4	11/20/42	10,800	11,837	0.000%
Government National Mortgage Assn.	3	11/20/46	452,795	476,651	0.009%
Government National Mortgage Assn.	3.5	11/20/46	823,889	874,673	0.017%
Government National Mortgage Assn.	3	11/20/46	290,642	306,314	0.006%
Government National Mortgage Assn.	4	11/20/47	874,913	937,231	0.018%
Government National Mortgage Assn.	5	11/20/47	236,479	258,844	0.005%
Government National Mortgage Assn.	5.5	11/20/48	182,831	201,641	0.004%
Government National Mortgage Assn.	3.5	1/1/41	3,602,000	3,788,643	0.073%
Government National Mortgage Assn.	2	1/1/50	17,955,000	18,213,805	0.350%
Government National Mortgage Assn.	7.5	1/15/26	762	776	0.000%
Government National Mortgage Assn.	4.5	1/20/41	482,898	541,576	0.010%
Government National Mortgage Assn.	3.5	1/20/46	29,457	31,827	0.001%
Government National Mortgage Assn.	3.5	1/20/47	743,979	790,368	0.015%
Government National Mortgage Assn.	5	1/20/48	744,520	817,579	0.016%
Government National Mortgage Assn.	5.5	1/20/49	166,849	184,097	0.004%
Government National Mortgage Assn.	3.5	1/20/49	264,034	279,627	0.005%
Government National Mortgage Assn.	5	12/20/34	456,430	513,650	0.010%
Government National Mortgage Assn.	3.5	12/20/42	1,143,155	1,235,887	0.024%
Government National Mortgage Assn.	3.5	12/20/45	799,540	853,019	0.016%
Government National Mortgage Assn.	3.5	12/20/47	655,599	695,088	0.013%
Government National Mortgage Assn.	5	12/20/47	754,084	827,135	0.016%
Government National Mortgage Assn.	5.5	12/20/48	887,004	978,235	0.019%
Government National Mortgage Assn.	8	2/15/23	244	245	0.000%

Government National Mortgage Assn.	7.5	2/15/26	835	902	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,233	1,283	0.000%
Government National Mortgage Assn.	4	2/15/41	630,711	700,453	0.013%
Government National Mortgage Assn.	3.5	2/15/45	51,580	55,519	0.001%
Government National Mortgage Assn.	5.5	2/20/34	136,087	159,384	0.003%
Government National Mortgage Assn.	5.5	2/20/36	890	1,047	0.000%
Government National Mortgage Assn.	4	2/20/41	13,315	14,596	0.000%
Government National Mortgage Assn.	3.5	2/20/43	98,769	106,780	0.002%
Government National Mortgage Assn.	4	2/20/44	294,345	321,659	0.006%
Government National Mortgage Assn.	3.5	2/20/45	118,222	127,228	0.002%
Government National Mortgage Assn.	3.5	2/20/46	459,574	496,504	0.010%
Government National Mortgage Assn.	3.5	2/20/46	527,990	565,332	0.011%
Government National Mortgage Assn.	5	2/20/48	634,748	696,847	0.013%
Government National Mortgage Assn.	3.5	2/20/48	4,393,263	4,721,801	0.091%
Government National Mortgage Assn.	3.5	2/20/48	1,559,348	1,669,670	0.032%
Government National Mortgage Assn.	7.5	3/15/23	852	855	0.000%
Government National Mortgage Assn.	7.5	3/15/23	17	17	0.000%
Government National Mortgage Assn.	7.5	3/15/26	472	506	0.000%
Government National Mortgage Assn.	6.5	3/15/26	404	452	0.000%
Government National Mortgage Assn.	6.5	3/15/26	8,832	9,866	0.000%
Government National Mortgage Assn.	4.5	3/20/41	39,609	44,083	0.001%
Government National Mortgage Assn.	5	3/20/41	206,262	235,205	0.005%
Government National Mortgage Assn.	3.5	3/20/43	350,419	376,388	0.007%
Government National Mortgage Assn.	4.5	3/20/47	451,860	489,692	0.009%
Government National Mortgage Assn.	5.5	3/20/48	173,917	194,354	0.004%
Government National Mortgage Assn.	5.5	3/20/49	263,657	291,480	0.006%
Government National Mortgage Assn.	8	4/15/22	65	66	0.000%
Government National Mortgage Assn.	7.5	4/15/26	305	307	0.000%
Government National Mortgage Assn.	6	4/15/36	11,317	13,369	0.000%
Government National Mortgage Assn.	4.5	4/15/41	139,775	157,649	0.003%
Government National Mortgage Assn.	3	4/20/43	408,020	432,066	0.008%
Government National Mortgage Assn.	3.5	4/20/45	23,183	25,096	0.000%
Government National Mortgage Assn.	5.5	4/20/48	127,703	142,439	0.003%
Government National Mortgage Assn.	3	4/20/50	1,437,946	1,470,911	0.028%
Government National Mortgage Assn.	3	4/20/51	5,919,504	6,192,026	0.119%
Government National Mortgage Assn.	7.5	5/15/24	1,153	1,158	0.000%
Government National Mortgage Assn.	6.5	5/15/24	556	622	0.000%
Government National Mortgage Assn.	7.5	5/15/26	1,204	1,209	0.000%
Government National Mortgage Assn.	4	5/20/41	345,463	378,693	0.007%
Government National Mortgage Assn.	3.5	5/20/43	281,696	304,522	0.006%
Government National Mortgage Assn.	3.5	5/20/45	30,728	33,206	0.001%
Government National Mortgage Assn.	3.5	5/20/45	81,657	88,213	0.002%
Government National Mortgage Assn.	3	5/20/46	284,912	299,892	0.006%
Government National Mortgage Assn.	3.5	5/20/46	949,440	1,008,897	0.019%
Government National Mortgage Assn.	4	5/20/46	332,957	361,986	0.007%
Government National Mortgage Assn.	3.5	5/20/46	18,728	20,239	0.000%
Government National Mortgage Assn.	3.5	5/20/46	10,317	11,100	0.000%
Government National Mortgage Assn.	3.5	5/20/46	1,871	1,968	0.000%
Government National Mortgage Assn.	4	5/20/47	755,187	809,050	0.016%
Government National Mortgage Assn.	5	5/20/48	67,242	72,789	0.001%
Government National Mortgage Assn.	5.5	5/20/48	642,502	711,088	0.014%
Government National Mortgage Assn.	5	5/20/48	29,472	31,743	0.001%
Government National Mortgage Assn.	3	5/20/50	760,725	777,448	0.015%
Government National Mortgage Assn.	6.5	6/15/23	117	130	0.000%
Government National Mortgage Assn.	7.5	6/15/23	157	157	0.000%
Government National Mortgage Assn.	4.5	6/15/39	334,280	382,372	0.007%
Government National Mortgage Assn.	8.5	6/20/25	1,917	1,949	0.000%
Government National Mortgage Assn.	8.5	6/20/26	1,041	1,045	0.000%
Government National Mortgage Assn.	4	6/20/42	88,046	97,067	0.002%
Government National Mortgage Assn.	3.5	6/20/43	505,861	546,994	0.011%
Government National Mortgage Assn.	3.5	6/20/43	332,344	357,532	0.007%
Government National Mortgage Assn.	3	6/20/46	349,187	367,564	0.007%
Government National Mortgage Assn.	3.5	6/20/46	448,047	476,476	0.009%
Government National Mortgage Assn.	3.5	6/20/46	12,367	13,361	0.000%
Government National Mortgage Assn.	5	6/20/48	634,420	685,223	0.013%
Government National Mortgage Assn.	5	6/20/48	131,050	141,616	0.003%
Government National Mortgage Assn.	5	6/20/49	194,003	209,379	0.004%
Government National Mortgage Assn.	4	7/20/42	331,395	363,221	0.007%
Government National Mortgage Assn.	3.5	7/20/43	24,189	26,159	0.001%
Government National Mortgage Assn.	3	7/20/46	166,661	175,423	0.003%
Government National Mortgage Assn.	3.5	7/20/46	189,381	201,023	0.004%
Government National Mortgage Assn.	3	7/20/46	1,968,448	2,073,284	0.040%

Government National Mortgage Assn.	3.5	7/20/47	133,460	141,353	0.003%
Government National Mortgage Assn.	4	7/20/47	295,474	316,531	0.006%
Government National Mortgage Assn.	4.5	7/20/47	317,946	344,424	0.007%
Government National Mortgage Assn.	3	7/20/51	3,970,914	4,153,727	0.080%
Government National Mortgage Assn.	8	8/15/25	56	60	0.000%
Government National Mortgage Assn.	2.25	8/20/23	261	264	0.000%
Government National Mortgage Assn.	6	8/20/34	67,351	78,931	0.002%
Government National Mortgage Assn.	3.5	8/20/42	87,450	94,556	0.002%
Government National Mortgage Assn.	3.5	8/20/44	1,606,448	1,724,054	0.033%
Government National Mortgage Assn.	3	8/20/46	1,135,831	1,195,645	0.023%
Government National Mortgage Assn.	4	8/20/47	927,141	993,189	0.019%
Government National Mortgage Assn.	4.5	8/20/47	1,664,257	1,802,954	0.035%
Government National Mortgage Assn.	5	8/20/47	118,196	129,972	0.002%
Government National Mortgage Assn.	5	8/20/48	449,278	483,933	0.009%
Government National Mortgage Assn.	2.5	8/20/51	10,661,108	11,006,376	0.211%
Government National Mortgage Assn.	3.5	8/20/51	2,804,456	2,974,843	0.057%
Government National Mortgage Assn.	7.5	9/15/25	164	165	0.000%
Government National Mortgage Assn.	6.5	9/15/25	11,542	12,894	0.000%
Government National Mortgage Assn.	7.5	9/15/26	394	433	0.000%
Government National Mortgage Assn.	5	9/15/39	88,465	102,401	0.002%
Government National Mortgage Assn.	5	9/15/39	425,896	497,686	0.010%
Government National Mortgage Assn.	3.5	9/15/41	828,460	890,118	0.017%
Government National Mortgage Assn.	3	9/15/42	423,471	452,633	0.009%
Government National Mortgage Assn.	4.5	9/20/40	151,337	167,904	0.003%
Government National Mortgage Assn.	4	9/20/42	12,371	13,558	0.000%
Government National Mortgage Assn.	3.5	9/20/43	314,278	339,581	0.007%
Government National Mortgage Assn.	3.5	9/20/47	48,091	50,983	0.001%
Government National Mortgage Assn.	4	9/20/47	2,237,330	2,396,762	0.046%
Government National Mortgage Assn.	5	9/20/47	1,001,316	1,095,637	0.021%
Government National Mortgage Assn.	5.5	9/20/48	1,637	1,819	0.000%
Government National Mortgage Assn.	3	9/20/49	1,200,280	1,234,966	0.024%
Government National Mortgage Association	3	11/20/47	153,138	158,720	0.003%
Government National Mortgage Association	3	12/20/47	173,631	177,455	0.003%
Great Portland Estates			433,055	4,346,618	0.084%
Great Wolf Trust 2019-WOLF	1.72	12/15/36	1,130,000	1,126,491	0.022%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	2,998,025	3,061,733	0.059%
GS Mortgage-Backed Securities Trust 2020-INV1	2.98	10/25/50	449,107	457,924	0.009%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	950,000	1,036,132	0.020%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	1,250,000	1,408,058	0.027%
Halliburton			97,383	2,105,420	0.040%
Hamamatsu Photonics KK			79,700	4,930,141	0.095%
Hardee s Funding	4.96	6/20/48	1,925,450	2,045,354	0.039%
Hartford Financial Services			165,634	11,635,789	0.224%
Hasbro	3	11/19/24	1,550,000	1,638,793	0.031%
Hasbro	3.55	11/19/26	1,760,000	1,915,881	0.037%
HCA	4.13	6/15/29	1,895,000	2,117,663	0.041%
HCA Healthcare			70,382	17,083,119	0.328%
Healthcare Realty Trust	3.63	1/15/28	1,075,000	1,173,968	0.023%
Healthpeak Properties	2.88	1/15/31	360,000	375,347	0.007%
High Street Funding Trust I	4.11	2/15/28	1,800,000	2,017,976	0.039%
Hilton Worldwide Holdings			73,507	9,711,010	0.187%
Hologic			16,703	1,232,848	0.024%
Home Depot			42,036	13,798,737	0.265%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	179,576	180,673	0.003%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	565,997	575,050	0.011%
Honda Motor			81,800	2,514,844	0.048%
Honeywell International			41,177	8,741,054	0.168%
Housing Development Finance			121,499	4,473,882	0.086%
HSBC Bank USA NA/New York NY	5.88	11/1/34	950,000	1,224,946	0.024%
HSBC Holdings	3.26	3/13/23	1,800,000	1,822,561	0.035%
HSBC Holdings	2.85	6/4/31	640,000	655,981	0.013%
Hubbell			28,208	5,096,339	0.098%
Humana	2.15	2/3/32	1,145,000	1,119,197	0.022%
Humana			9,913	3,857,644	0.074%
Huntington Bancshares			242,297	3,745,912	0.072%
Hyatt Hotels	3.38	7/15/23	275,000	285,458	0.005%
Hydro-Quebec	8.4	1/15/22	200,000	204,518	0.004%
Hyundai Capital America	2	6/15/28	2,435,000	2,392,668	0.046%
Iberdrola International BV	6.75	9/15/33	1,000,000	1,378,641	0.026%
IGO			1,213,263	7,603,800	0.146%
Illinois State Toll Highway Authority	6.18	1/1/34	470,000	650,141	0.012%
Illinois Tool Works	3.9	9/1/42	1,200,000	1,403,569	0.027%

Illinois Tool Works			3,800	785,194	0.015%
Incyte			7,610	523,416	0.010%
Ingersoll-Rand			27,294	1,375,891	0.026%
Ing Groep	3.15	3/29/22	560,000	567,969	0.011%
ING Groep			775,999	11,281,871	0.217%
Inland Valley development Agency	5.5	3/1/33	695,000	760,401	0.015%
Intercontinental Exchange	3.45	9/21/23	1,440,000	1,520,768	0.029%
Intercontinental Exchange			21,678	2,489,068	0.048%
International Flavors & Fragrances			26,395	3,529,539	0.068%
International Paper			252,476	14,118,458	0.271%
Interpublic Group of	4.2	4/15/24	293,000	316,018	0.006%
Intesa Sanpaolo	3.38	1/12/23	660,000	682,013	0.013%
Intesa Sanpaolo	3.13	7/14/22	1,875,000	1,913,606	0.037%
Intesa Sanpaolo			1,262,612	3,574,438	0.069%
Intuit			32,448	17,506,020	0.336%
Intuitive Surgical			17,339	17,237,567	0.331%
Invesco			10,190	245,681	0.005%
Invesco Finance	3.13	11/30/22	480,000	495,095	0.010%
Ipsen			30,237	2,881,285	0.055%
Jacobs Engineering Group			47,917	6,350,440	0.122%
Jde Peet S	1.38	1/15/27	2,240,000	2,205,692	0.042%
JobsOhio Beverage System	3.99	1/1/29	1,225,000	1,372,966	0.026%
Johnson & Johnson			30,492	4,924,458	0.095%
Johnson Matthey			177,313	6,361,459	0.122%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	2,414,978	2,616,412	0.050%
JPMorgan Chase	2.52	4/22/31	1,620,000	1,647,457	0.032%
JPMorgan Chase	3.56	4/23/24	1,875,000	1,962,803	0.038%
JPMorgan Chase	3.38	5/1/23	1,080,000	1,128,374	0.022%
JPMorgan Chase	2.96	5/13/31	3,820,000	3,968,224	0.076%
JPMorgan Chase			22,012	3,603,144	0.069%
JPMorgan Chase Bank NA - CACLN	0.97	12/26/28	785,000	785,235	0.015%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.45	10/15/33	2,510,000	2,513,107	0.048%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	1,345,784	1,379,059	0.026%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	1,161,664	1,188,028	0.023%
Julius Baer			85,573	5,685,446	0.109%
Kaiser Foundation Hospitals	3.5	4/1/22	625,000	634,664	0.012%
Kansas City Southern	2.88	11/15/29	2,115,000	2,220,642	0.043%
Kansas City Southern	3.5	5/1/50	1,695,000	1,783,137	0.034%
Kering			6,487	4,607,464	0.089%
Keurig Dr Pepper			72,144	2,464,439	0.047%
Keysight Technologies			2,467	405,303	0.008%
Kilroy Realty	4.38	10/1/25	480,000	532,341	0.010%
Kilroy Realty	3.45	12/15/24	1,350,000	1,438,218	0.028%
Kimberly-Clark			17,675	2,340,877	0.045%
Kingfisher			1,820,863	8,219,150	0.158%
Kion			74,828	6,957,327	0.134%
Kirin Holdings			171,700	3,186,733	0.061%
KKR			20,843	1,268,922	0.024%
KLA			9,820	3,284,888	0.063%
Knorr-Bremse			27,327	2,923,759	0.056%
Koninklijke Philips			209,842	9,322,634	0.179%
KT			97,057	2,654,446	0.051%
L3Harris Technologies	3.83	4/27/25	570,000	619,444	0.012%
L3Harris Technologies			9,135	2,011,892	0.039%
Lam Research			599	340,921	0.007%
Largan Precision			22,000	1,714,023	0.033%
Las Vegas Sands			13,206	483,340	0.009%
Legrand			43,965	4,710,836	0.091%
Leidos Holdings			14,957	1,437,816	0.028%
Liberty Broadband			12,722	2,197,089	0.042%
Liberty Mutual	4.25	6/15/23	410,000	434,542	0.008%
Liberty Mutual	4.85	8/1/44	1,700,000	2,073,305	0.040%
Linde			63,825	18,724,979	0.360%
Lloyds Banking	1.33	6/15/23	420,000	422,411	0.008%
Lloyds Banking Group			8,035,059	5,001,193	0.096%
LM Ericsson			785,677	8,867,881	0.170%
L'Oreal			23,495	9,722,326	0.187%
Lowe's			12,223	2,479,558	0.048%
lululemon athletica			16,031	6,487,746	0.125%
Macquarie Group			39,732	5,133,227	0.099%
Magna International			127,522	9,594,755	0.184%
Magnetite XXIII	1.43	10/25/32	2,020,000	2,020,527	0.039%

Manufacturers & Traders Trust	3.4	8/17/27	250,000	273,696	0.005%
Marathon Petroleum			18,065	1,116,598	0.021%
MarketAxess Holdings			1,531	644,076	0.012%
Marriott			64,464	9,546,474	0.183%
Marsh & McLennan	3.5	6/3/24	3,060,000	3,265,093	0.063%
Marsh & McLennan			31,264	4,734,308	0.091%
Martin Marietta Materials			4,477	1,529,701	0.029%
Marvell Technology			44,163	2,663,471	0.051%
Maryland HHEFA	4.67	7/1/36	1,800,000	2,161,935	0.042%
MasterCard			53,788	18,701,012	0.359%
Mayo Clinic	4	11/15/47	1,500,000	1,838,783	0.035%
McDonald s	1.45	9/1/25	940,000	951,963	0.018%
McDonald's			15,517	3,741,304	0.072%
McKesson			1,880	374,834	0.007%
MedStar Health	3.63	8/15/49	905,000	993,762	0.019%
Medtronic			107,911	13,526,644	0.260%
Meggitt			471,446	4,651,287	0.089%
Melrose Industries			2,679,061	6,219,991	0.120%
Merck			30,974	2,326,457	0.045%
MetLife			134,987	8,332,748	0.160%
Metropolitan Life Global Funding I	3.45	10/9/21	2,605,000	2,606,175	0.050%
Metropolitan Transportation Authority	7.34	11/15/39	240,000	389,245	0.007%
Metropolitan Transportation Authority	5.87	11/15/39	700,000	927,641	0.018%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	500,000	698,378	0.013%
Mexico Government International Bond	2.66	5/24/31	3,439,000	3,326,304	0.064%
MGM Resorts International			137,144	5,917,764	0.114%
MHC Commercial Mortgage Trust 2021-MHC	1.18	4/15/38	3,595,000	3,597,257	0.069%
MHC Trust 2021-MHC2	1.58	5/15/23	1,480,000	1,480,448	0.028%
Microchip Technology			27,495	4,220,208	0.081%
Micron Technology	4.19	2/15/27	2,940,000	3,303,825	0.063%
Micron Technology			19,300	1,369,914	0.026%
Microsoft			495,134	139,588,177	2.682%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	2,640,000	2,954,131	0.057%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	19,058	19,117	0.000%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	743,603	757,936	0.015%
Mississippi Power	3.95	3/30/28	1,435,000	1,596,796	0.031%
Mitsubishi Corporation			142,900	4,487,408	0.086%
Mitsubishi Electric			647,100	8,993,134	0.173%
Mitsubishi HC Capital			408,800	2,137,570	0.041%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,272,602	0.044%
Mitsubishi UFJ Financial			760,800	4,497,343	0.086%
Mitsui Fudosan			332,400	7,896,125	0.152%
Moderna therapeutics			4,400	1,693,384	0.033%
Moncler			94,081	5,738,058	0.110%
Mondelez International			68,755	4,000,166	0.077%
Mondelez International Holdings Netherlands BV	1.25	9/24/26	3,275,000	3,252,386	0.062%
MongoDB			9,016	4,251,134	0.082%
Monolithic Power Systems			4,595	2,227,105	0.043%
Monster Beverage			17,713	1,573,446	0.030%
Moody s	2	8/19/31	2,195,000	2,147,316	0.041%
Morgan Stanley	4.3	1/27/45	1,150,000	1,404,104	0.027%
Morgan Stanley	3.97	7/22/38	1,445,000	1,657,652	0.032%
Morgan Stanley	6.25	8/9/26	755,000	919,239	0.018%
Morgan Stanley			376,535	36,640,621	0.704%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	1,670,000	1,785,989	0.034%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	1,375,000	1,491,957	0.029%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	2,775,000	3,022,397	0.058%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	495,000	522,679	0.010%
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,140,000	2,279,078	0.044%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	1,440,000	1,563,313	0.030%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	2,090,000	2,079,942	0.040%
Morgan Stanley Residential Mortgage Loan Trust 2021-2	2.5	5/25/51	623,912	625,505	0.012%
Morocco Government International Bond	4.25	12/11/22	1,400,000	1,450,119	0.028%
Motorola Solutions			8,648	2,009,103	0.039%
Mowi, ADR			6,600	166,980	0.003%
MSCI			1,503	914,335	0.018%
M&T Bank	3.55	7/26/23	2,740,000	2,889,201	0.056%
Munich Re			46,539	12,699,065	0.244%
Murata Manufacturing			82,900	7,332,711	0.141%
MVW 2019-2	2.22	10/20/38	1,428,332	1,452,045	0.028%
National Bank of Canada			125,940	9,672,701	0.186%
National Grid			472,710	5,632,680	0.108%

NatWest Markets	2.38	5/21/23	3,370,000	3,474,463	0.067%
NAVER			16,191	5,253,445	0.101%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,408,096	1,442,713	0.028%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	1,362,628	1,392,099	0.027%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	1,553,659	1,582,684	0.030%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	660,210	663,649	0.013%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	671,873	670,892	0.013%
Nestle			239,187	28,819,658	0.554%
Netflix			33,216	20,273,053	0.390%
New Jersey Turnpike Authority	7.41	1/1/40	415,000	677,480	0.013%
New Orleans Hotel Trust 2019-HNLA	1.67	4/15/32	845,000	835,527	0.016%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,115,508	1,129,210	0.022%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	950,000	1,269,112	0.024%
New York City Water & Sewer System	6.01	6/15/42	245,000	373,514	0.007%
New York Life Global Funding	1.1	5/5/23	600,000	605,638	0.012%
New York State dormitory Authority	5.63	3/15/39	1,300,000	1,672,495	0.032%
Next			52,299	5,752,936	0.111%
NextEra Energy			169,459	13,305,921	0.256%
Nike			67,352	9,781,531	0.188%
Nippon Telegraph & Telephone			596,400	16,525,748	0.318%
NiSource	3.95	3/30/48	1,775,000	2,012,616	0.039%
NiSource	3.49	5/15/27	1,730,000	1,886,819	0.036%
Nordea Bank Abp	1	6/9/23	820,000	828,448	0.016%
Norfolk Southern	3	4/1/22	1,085,000	1,092,229	0.021%
Norfolk Southern			44,514	10,649,975	0.205%
NortonLifeLock			84,299	2,132,765	0.041%
Novartis			156,115	12,801,307	0.246%
Nstar Electric	2.38	10/15/22	565,000	572,708	0.011%
NTT Data			542,800	10,494,625	0.202%
Nucor	3.95	5/1/28	2,140,000	2,408,904	0.046%
Nucor	2.7	6/1/30	455,000	474,225	0.009%
Nutrien	4	12/15/26	830,000	926,890	0.018%
NVIDIA			92,787	19,221,755	0.369%
NVR			229	1,097,844	0.021%
NXP Semiconductors			59,071	11,570,237	0.222%
OBX 2019-EXP3 Trust	3.5	10/25/59	406,396	412,073	0.008%
OBX 2019-EXP3 Trust	1.19	10/25/59	241,495	244,652	0.005%
Occidental Petroleum	3	2/15/27	2,320,000	2,317,100	0.045%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	830,000	908,511	0.017%
Omron			41,900	4,146,114	0.080%
Opendoor Technologies			23,352	479,417	0.009%
O Reilly Automotive	3.8	9/1/22	370,000	378,359	0.007%
O Reilly Automotive	3.6	9/1/27	1,825,000	2,030,557	0.039%
O'Reilly Automotive			3,207	1,959,669	0.038%
Otis Worldwide			26,217	2,157,135	0.041%
Otsuka Holdings			123,800	5,294,022	0.102%
OZLM VIII	1.3	10/17/29	1,026,918	1,026,944	0.020%
OZLM VIII	1.93	10/17/29	1,295,000	1,294,774	0.025%
PACCAR			35,060	2,766,935	0.053%
Pacific Gas & Electric	2.1	8/1/27	1,340,000	1,308,277	0.025%
Packaging Corp of America	4.5	11/1/23	395,000	422,852	0.008%
Packaging Corp of America	3.65	9/15/24	785,000	843,287	0.016%
Packaging Corporation of America			52,072	7,156,776	0.138%
Panasonic			422,700	5,239,536	0.101%
Parker-Hannifin			5,165	1,444,237	0.028%
Paycom Software			1,401	694,546	0.013%
PayPal Holdings	2.4	10/1/24	2,720,000	2,855,018	0.055%
PayPal Holdings			56,262	14,639,935	0.281%
PepsiCo			26,326	3,959,694	0.076%
PerkinElmer			16,400	2,841,956	0.055%
Perrigo Finance Unlimited	3.15	6/15/30	1,510,000	1,554,611	0.030%
Persimmon			140,828	5,036,706	0.097%
Pertamina Persero PT	4.3	5/20/23	1,250,000	1,317,266	0.025%
Perusahaan Gas Negara	5.13	5/16/24	1,105,000	1,214,324	0.023%
Pfizer			85,600	3,681,656	0.071%
Philadelphia Authority for Industrial development	3.96	4/15/26	805,000	862,215	0.017%
Philip Morris International			40,450	3,834,256	0.074%
PICC Property & Casualty			4,082,000	3,959,819	0.076%
Ping An Insurance			320,000	2,188,601	0.042%
Pinterest			92,753	4,725,765	0.091%
Pioneer Natural Resources	1.13	1/15/26	755,000	746,435	0.014%
Planet Fitness Master Issuer	4.26	9/5/48	3,031,250	3,033,217	0.058%

Playtika Holding				27,197	751,453	0.014%
PNC Bank NA	3.5	6/8/23	1,330,000	1,396,831	0.027%	
PNC Financial Services	3.3	3/8/22	1,100,000	1,112,390	0.021%	
PNC Financial Services Group			16,300	3,188,932	0.061%	
Pola Orbis Holdings			53,200	1,224,546	0.024%	
Port Authority of New York & New Jersey	5.31	8/1/46	1,400,000	1,544,017	0.030%	
PPG Industries			30,688	4,388,691	0.084%	
PPL Capital Funding	3.1	5/15/26	2,200,000	2,340,356	0.045%	
Pricoa Global Funding I	3.45	9/1/23	2,650,000	2,804,861	0.054%	
Principal Financial	3.4	5/15/25	2,460,000	2,640,948	0.051%	
Procter & Gamble			47,780	6,679,644	0.128%	
Progressive			5,899	533,211	0.010%	
Prologis, REIT			166,345	20,864,653	0.401%	
Protective Life Global Funding	1.08	6/9/23	780,000	788,922	0.015%	
Providence Health & Services Obligated	4.38	10/1/23	1,310,000	1,402,249	0.027%	
Prysmian			170,221	5,945,567	0.114%	
PSMC 2021-2 Trust	2.5	5/25/51	2,568,529	2,615,148	0.050%	
Public Service Enterprise			13,809	840,968	0.016%	
Public Storage, REIT			965	286,702	0.006%	
Qualcomm			73,806	9,519,498	0.183%	
QUALCOMM	3.25	5/20/27	1,120,000	1,228,755	0.024%	
QUALCOMM	2.15	5/20/30	2,605,000	2,637,190	0.051%	
QVC	4.45	2/15/25	140,000	150,675	0.003%	
QVC	4.38	3/15/23	770,000	802,725	0.015%	
QVC	4.85	4/1/24	1,645,000	1,774,544	0.034%	
Raytheon Technologies			4,700	404,012	0.008%	
Recruit Holdings			134,800	8,239,766	0.158%	
Regeneron Pharmaceuticals			1,371	829,702	0.016%	
REI - SECURITY LENDING COLLATERAL			1,901,890	19,018,897	0.365%	
RELX Capital	3.5	3/16/23	840,000	874,750	0.017%	
RELX Capital	3	5/22/30	945,000	1,003,299	0.019%	
RenaissanceRe Holdings			12,678	1,767,313	0.034%	
Renesas Electronics			256,500	3,156,838	0.061%	
Republic of Poland Government International Bond	3.25	4/6/26	1,030,000	1,130,502	0.022%	
Republic Services	3.38	11/15/27	1,045,000	1,141,129	0.022%	
Republic Services			55,797	6,698,988	0.129%	
Rio Tinto			29,571	2,105,190	0.040%	
Roche Holding			47,370	17,288,628	0.332%	
Roche Holding, ADR			15,800	718,426	0.014%	
Rogers Communications	3.63	12/15/25	610,000	664,238	0.013%	
Roku			2,840	889,914	0.017%	
Roper Technologies	3.8	12/15/26	1,085,000	1,204,723	0.023%	
Roper Technologies	2.95	9/15/29	380,000	403,041	0.008%	
Roper Technologies			12,889	5,750,170	0.110%	
Ross Stores	1.88	4/15/31	450,000	433,670	0.008%	
Ross Stores			65,716	7,153,187	0.137%	
Royal Bank of Canada	1.6	4/17/23	2,075,000	2,113,906	0.041%	
Royal Dutch Shell, ADR			93,181	4,125,123	0.079%	
RPM			12,542	973,886	0.019%	
Sabine Pass Liquefaction	4.2	3/15/28	1,335,000	1,488,525	0.029%	
Sabine Pass Liquefaction	4.5	5/15/30	560,000	644,000	0.012%	
Safran			34,751	4,395,329	0.084%	
Salesforce.com			81,504	22,105,515	0.425%	
Sampo			177,867	8,793,892	0.169%	
Samsonite International			1,002,300	2,152,442	0.041%	
Samsung Electronics			210,555	13,053,273	0.251%	
San Diego Gas & Electric	4.1	6/15/49	2,570,000	3,048,488	0.059%	
Sanofi			142,069	13,676,137	0.263%	
Sanofi, ADR			46,278	2,231,062	0.043%	
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	59,964	60,046	0.001%	
Santander UK	3.75	11/15/21	1,360,000	1,365,383	0.026%	
SAP			60,332	8,158,649	0.157%	
SBA Communications, REIT			629	207,929	0.004%	
SBA Tower Trust	2.84	1/15/25	1,135,000	1,177,067	0.023%	
Scentre			1,560,468	3,321,245	0.064%	
Schneider Electric			16,354	2,723,825	0.052%	
Sea, ADR			51,845	16,524,557	0.318%	
Seagen			4,576	777,005	0.015%	
Sealed Air			31,390	1,719,858	0.033%	
Sempra Energy			135,651	17,159,852	0.330%	
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	438,871	443,670	0.009%	
ServiceMaster Funding	2.87	7/30/51	1,635,000	1,632,216	0.031%	

ServiceNow				25,786	16,045,854	0.308%
Seven & i Holdings				177,200	8,066,932	0.155%
SFO Commercial Mortgage Trust 2021-555	1.58	5/15/38	1,560,000	1,563,899		0.030%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	197,279	197,841		0.004%
Sherwin-Williams				41,436	11,590,892	0.223%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	2,870,000	2,989,498		0.057%
Shopify				3,458	4,688,287	0.090%
Siemens				169,819	27,774,075	0.534%
Siemens Healthineers				121,188	7,859,705	0.151%
Signature Bank				6,636	1,806,850	0.035%
Simon Property	3.8	7/15/50	1,865,000	2,054,132		0.039%
Simon Property Group, REIT				3,700	480,889	0.009%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	422,000	445,866		0.009%
SMB Private Education Loan Trust	1.29	7/15/53	1,620,634	1,626,042		0.031%
Smb Private Education Loan Trust 2018	3.6	1/15/37	841,378	887,237		0.017%
Smb Private Education Loan Trust 2021	1.07	1/15/53	3,116,865	3,070,449		0.059%
SMC				4,100	2,558,033	0.049%
Snap Inc.				190,345	14,060,785	0.270%
Snap-On				1,466	306,321	0.006%
Snowflake Computing				3,877	1,172,521	0.023%
SOFTBANK GROUP CORP				61,500	3,553,795	0.068%
Sony				74,200	8,237,591	0.158%
South32				1,418,667	3,520,472	0.068%
South Carolina Public Service Authority	5.78	12/1/41	2,000,000	2,775,749		0.053%
Southeast Supply Header	4.25	6/15/24	165,000	170,337		0.003%
Southern				18,082	911,954	0.018%
Southern Company				121,108	7,505,063	0.144%
Southwest Airlines				23,000	1,182,890	0.023%
Spectra Energy Partners	3.38	10/15/26	480,000	518,970		0.010%
Spectra Energy Partners	4.75	3/15/24	1,145,000	1,243,931		0.024%
S&P Global				11,426	4,854,793	0.093%
Spotify Technology				9,248	2,083,944	0.040%
Square				24,796	5,947,073	0.114%
Standard Chartered				334,890	1,957,693	0.038%
Stanley Electric				117,800	2,975,418	0.057%
Starbucks				91,044	10,043,064	0.193%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	101,312	102,460		0.002%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	677,592	684,308		0.013%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	873,696	872,357		0.017%
Starwood Mortgage Residential Trust 2021-2	1.17	5/25/65	704,281	703,753		0.014%
State Grid Overseas Investment BVI	3.75	5/2/23	1,175,000	1,230,312		0.024%
State of California	7.63	3/1/40	2,200,000	3,658,981		0.070%
State Street	3.1	5/15/23	265,000	276,922		0.005%
State Street				13,307	1,127,369	0.022%
STERIS				1,500	306,420	0.006%
Stora Enso				299,253	4,984,485	0.096%
Storebrand				654,019	6,226,365	0.120%
Stroeer SE & Co KGaA				39,110	3,220,900	0.062%
Stryker				39,477	10,410,874	0.200%
Sumitomo Corporation				315,100	4,438,792	0.085%
Sumitomo Mitsui Financial	3.75	7/19/23	2,045,000	2,162,966		0.042%
Sumitomo Mitsui Trust Holdings				89,054	3,067,023	0.059%
Sumitomo Rubber Industries				136,900	1,736,937	0.033%
Sun Communities, REIT				2,031	375,938	0.007%
Suncor Energy	3.1	5/15/25	665,000	707,259		0.014%
Sun Life Financial				185,297	9,538,421	0.183%
Suzuki Motor				100,800	4,503,649	0.087%
Svenska Handelsbanken				506,498	5,672,477	0.109%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	920,000	942,684		0.018%
Synchrony Financial	4.25	8/15/24	1,575,000	1,700,969		0.033%
Synopsys				19,479	5,832,207	0.112%
Taiwan Semiconductor Manufacturing				1,001,969	20,722,810	0.398%
Taiwan Semiconductor Manufacturing, ADR				19,851	2,216,364	0.043%
Takeda Pharmaceutical, ADR				131,895	2,160,440	0.042%
Tampa Electric	6.15	5/15/37	1,000,000	1,383,031		0.027%
Tarrant County Cultural Education Facilities Finance	4.37	11/15/47	1,200,000	1,461,554		0.028%
Teachers Insurance & Annuity Association of America	4.9	9/15/44	1,800,000	2,340,605		0.045%
TechnoPro Holdings				194,500	5,849,290	0.112%
TE Connectivity				8,336	1,143,866	0.022%
Telecom Italia				4,451,153	1,796,205	0.035%
Teledyne Technologies				4,624	1,986,378	0.038%
Teleflex				14,906	5,612,854	0.108%

Teleperformance			11,873	4,670,065	0.090%
Tencent Holdings	2.99	1/19/23	960,000	985,748	0.019%
Tencent Holdings			151,400	9,038,392	0.174%
Tesla			7,478	5,799,039	0.111%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	730,000	730,913	0.014%
Texas Instruments	1.38	3/12/25	650,000	660,970	0.013%
Texas Instruments			70,133	13,480,264	0.259%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	1,900,000	2,124,050	0.041%
Textron			31,587	2,205,088	0.042%
Thermo Fisher Scientific			43,597	24,908,274	0.479%
The Travelers Companies			32,874	4,997,177	0.096%
THG			226,082	1,543,507	0.030%
THK			84,400	1,852,061	0.036%
Thomson Reuters	3.35	5/15/26	405,000	437,134	0.008%
Time Warner Cable	6.55	5/1/37	450,000	604,665	0.012%
Time Warner Cable	6.75	6/15/39	530,000	726,516	0.014%
TJX	1.6	5/15/31	375,000	360,913	0.007%
TJX			124,297	8,201,116	0.158%
T-Mobile US			115,444	14,749,125	0.283%
Toast			2,808	140,260	0.003%
Tokio Marine Holdings			140,500	7,531,504	0.145%
Tokyo Electron			14,800	6,538,326	0.126%
Toronto-Dominion Bank	3.5	7/19/23	1,235,000	1,303,549	0.025%
Toronto-Dominion Bank	3.63	9/15/31	305,000	334,356	0.006%
Tosoh			50,800	920,584	0.018%
TotalEnergies			197,328	9,431,875	0.181%
TotalEnergies, ADR			45,017	2,157,665	0.041%
Totalenergies Capital International	2.99	6/29/41	2,630,000	2,672,154	0.051%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	13,863	13,858	0.000%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	143,624	144,322	0.003%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	96,088	96,309	0.002%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	143,046	144,978	0.003%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	597,315	608,866	0.012%
Towd Point Mortgage Trust 2018-1	3	1/25/58	318,177	324,664	0.006%
Toyota Motor			801,500	14,280,635	0.274%
Tradeweb Markets			3,601	290,889	0.006%
Transcontinental Gas Pipe Line	4.6	3/15/48	1,645,000	1,982,107	0.038%
Transdigm Group			695	434,076	0.008%
TransUnion			9,442	1,060,431	0.020%
Transurban Finance Co Pty	4.13	2/2/26	335,000	370,043	0.007%
Transurban Finance Co Pty	2.45	3/16/31	1,445,000	1,447,020	0.028%
Transurban Finance Co Pty	3.38	3/22/27	395,000	426,106	0.008%
Travelers	6.25	6/15/37	750,000	1,088,137	0.021%
Trimble			10,678	878,266	0.017%
Trinity Health	4.13	12/1/45	725,000	893,766	0.017%
TRP Inflation Protected Bond - I			1,198	16,313	0.000%
TRP Institutional High Yield - Inst			29,886,932	264,798,220	5.088%
TRP Limited Duration Infl Foc Bd - I			7,587,347	41,730,407	0.802%
TRP Real Assets - I			6,116,163	86,115,579	1.655%
TRP Treasury Reserve	0.05		333,393,637	333,393,637	6.406%
Truist Financial	1.95	6/5/30	1,250,000	1,252,126	0.024%
Twilio			3,700	1,180,485	0.023%
Tyson Foods			15,118	1,193,415	0.023%
Ubs	3.49	5/23/23	1,040,000	1,059,544	0.020%
Ulta Beauty			2,474	892,916	0.017%
Umicore			82,200	4,862,921	0.093%
Unilever			328,670	17,793,657	0.342%
Union Pacific			17,803	3,489,566	0.067%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	891,579	911,640	0.018%
United Airlines 2019-1 Class AA Pass Through Trust	4.15	8/25/31	1,036,613	1,126,034	0.022%
United Airlines Holdings			14,849	706,367	0.014%
Unitedhealth	3.75	7/15/25	645,000	709,785	0.014%
Unitedhealth	4.75	7/15/45	1,235,000	1,612,908	0.031%
UnitedHealth Group			70,858	27,687,055	0.532%
United Overseas Bank			326,000	6,167,132	0.119%
United Rentals			10,695	3,753,196	0.072%
University of California	4.6	5/15/31	1,625,000	1,903,078	0.037%
University of California	5.77	5/15/43	750,000	1,041,169	0.020%
University of California	4.13	5/15/45	365,000	429,709	0.008%
UPS			61,637	11,224,098	0.216%
U.S. Treasury Bonds	1.63	11/15/22	315,000	320,316	0.006%
U.S. Treasury Bonds	0.88	11/15/30	7,500,000	7,120,313	0.137%

U.S. Treasury Bonds	3	11/15/44	2,990,000	3,509,513	0.067%
U.S. Treasury Bonds	3	11/15/45	11,185,000	13,184,319	0.253%
U.S. Treasury Bonds	1.13	2/15/31	7,555,000	7,318,906	0.141%
U.S. Treasury Bonds	1.88	2/15/41	12,035,000	11,775,495	0.226%
U.S. Treasury Bonds	2.5	2/15/46	2,975,000	3,217,648	0.062%
U.S. Treasury Bonds	3	2/15/47	1,150,000	1,362,930	0.026%
U.S. Treasury Bonds	3	2/15/48	2,000,000	2,378,750	0.046%
U.S. Treasury Bonds	2	2/15/50	23,200,000	22,794,000	0.438%
U.S. Treasury Bonds	1.88	2/15/51	14,435,000	13,771,892	0.265%
U.S. Treasury Bonds	0.63	5/15/30	16,700,000	15,591,016	0.300%
U.S. Treasury Bonds	1.63	5/15/31	3,070,000	3,106,456	0.060%
U.S. Treasury Bonds	1.13	5/15/40	8,565,000	7,403,372	0.142%
U.S. Treasury Bonds	3	5/15/45	10,640,000	12,518,625	0.241%
U.S. Treasury Bonds	2.38	5/15/51	3,665,000	3,912,388	0.075%
U.S. Treasury Bonds	7.25	8/15/22	100,000	106,109	0.002%
U.S. Treasury Bonds	1.25	8/15/31	4,730,000	4,616,184	0.089%
U.S. Treasury Bonds	2.88	8/15/45	4,185,000	4,825,828	0.093%
U.S. Treasury Bonds	2.75	8/15/47	16,080,000	18,258,338	0.351%
U.S. Treasury Bonds	3	8/15/48	3,905,000	4,654,272	0.089%
U.S. Treasury Bonds	1.38	8/15/50	7,165,000	6,048,827	0.116%
U.S. Treasury Notes	0.38	11/30/25	36,535,000	35,838,552	0.689%
U.S. Treasury Notes	0.13	1/31/23	35,985,000	35,973,755	0.691%
U.S. Treasury Notes	0.75	1/31/28	1,185,000	1,150,746	0.022%
U.S. Treasury Notes	0.13	3/31/23	17,510,000	17,493,584	0.336%
U.S. Treasury Notes	0.75	3/31/26	5,970,000	5,928,956	0.114%
U.S. Treasury Notes	0.38	4/30/25	19,895,000	19,677,398	0.378%
U.S. Treasury Notes	0.25	5/31/25	26,450,000	26,007,789	0.500%
U.S. Treasury Notes	0.88	6/30/26	38,525,000	38,386,551	0.738%
U.S. Treasury Notes	0.75	8/31/26	9,045,000	8,948,897	0.172%
Utah Transit Authority	5.94	6/15/39	900,000	1,270,674	0.024%
Valero Energy	2.85	4/15/25	260,000	273,823	0.005%
Veeva Systems			7,608	2,192,397	0.042%
Vereit Operating Partnership	3.1	12/15/29	2,130,000	2,265,526	0.044%
Vereit Operating Partnership	3.95	8/15/27	1,490,000	1,667,858	0.032%
VeriSign			7,698	1,578,167	0.030%
Verizon Communications	2.65	11/20/40	4,470,000	4,224,378	0.081%
Verizon Communications	4.27	1/15/36	870,000	1,018,373	0.020%
Verizon Communications	2.1	3/22/28	460,000	466,876	0.009%
Verizon Communications	4	3/22/50	2,000,000	2,259,592	0.043%
Verizon Communications			45,456	2,455,079	0.047%
Vertex Pharmaceuticals			2,299	417,016	0.008%
Verus Securitization Trust 2019-4	2.64	11/25/59	940,146	953,812	0.018%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	1,471,114	1,493,273	0.029%
Verus Securitization Trust 2021-1	0.82	1/25/66	987,409	986,120	0.019%
V. F.			6,577	440,593	0.008%
Virginia Commonwealth Transportation Board	5.35	5/15/35	690,000	845,870	0.016%
Virginia Public Building Authority	5.9	8/1/30	755,000	964,750	0.019%
Visa	2.15	9/15/22	2,420,000	2,462,125	0.047%
Visa			157,576	35,100,054	0.674%
Vistra Operations	3.55	7/15/24	1,370,000	1,441,514	0.028%
VMware	1.4	8/15/26	3,125,000	3,111,191	0.060%
Vodafone	4.88	6/19/49	2,045,000	2,560,424	0.049%
Vodafone	4.25	9/17/50	775,000	892,390	0.017%
Vodafone, ADR			344,294	5,319,342	0.102%
Volkswagen Group of America Finance	4	11/12/21	2,595,000	2,604,677	0.050%
Volkswagen Group of America Finance	3.35	5/13/25	1,395,000	1,489,316	0.029%
Voya Financial			7,589	465,889	0.009%
Vulcan Materials	4.5	6/15/47	590,000	714,497	0.014%
Vulcan Materials			10,162	1,719,004	0.033%
Wal-Mart			46,889	6,535,389	0.126%
Walt Disney	3.7	10/15/25	525,000	575,162	0.011%
Walt Disney			112,813	19,084,575	0.367%
Waste Connections			16,483	2,075,704	0.040%
Wec Energy			17,179	1,515,188	0.029%
Weibo	3.5	7/5/24	1,390,000	1,448,394	0.028%
Welcia Holdings			77,300	2,786,099	0.054%
Wells Fargo	2.57	2/11/31	1,735,000	1,772,240	0.034%
Wells Fargo	3.07	4/30/41	3,995,000	4,117,750	0.079%
Wells Fargo	2.39	6/2/28	3,915,000	4,038,029	0.078%
Wells Fargo			678,251	31,477,629	0.605%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	1,511,466	1,533,311	0.029%
Welltower, REIT			112,562	9,275,109	0.178%

West Fraser Timber			2,000	168,460	0.003%
Westrock			303,490	15,122,907	0.291%
Weyerhaeuser, REIT			38,159	1,357,316	0.026%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	610,000	644,449	0.012%
Williams	5.1	9/15/45	1,735,000	2,149,583	0.041%
Willis North America	3.6	5/15/24	820,000	872,419	0.017%
Willis North America	4.5	9/15/28	1,370,000	1,567,031	0.030%
Wilmar International			1,712,000	5,289,052	0.102%
Woodside Finance	3.7	3/15/28	1,187,000	1,268,606	0.024%
Woodside Finance	3.7	9/15/26	738,000	797,382	0.015%
Workday			6,949	1,736,486	0.033%
Worley			537,073	3,778,344	0.073%
WP Carey	3.85	7/15/29	2,755,000	3,045,975	0.059%
WPP			490,953	6,577,577	0.126%
WPP Finance 2010	3.75	9/19/24	1,310,000	1,420,982	0.027%
Wynn Resorts			5,864	496,974	0.010%
XCEL Energy			17,100	1,068,750	0.021%
Xilinx			22,748	3,434,721	0.066%
XP			40,286	1,618,289	0.031%
Yum! Brands			89,279	10,919,714	0.210%
Zalando			66,809	6,093,086	0.117%
Z Holdings			673,200	4,308,521	0.083%
Zoetis			36,533	7,092,517	0.136%
Zoom Video Communications			26,698	6,981,527	0.134%
Zurich Insurance Group			15,403	6,298,600	0.121%
Miscellaneous Securities ‡				7,709,273	
<b>Total Investments in Securities</b>				<b>5,370,159,623</b>	

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

<b>Swap Contracts</b>	<b>Notional Amount</b>	<b>Market Value</b>	<b>% of Net Assets</b>
CDX IG CDSI S37 5Y 12/20/2026	41,200,000	983,856	0.019%
<b>Total Swap Contracts</b>		<b>983,856</b>	

<b>Futures Contracts</b>	<b>Contracts</b>	<b>Expiration</b>	<b>Contract Value</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
FVZ1 5YR US NOTE FUT DEC 21	315	12/31/2021	38,663,790	(283,456)	0.743%
TUZ1 2YR US NOTE FUT DEC 21	159	12/31/2021	34,988,695	(22,585)	0.672%
TYZ1 UST 10YR FUT DEC 21	69	12/21/2021	9,081,047	(124,620)	0.174%
<b>Total Futures Contracts</b>				<b>(430,661)</b>	

**NET ASSETS** **5,204,225,258**

**NET ASSET VALUE PER SHARE**

**Balanced Fund Shares** **29.35**

**(\$4,096,310,216 / 139,578,717 Shares Outstanding)**

**Balanced Fund - I Class Shares** **29.34**

**(\$1,107,915,042 / 37,765,567 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.