

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
3M			6,200	1,083,698	0.022%
ABB			286,297	8,030,405	0.162%
Abbott Laboratories	3.4	11/30/23	1,281,000	1,388,088	0.028%
Abbott Laboratories	1.15	1/30/28	1,460,000	1,478,348	0.030%
Abbott Laboratories			14,101	1,543,918	0.031%
AbbVie	2.95	11/21/26	920,000	1,016,608	0.021%
AbbVie	3.6	5/14/25	1,630,000	1,817,434	0.037%
AbbVie	3.2	5/14/26	420,000	466,114	0.009%
AbbVie	4.5	5/14/35	1,900,000	2,386,552	0.048%
AbbVie	4.7	5/14/45	915,000	1,190,948	0.024%
AbbVie			152,520	16,342,518	0.330%
Abn Amro Bank	4.75	7/28/25	940,000	1,080,004	0.022%
Accenture			18,151	4,741,223	0.096%
Activision Blizzard			4,000	371,400	0.007%
Adobe			300	150,036	0.003%
Advanced Micro Devices			134,003	12,289,415	0.248%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	560,000	577,616	0.012%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	365,000	435,263	0.009%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,945,000	2,079,563	0.042%
AES			120,663	2,835,581	0.057%
Agilent Technologies	3.2	10/1/22	710,000	739,052	0.015%
Agilent Technologies	3.88	7/15/23	975,000	1,049,185	0.021%
Agilent Technologies			73,544	8,714,229	0.176%
AHS Hospital	5.02	7/1/45	1,600,000	2,218,096	0.045%
Aia	3.2	3/11/25	1,020,000	1,101,320	0.022%
Aia	3.6	4/9/29	1,280,000	1,449,484	0.029%
AIA Group			414,600	5,052,366	0.102%
AIG Global Funding	3.35	6/25/21	1,600,000	1,622,742	0.033%
Airbnb			6,386	937,465	0.019%
Air Lease	2.5	3/1/21	980,000	982,649	0.020%
Air Lease	3.63	4/1/27	1,025,000	1,098,505	0.022%
Air Liquide			49,961	8,190,950	0.165%
Alaska Air Group			11,950	621,400	0.013%
Albemarle			3,026	446,396	0.009%
Alcon			36,825	2,445,038	0.049%
Alcon Finance	2.6	5/27/30	1,300,000	1,382,549	0.028%
Alexandria Real Estate Equities	3.95	1/15/27	655,000	752,421	0.015%
Alexandria Real Estate, REIT			4,471	796,822	0.016%
Alexion Pharmaceuticals			4,807	751,046	0.015%
Alfa SAB de CV	5.25	3/25/24	395,000	436,183	0.009%
Alibaba Group Holding, ADR			105,998	24,668,915	0.498%
Align Technology			898	479,873	0.010%
Allstate	5.55	5/9/35	1,000,000	1,474,982	0.030%
Ally Financial			54,647	1,948,712	0.039%
Alphabet Class A			10,425	18,271,272	0.369%
Alphabet Class C			50,414	88,319,278	1.782%
Altria	4.75	5/5/21	535,000	542,660	0.011%
Altria	2.35	5/6/25	415,000	439,983	0.009%
Altria Group			46,491	1,906,131	0.038%
Amadeus IT			58,362	4,308,123	0.087%
Amazon.com	5.2	12/3/25	1,850,000	2,248,410	0.045%
Amazon.com	2.8	8/22/24	1,055,000	1,140,923	0.023%
Amazon.com	3.88	8/22/37	1,645,000	2,042,263	0.041%
Amazon.com			34,977	113,917,641	2.298%
Amcor			313,594	3,723,998	0.075%
Ameren			108,420	8,463,265	0.171%
America Movil SAB de CV	6.38	3/1/35	300,000	452,306	0.009%
America Movil SAB de CV	2.88	5/7/30	2,525,000	2,739,751	0.055%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	873,396	812,633	0.016%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	1,590,064	1,346,365	0.027%
American Campus Communities Operating Partnership	3.63	11/15/27	1,860,000	2,039,127	0.041%
American Electric Power			10,797	899,066	0.018%
American Express	3.7	11/5/21	2,040,000	2,091,000	0.042%
American International	3.4	6/30/30	1,975,000	2,254,125	0.045%
American International Group			422,541	15,997,402	0.323%

American Tower, REIT			10,260	2,302,960	0.046%
Amgen	2.77	9/1/53	447,000	451,162	0.009%
Amgen			12,442	2,860,665	0.058%
Amphenol			19,726	2,579,569	0.052%
Analog Devices			42,300	6,248,979	0.126%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	1,121,737	1,129,109	0.023%
Angel Oak Mortgage Trust 2020-6	1.52	5/25/65	910,810	912,341	0.018%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	2,120,000	3,010,659	0.061%
Anthem	4.65	1/15/43	915,000	1,195,961	0.024%
Anthem			39,597	12,714,201	0.256%
Antofagasta			384,258	7,538,820	0.152%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	1,965,000	1,967,327	0.040%
Aon	2.8	3/15/21	2,085,000	2,091,117	0.042%
Apartment Income REIT, REIT			12,431	477,475	0.010%
Appalachian Power	4.45	6/1/45	2,450,000	3,123,201	0.063%
Apple	1.65	5/11/30	2,345,000	2,406,137	0.049%
Apple			653,131	86,663,952	1.748%
Applied Materials			229,649	19,818,709	0.400%
Aptiv	4.15	3/15/24	745,000	818,311	0.017%
Aptiv			18,084	2,356,164	0.048%
APT Pipelines	4.25	7/15/27	620,000	704,415	0.014%
Asahi Kasei			542,400	5,559,672	0.112%
Ascendis Pharma, ADR			11,595	1,933,814	0.039%
Ashtead			118,450	5,579,112	0.113%
ASML Holding			9,499	4,632,852	0.093%
ASML Holding			25,655	12,421,567	0.251%
ASOS			124,156	8,091,142	0.163%
Astellas Pharma			845,600	13,093,067	0.264%
AstraZeneca, ADR			52,106	2,604,779	0.053%
Atlassian			6,294	1,471,978	0.030%
Atmos Energy	4.15	1/15/43	1,500,000	1,871,828	0.038%
Atmos Energy			2,803	267,490	0.005%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	2,530,000	2,447,515	0.049%
AT&T	2.25	2/1/32	1,400,000	1,418,008	0.029%
AT&T	3.5	6/1/41	6,755,000	7,282,309	0.147%
AT&T			127,223	3,658,933	0.074%
Ausgrid Finance Pty	3.85	5/1/23	1,705,000	1,800,993	0.036%
Australia & New Zealand Banking			259,799	4,558,987	0.092%
Autoliv			47,695	4,462,258	0.090%
Autoridad del Canal de Panama	4.95	7/29/35	510,000	646,065	0.013%
AutoZone	3.13	4/21/26	650,000	715,188	0.014%
AutoZone			825	977,988	0.020%
AvalonBay Communities, REIT			8,807	1,412,907	0.029%
Avery Dennison			9,212	1,428,873	0.029%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	1,000,000	1,021,950	0.021%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,165,000	1,231,332	0.025%
Aviva			771,922	3,433,534	0.069%
AXA			503,326	12,070,934	0.243%
Baidu	3.88	9/29/23	2,000,000	2,158,725	0.044%
Baltimore Gas & Electric	3.35	7/1/23	1,750,000	1,865,677	0.038%
Banco Santander	3.13	2/23/23	1,000,000	1,051,863	0.021%
Banco Santander	3.85	4/12/23	2,000,000	2,144,724	0.043%
Banco Santander	3.49	5/28/30	200,000	224,382	0.005%
Banco Santander Chile	2.7	1/10/25	1,322,000	1,401,333	0.028%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/25	1,110,000	1,276,628	0.026%
Bank of America	6.11	1/29/37	900,000	1,307,760	0.026%
Bank of America	6.75	6/1/28	700,000	939,971	0.019%
Bank of America	2.68	6/19/41	3,450,000	3,592,137	0.072%
Bank of America	0.9	6/25/22	2,575,000	2,581,056	0.052%
Bank of America	4.2	8/26/24	600,000	667,942	0.013%
Bank of America			651,407	19,744,146	0.398%
Bank of Montreal	3.1	4/13/21	2,835,000	2,856,243	0.058%
Bank of Nova Scotia	3.13	4/20/21	3,275,000	3,299,490	0.067%
Banner Health	1.9	1/1/31	670,000	677,554	0.014%
Barclays	3.25	1/12/21	1,800,000	1,800,940	0.036%
Barclays	2.85	5/7/26	1,880,000	2,011,948	0.041%
Barclays Bank	1.7	5/12/22	700,000	711,643	0.014%
Barry Callebaut			1,890	4,504,117	0.091%
BASF			75,755	5,987,878	0.121%
Bausch Health			73,113	1,520,750	0.031%
Bayer			139,201	8,200,498	0.165%
Baylor Scott & White Holdings	3.97	11/15/46	1,850,000	2,251,145	0.045%

BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	605,000	569,942	0.011%
BBCMS 2020-BID Mortgage Trust	2.3	10/15/37	2,590,000	2,590,815	0.052%
Becton Dickinson And	2.82	5/20/30	1,380,000	1,516,152	0.031%
Becton Dickinson And	3.7	6/6/27	1,956,000	2,239,411	0.045%
Becton, Dickinson & Company			24,760	6,195,447	0.125%
Beijing Enterprises Holdings			533,000	1,740,644	0.035%
Berkshire Hathaway			40,729	9,443,833	0.191%
Berkshire Hathaway Energy	5.15	11/15/43	1,350,000	1,850,912	0.037%
BFLD 2019-DPLO	1.7	10/15/34	2,080,000	2,014,920	0.041%
Bhp			260,412	6,876,016	0.139%
Bhp			170,951	5,585,750	0.113%
Biogen	3.63	9/15/22	1,095,000	1,155,126	0.023%
Biogen			4,374	1,071,018	0.022%
BMW US Capital	3.4	8/13/21	2,835,000	2,880,899	0.058%
BNP Paribas	2.22	6/9/26	1,315,000	1,372,473	0.028%
BNP Paribas			144,408	7,623,614	0.154%
Boardwalk Pipelines	4.95	12/15/24	780,000	865,835	0.017%
Boardwalk Pipelines	4.45	7/15/27	385,000	430,781	0.009%
Boeing			14,873	3,183,714	0.064%
Booking Holdings	3.65	3/15/25	1,515,000	1,677,706	0.034%
Booking Holdings	3.6	6/1/26	2,020,000	2,286,365	0.046%
Booking Holdings			4,088	9,105,080	0.184%
Boral Finance Pty	3	11/1/22	220,000	224,340	0.005%
Boston Properties	3.65	2/1/26	1,165,000	1,320,729	0.027%
Boston Properties	4.13	5/15/21	375,000	376,408	0.008%
Boston Properties	3.13	9/1/23	625,000	662,515	0.013%
Boston Scientific			18,606	668,886	0.013%
Bpce	5.7	10/22/23	1,700,000	1,921,000	0.039%
Bpce	4.5	3/15/25	1,000,000	1,125,744	0.023%
Bpce	3	5/22/22	425,000	439,892	0.009%
Bpce	4	9/12/23	1,350,000	1,466,411	0.030%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	506,390	525,207	0.011%
Bristol-Myers Squibb	4.63	5/15/44	1,200,000	1,612,752	0.033%
Bristol-Myers Squibb	3.55	8/15/22	1,700,000	1,786,894	0.036%
Brixmor Operating Partnership	3.9	3/15/27	565,000	627,360	0.013%
Brixmor Operating Partnership	4.13	6/15/26	1,220,000	1,381,879	0.028%
Broadcom			61,012	26,714,104	0.539%
Broadridge Financial Solutions			900	137,880	0.003%
Bunzl			96,986	3,238,160	0.065%
Burlington Northern Santa Fe	6.15	5/1/37	650,000	982,457	0.020%
Burlington Northern Santa Fe	4.38	9/1/42	1,400,000	1,852,294	0.037%
Burlington Stores			4,422	1,156,574	0.023%
Camden Property Trust	2.95	12/15/22	565,000	589,012	0.012%
Cameron LNG	3.7	1/15/39	475,000	530,469	0.011%
Cameron LNG	2.9	7/15/31	575,000	631,954	0.013%
Canadian Natural Resources	2.95	7/15/30	1,700,000	1,784,162	0.036%
Canadian Pacific Railway			298	103,314	0.002%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	800,000	830,571	0.017%
Capital One Financial	3.45	4/30/21	2,730,000	2,748,509	0.055%
Capital One Financial	3.65	5/11/27	1,215,000	1,389,534	0.028%
Capital One Financial			77,698	7,680,447	0.155%
Cardinal Health	3.41	6/15/27	1,570,000	1,772,054	0.036%
Cardinal Health	3.75	9/15/25	1,005,000	1,134,172	0.023%
CarMax			9,967	941,483	0.019%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	115,636	116,080	0.002%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	605,597	612,104	0.012%
Carpenter Technology	4.45	3/1/23	790,000	825,629	0.017%
Carvana			8,760	2,098,370	0.042%
Caterpillar			59,406	10,813,080	0.218%
Caterpillar Financial Services	3.15	9/7/21	2,665,000	2,718,167	0.055%
Cboe Global Markets			11,210	1,043,875	0.021%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	440,000	472,416	0.010%
CDW Corp/DE			7,688	1,013,202	0.020%
Celanese			4,173	542,240	0.011%
Celulosa Arauco Y Constitucion	4.2	1/29/30	505,000	572,544	0.012%
Centene			97,024	5,824,351	0.117%
Central Japan Railway			26,800	3,789,612	0.076%
Central Texas Turnpike System	3.03	8/15/41	1,820,000	1,833,796	0.037%
CF Industries			15,337	593,695	0.012%
Challenger Ltd/Australia			476,018	2,365,396	0.048%
Charles Schwab			272,364	14,446,187	0.291%
Charter Communications			4,196	2,775,864	0.056%

Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	1,425,000	1,478,061	0.030%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	2,465,000	2,864,199	0.058%
Chevron	2	5/11/27	1,155,000	1,221,296	0.025%
Chevron			27,300	2,305,485	0.047%
Chicago O Hare International Airport	2.35	1/1/30	975,000	980,957	0.020%
Chicago O Hare International Airport	6.4	1/1/40	755,000	1,137,287	0.023%
Chipotle Mexican Grill			3,459	4,796,630	0.097%
Chubb			78,987	12,157,679	0.245%
CIFC Funding 2015-V	1.07	10/25/27	2,320,649	2,309,424	0.047%
Cigna	3.75	7/15/23	2,307,000	2,488,485	0.050%
Cigna	3	7/15/23	810,000	854,731	0.017%
Cigna			57,327	11,934,335	0.241%
Cintas			7,081	2,502,850	0.050%
Cisco Systems			121,339	5,429,920	0.110%
Citigroup	2.98	11/5/30	2,750,000	3,006,130	0.061%
Citigroup	4.08	4/23/29	2,000,000	2,339,564	0.047%
Citigroup	2.35	8/2/21	1,460,000	1,476,123	0.030%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	235,000	252,480	0.005%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	2,115,000	2,224,387	0.045%
Citigroup Mortgage Loan Trust	2.5	8/25/50	2,634,052	2,721,511	0.055%
Citizens Bank NA/Providence RI	2.55	5/13/21	1,085,000	1,091,583	0.022%
Citizens Financial	2.38	7/28/21	210,000	212,066	0.004%
Citrix Systems			27,954	3,636,815	0.073%
City of Houston TX Airport System Revenue	2.39	7/1/31	685,000	692,056	0.014%
City of Los Angeles department of Airports	7.05	5/15/40	1,000,000	1,586,300	0.032%
Clarivate			11,800	350,578	0.007%
Clorox			2,195	443,214	0.009%
Close Brothers			91,674	1,728,880	0.035%
CME Group			10,805	1,967,050	0.040%
CMS Energy	4.88	3/1/44	1,200,000	1,584,047	0.032%
CMS Energy	4.7	3/31/43	840,000	1,082,164	0.022%
Cnh Equipment Trust 2017	2.08	2/15/23	248,472	250,049	0.005%
Cnh Equipment Trust 2019	2.35	4/15/27	2,575,000	2,658,030	0.054%
Coca-Cola			171,206	9,388,937	0.189%
Cognizant Technology Solutions			31,823	2,607,895	0.053%
Cold Storage Trust 2020-ICE5	1.46	11/15/37	2,155,000	2,160,121	0.044%
Colgate-Palmolive			11,605	992,344	0.020%
Colombia Government International Bond	4	2/26/24	275,000	297,774	0.006%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	535,704	538,905	0.011%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	631,176	635,106	0.013%
Comcast	4.15	10/15/28	2,455,000	2,937,263	0.059%
Comcast	1.95	1/15/31	1,280,000	1,314,010	0.027%
Comcast	2.65	2/1/30	1,455,000	1,584,080	0.032%
Comcast			166,512	8,725,229	0.176%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	3,700,000	4,138,810	0.083%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	2,160,000	2,264,057	0.046%
CommonSpirit Health	2.76	10/1/24	960,000	1,030,887	0.021%
CommonSpirit Health	2.78	10/1/30	755,000	798,425	0.016%
Compass Group			261,173	4,871,231	0.098%
Conagra Brands			56,031	2,031,684	0.041%
Concho Resources	3.75	10/1/27	665,000	752,281	0.015%
Concho Resources			19,490	1,137,242	0.023%
ConocoPhillips			74,308	2,971,577	0.060%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	113,359	113,358	0.002%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,805,000	1,821,009	0.037%
Cooper Companies			1,062	385,846	0.008%
Corp Nacional del Cobre de Chile	3	9/30/29	2,645,000	2,864,972	0.058%
CoStar Group			5,629	5,202,772	0.105%
Costco Wholesale			11,097	4,181,128	0.084%
Coupa Software			1,697	575,130	0.012%
Covestro			104,024	6,409,277	0.129%
Cox Communications	2.95	10/1/50	2,775,000	2,823,668	0.057%
Credit Agricole SA/London	3.75	4/24/23	2,125,000	2,280,289	0.046%
Credit Suisse	3	12/14/23	1,385,000	1,447,566	0.029%
Credit Suisse	2.59	9/11/25	2,095,000	2,203,695	0.044%
CRH America Finance	3.95	4/4/28	2,600,000	3,023,423	0.061%
CrowdStrike Holdings			2,300	487,186	0.010%
Crown Castle International	2.25	1/15/31	1,440,000	1,487,784	0.030%
Crown Castle International, REIT			4,698	747,875	0.015%
Crown Castle Towers	3.66	5/15/25	485,000	521,312	0.011%
Crown Castle Towers	3.22	5/15/42	45,000	45,462	0.001%
Crown Castle Towers	3.72	7/15/23	490,000	510,874	0.010%

CSL				11,519	2,516,816	0.051%
Cummins				14,944	3,393,782	0.068%
CVS Health	1.88	2/28/31	1,745,000	1,761,981	0.036%	
CVS Health	2.7	8/21/40	660,000	667,978	0.013%	
CVS Health				19,456	1,328,845	0.027%
CyberAgent				89,600	6,181,024	0.125%
Dallas Fort Worth International Airport	2.99	11/1/38	1,155,000	1,235,492	0.025%	
Danaher				132,876	29,517,075	0.595%
Danone	2.95	11/2/26	1,925,000	2,114,397	0.043%	
Danske Bank	3.24	12/20/25	2,940,000	3,138,224	0.063%	
DBS Group				171,100	3,242,470	0.065%
DCC				51,567	3,649,005	0.074%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	271,464	272,048	0.005%	
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	594,758	598,565	0.012%	
Deere				47,166	12,690,012	0.256%
Delta Air Lines	3.8	4/19/23	765,000	781,256	0.016%	
Denso				67,300	4,005,749	0.081%
Detroit City School District	6.65	5/1/29	2,000,000	2,815,220	0.057%	
Diageo				188,239	7,448,384	0.150%
Diamondback Energy	2.88	12/1/24	2,485,000	2,612,356	0.053%	
Diamondback Energy	4.75	5/31/25	1,215,000	1,364,201	0.028%	
Digital Realty Trust, REIT				8,650	1,206,762	0.024%
Direct Line Insurance				424,433	1,856,345	0.037%
Discover Bank	2.7	2/6/30	2,000,000	2,125,192	0.043%	
Discover Financial Services	3.75	3/4/25	590,000	649,059	0.013%	
DISH Network				4,347	140,582	0.003%
DNB				535,865	10,500,600	0.212%
DocuSign				10,071	2,238,783	0.045%
Dollar General				46,965	9,876,740	0.199%
Dollar Tree				9,817	1,060,629	0.021%
Dominion Energy	2.75	9/15/22	200,000	206,513	0.004%	
Dominion Energy				11,400	857,280	0.017%
Domino's Pizza				2,350	901,131	0.018%
DoorDash				5,197	741,872	0.015%
Dow Chemical	3.15	5/15/24	935,000	1,004,193	0.020%	
DRIVEN BRANDS FUNDING	3.24	1/20/51	1,240,000	1,268,036	0.026%	
DRIVEN BRANDS FUNDING	3.79	7/20/50	673,313	700,232	0.014%	
DTE Energy				8,800	1,068,408	0.022%
Duke Energy	2.65	9/1/26	640,000	695,803	0.014%	
Duke Energy	3.75	9/1/46	500,000	581,393	0.012%	
Duke Energy				15,290	1,399,952	0.028%
DuPont de Nemours				90,692	6,449,108	0.130%
Eaton Vance	3.63	6/15/23	750,000	807,155	0.016%	
Elanco Animal Health	4.91	8/27/21	370,000	377,390	0.008%	
Elanco Animal Health				210,227	6,447,662	0.130%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	338,577	347,717	0.007%	
Electric Power development				178,000	2,456,422	0.050%
Electronic Arts				14,146	2,031,366	0.041%
Elekta				380,499	5,097,557	0.103%
Element Fleet Management				642,572	6,754,351	0.136%
Eli Lilly And				60,462	10,208,404	0.206%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	748,935	765,173	0.015%	
Enbridge	4	10/1/23	690,000	750,312	0.015%	
Enbridge	4.25	12/1/26	590,000	686,684	0.014%	
Enbridge Energy Partners	5.5	9/15/40	245,000	306,493	0.006%	
Enel Finance International	2.75	4/6/23	1,665,000	1,742,970	0.035%	
Energy Transfer Operating	5.25	4/15/29	1,225,000	1,422,531	0.029%	
Energy Transfer Operating	3.75	5/15/30	765,000	827,156	0.017%	
Engie				582,800	8,934,332	0.180%
Eni	4	9/12/23	780,000	849,331	0.017%	
Entergy				33,532	3,347,835	0.068%
EOG Resources	2.63	3/15/23	500,000	521,816	0.011%	
EOG Resources				72,547	3,617,919	0.073%
Equifax				16,247	3,133,071	0.063%
Equinix, REIT				2,500	1,785,450	0.036%
Equinor				411,219	6,939,932	0.140%
Equitable Financial Life Global Funding	1.4	7/7/25	780,000	796,058	0.016%	
Equitable Holdings	3.9	4/20/23	735,000	790,200	0.016%	
Equitable Holdings				436,135	11,160,695	0.225%
Equity Residential, REIT				13,872	822,332	0.017%
ERAC USA Finance	3.85	11/15/24	435,000	482,520	0.010%	
ERAC USA Finance	4.5	2/15/45	505,000	634,392	0.013%	

Erste Group Bank			108,732	3,312,274	0.067%
Essex Portfolio	2.65	3/15/32	1,430,000	1,523,878	0.031%
Essex Property Trust, REIT			2,205	523,511	0.011%
EssilorLuxottica			34,800	5,423,037	0.109%
Estee Lauder			4,785	1,273,719	0.026%
Etsy			8,320	1,480,211	0.030%
Evotec			83,764	3,095,237	0.062%
Exact Sciences			847	112,219	0.002%
ExxonMobil			47,787	1,969,780	0.040%
Facebook			229,931	62,807,952	1.267%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	2,471,674	2,438,928	0.049%
Fannie Mae REMICS	4	6/25/44	487,582	497,708	0.010%
Federal Home Loan Mortgage	6	10/1/32	2,776	3,123	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	10,940	11,524	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	129,150	151,838	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	367,558	412,645	0.008%
Federal Home Loan Mortgage	4.5	10/1/39	519,393	582,920	0.012%
Federal Home Loan Mortgage	4	10/1/40	5,463	6,022	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,958	3,230	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	24,147	27,025	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	536,454	578,194	0.012%
Federal Home Loan Mortgage	5	11/1/36	131,153	152,496	0.003%
Federal Home Loan Mortgage	2.45	11/1/36	24,217	24,361	0.000%
Federal Home Loan Mortgage	6	11/1/37	255	302	0.000%
Federal Home Loan Mortgage	4	11/1/40	475,922	523,814	0.011%
Federal Home Loan Mortgage	3.5	11/1/42	1,225,928	1,332,695	0.027%
Federal Home Loan Mortgage	3	1/1/29	423,252	444,986	0.009%
Federal Home Loan Mortgage	5.5	1/1/38	65,277	76,683	0.002%
Federal Home Loan Mortgage	4	1/1/41	159,076	174,544	0.004%
Federal Home Loan Mortgage	4	1/1/41	163,438	179,328	0.004%
Federal Home Loan Mortgage	3	1/1/43	631,957	673,023	0.014%
Federal Home Loan Mortgage	3.5	1/1/44	1,569,810	1,706,127	0.034%
Federal Home Loan Mortgage	5	12/1/35	31,181	36,266	0.001%
Federal Home Loan Mortgage	5	12/1/35	9,061	10,525	0.000%
Federal Home Loan Mortgage	2.31	12/1/36	42,935	45,199	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	54,763	64,369	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	49,468	55,559	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	247,464	276,960	0.006%
Federal Home Loan Mortgage	4	12/1/40	1,117	1,231	0.000%
Federal Home Loan Mortgage	4	12/1/40	29,958	33,111	0.001%
Federal Home Loan Mortgage	4	12/1/41	43,370	47,290	0.001%
Federal Home Loan Mortgage	3	12/1/42	1,565,679	1,703,871	0.034%
Federal Home Loan Mortgage	3.5	12/1/42	325,454	353,892	0.007%
Federal Home Loan Mortgage	3.5	12/1/43	797,786	881,298	0.018%
Federal Home Loan Mortgage	6	2/1/28	1,059	1,196	0.000%
Federal Home Loan Mortgage	3.75	2/1/35	79,916	83,401	0.002%
Federal Home Loan Mortgage	3.73	2/1/37	36,329	38,060	0.001%
Federal Home Loan Mortgage	4	2/1/41	537,823	591,959	0.012%
Federal Home Loan Mortgage	3.5	3/1/42	363,239	390,641	0.008%
Federal Home Loan Mortgage	3	3/1/43	2,278,607	2,423,234	0.049%
Federal Home Loan Mortgage	3.5	3/1/45	1,260,354	1,369,607	0.028%
Federal Home Loan Mortgage	3.5	3/1/46	2,715,693	2,947,776	0.059%
Federal Home Loan Mortgage	5	4/1/40	23,050	26,788	0.001%
Federal Home Loan Mortgage	2.5	5/1/30	1,520,718	1,604,800	0.032%
Federal Home Loan Mortgage	5	5/1/40	158,158	180,839	0.004%
Federal Home Loan Mortgage	4.5	5/1/42	245,120	275,968	0.006%
Federal Home Loan Mortgage	3.5	5/1/43	625,303	677,706	0.014%
Federal Home Loan Mortgage	7	6/1/32	5,522	5,743	0.000%
Federal Home Loan Mortgage	7	6/1/32	8,572	8,985	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	257,815	289,403	0.006%
Federal Home Loan Mortgage	4	6/1/42	1,235,962	1,366,295	0.028%
Federal Home Loan Mortgage	2.72	7/1/35	36,713	38,448	0.001%
Federal Home Loan Mortgage	5	7/1/40	137,953	159,678	0.003%
Federal Home Loan Mortgage	3.5	7/1/43	287,284	313,756	0.006%
Federal Home Loan Mortgage	6.5	8/1/32	11,086	12,860	0.000%
Federal Home Loan Mortgage	5	8/1/37	41,883	48,711	0.001%
Federal Home Loan Mortgage	6	8/1/38	18,798	22,142	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	62,669	70,137	0.001%
Federal Home Loan Mortgage	5	8/1/40	244,092	282,274	0.006%
Federal Home Loan Mortgage	5	8/1/40	86,784	100,861	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	47,260	52,875	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	121,993	136,531	0.003%

Federal Home Loan Mortgage	3	8/1/43	745,400	794,189	0.016%
Federal Home Loan Mortgage	4	9/1/40	581,785	636,339	0.013%
Federal National Mortgage Assn.	4.5	10/1/26	67,881	71,750	0.001%
Federal National Mortgage Assn.	7	10/1/29	431	474	0.000%
Federal National Mortgage Assn.	7	10/1/30	17	17	0.000%
Federal National Mortgage Assn.	2.5	10/1/31	179,811	190,969	0.004%
Federal National Mortgage Assn.	5	10/1/34	208,477	240,287	0.005%
Federal National Mortgage Assn.	5	10/1/35	35,804	41,574	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	4,165	4,843	0.000%
Federal National Mortgage Assn.	3	10/1/37	1,112,456	1,165,048	0.024%
Federal National Mortgage Assn.	4	10/1/41	591,522	646,152	0.013%
Federal National Mortgage Assn.	3	10/1/42	83,051	90,583	0.002%
Federal National Mortgage Assn.	3	10/1/42	768,615	834,099	0.017%
Federal National Mortgage Assn.	4	10/1/45	41,753	45,678	0.001%
Federal National Mortgage Assn.	3	10/1/46	3,352,994	3,619,987	0.073%
Federal National Mortgage Assn.	3	10/1/46	478,318	511,787	0.010%
Federal National Mortgage Assn.	3	10/1/46	893,082	963,331	0.019%
Federal National Mortgage Assn.	4	10/1/47	1,149,609	1,235,097	0.025%
Federal National Mortgage Assn.	4	10/1/47	3,550,131	3,808,299	0.077%
Federal National Mortgage Assn.	4	10/1/48	147,662	163,653	0.003%
Federal National Mortgage Assn.	3.5	10/1/49	1,193,192	1,260,311	0.025%
Federal National Mortgage Assn.	3.5	10/1/49	992,483	1,048,378	0.021%
Federal National Mortgage Assn.	3.5	11/1/26	211,899	224,719	0.005%
Federal National Mortgage Assn.	3	11/1/27	121,057	128,445	0.003%
Federal National Mortgage Assn.	3	11/1/27	241,998	253,762	0.005%
Federal National Mortgage Assn.	3	11/1/33	655,249	694,777	0.014%
Federal National Mortgage Assn.	3	11/1/34	246,200	264,285	0.005%
Federal National Mortgage Assn.	6	11/1/34	10,758	12,930	0.000%
Federal National Mortgage Assn.	5	11/1/35	268,588	311,844	0.006%
Federal National Mortgage Assn.	3	11/1/36	1,286,466	1,400,139	0.028%
Federal National Mortgage Assn.	3	11/1/36	324,081	349,253	0.007%
Federal National Mortgage Assn.	5.5	11/1/36	24,445	28,718	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	18,111	21,746	0.000%
Federal National Mortgage Assn.	6	11/1/38	140,456	166,310	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	49,540	55,623	0.001%
Federal National Mortgage Assn.	4	11/1/40	1,299,184	1,416,902	0.029%
Federal National Mortgage Assn.	4	11/1/40	582,120	636,355	0.013%
Federal National Mortgage Assn.	4	11/1/40	255,986	280,574	0.006%
Federal National Mortgage Assn.	4.5	11/1/40	354,286	396,130	0.008%
Federal National Mortgage Assn.	4	11/1/41	185,718	203,732	0.004%
Federal National Mortgage Assn.	3.5	11/1/45	358,959	384,286	0.008%
Federal National Mortgage Assn.	4	11/1/45	45,749	49,773	0.001%
Federal National Mortgage Assn.	3	11/1/46	1,549,048	1,684,520	0.034%
Federal National Mortgage Assn.	3	11/1/46	1,150,445	1,240,936	0.025%
Federal National Mortgage Assn.	3	11/1/46	1,753,738	1,876,452	0.038%
Federal National Mortgage Assn.	3	11/1/46	268,235	290,657	0.006%
Federal National Mortgage Assn.	3	11/1/46	958,860	1,033,927	0.021%
Federal National Mortgage Assn.	3	11/1/46	429,761	465,326	0.009%
Federal National Mortgage Assn.	3	11/1/46	179,548	194,705	0.004%
Federal National Mortgage Assn.	4.5	11/1/47	1,139,174	1,266,039	0.026%
Federal National Mortgage Assn.	4.5	11/1/48	985,408	1,079,145	0.022%
Federal National Mortgage Assn.	4	11/1/49	877,074	937,692	0.019%
Federal National Mortgage Assn.	4.5	11/1/49	44,075	47,760	0.001%
Federal National Mortgage Assn.	2.5	11/1/50	7,575,376	8,062,267	0.163%
Federal National Mortgage Assn.	2.5	1/1/27	825,000	860,360	0.017%
Federal National Mortgage Assn.	3	1/1/27	318,217	338,170	0.007%
Federal National Mortgage Assn.	6.5	1/1/28	490	549	0.000%
Federal National Mortgage Assn.	3.5	1/1/30	248,004	266,117	0.005%
Federal National Mortgage Assn.	2.5	1/1/32	828,434	865,028	0.017%
Federal National Mortgage Assn.	2	1/1/35	8,185,000	8,555,941	0.173%
Federal National Mortgage Assn.	4.5	1/1/35	6,015,000	6,518,402	0.131%
Federal National Mortgage Assn.	3	1/1/35	289,016	306,922	0.006%
Federal National Mortgage Assn.	3	1/1/35	611,726	649,354	0.013%
Federal National Mortgage Assn.	5.5	1/1/36	111,303	130,686	0.003%
Federal National Mortgage Assn.	3.5	1/1/36	513,678	552,075	0.011%
Federal National Mortgage Assn.	2.23	1/1/37	4,692	4,662	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	18,457	21,876	0.000%
Federal National Mortgage Assn.	3.5	1/1/41	3,095,000	3,271,186	0.066%
Federal National Mortgage Assn.	4	1/1/41	448,745	494,431	0.010%
Federal National Mortgage Assn.	4	1/1/41	1,048,886	1,142,130	0.023%
Federal National Mortgage Assn.	4	1/1/41	36,667	40,194	0.001%
Federal National Mortgage Assn.	3	1/1/42	9,945,000	10,418,107	0.210%

Federal National Mortgage Assn.	4	1/1/42	1,108,748	1,215,549	0.025%
Federal National Mortgage Assn.	4.5	1/1/42	25,694	28,809	0.001%
Federal National Mortgage Assn.	4	1/1/43	301,394	331,224	0.007%
Federal National Mortgage Assn.	3	1/1/43	598,056	637,029	0.013%
Federal National Mortgage Assn.	2.5	1/1/44	24,055,000	25,353,563	0.511%
Federal National Mortgage Assn.	3.5	1/1/44	1,731,517	1,890,344	0.038%
Federal National Mortgage Assn.	3	1/1/47	1,005,337	1,089,332	0.022%
Federal National Mortgage Assn.	3.5	1/1/48	3,051,420	3,235,286	0.065%
Federal National Mortgage Assn.	5	1/1/49	648,015	737,047	0.015%
Federal National Mortgage Assn.	2	1/1/50	26,805,000	27,840,518	0.562%
Federal National Mortgage Assn.	4	1/1/50	3,105,494	3,312,694	0.067%
Federal National Mortgage Assn.	3	1/1/50	4,075,635	4,365,638	0.088%
Federal National Mortgage Assn.	4.5	1/1/50	182,506	197,870	0.004%
Federal National Mortgage Assn.	4	1/1/50	1,514,183	1,618,518	0.033%
Federal National Mortgage Assn.	7	12/1/27	866	982	0.000%
Federal National Mortgage Assn.	3.5	12/1/30	676,653	726,062	0.015%
Federal National Mortgage Assn.	6.5	12/1/32	28,024	32,660	0.001%
Federal National Mortgage Assn.	3.5	12/1/33	1,433,407	1,537,576	0.031%
Federal National Mortgage Assn.	6	12/1/35	56,177	67,523	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	1,620,644	1,896,213	0.038%
Federal National Mortgage Assn.	5	12/1/36	3,609	4,196	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	278,307	311,395	0.006%
Federal National Mortgage Assn.	4.5	12/1/39	305,845	342,201	0.007%
Federal National Mortgage Assn.	4	12/1/40	518,140	566,598	0.011%
Federal National Mortgage Assn.	4.5	12/1/40	267,652	300,363	0.006%
Federal National Mortgage Assn.	4	12/1/40	653,826	717,057	0.014%
Federal National Mortgage Assn.	4	12/1/41	189,524	207,791	0.004%
Federal National Mortgage Assn.	4.5	12/1/41	20,218	22,436	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	766,115	820,069	0.017%
Federal National Mortgage Assn.	3.5	12/1/45	1,923,632	2,068,133	0.042%
Federal National Mortgage Assn.	4	12/1/45	104,604	113,316	0.002%
Federal National Mortgage Assn.	3	12/1/46	991,890	1,073,974	0.022%
Federal National Mortgage Assn.	3	12/1/46	1,361,576	1,474,822	0.030%
Federal National Mortgage Assn.	3	12/1/46	866,683	935,172	0.019%
Federal National Mortgage Assn.	3	12/1/46	1,376,177	1,493,628	0.030%
Federal National Mortgage Assn.	3	12/1/46	1,574,835	1,698,704	0.034%
Federal National Mortgage Assn.	3	12/1/46	253,353	274,425	0.006%
Federal National Mortgage Assn.	4	12/1/46	159,953	173,193	0.003%
Federal National Mortgage Assn.	3.5	12/1/47	10,170	10,786	0.000%
Federal National Mortgage Assn.	5	12/1/47	234,336	269,162	0.005%
Federal National Mortgage Assn.	4.5	12/1/48	399,647	433,231	0.009%
Federal National Mortgage Assn.	4	12/1/49	1,138,927	1,248,646	0.025%
Federal National Mortgage Assn.	3	12/1/49	4,364,425	4,651,727	0.094%
Federal National Mortgage Assn.	3	2/1/27	683,882	717,746	0.014%
Federal National Mortgage Assn.	7	2/1/30	387	440	0.000%
Federal National Mortgage Assn.	7	2/1/30	551	634	0.000%
Federal National Mortgage Assn.	7	2/1/31	355	406	0.000%
Federal National Mortgage Assn.	6	2/1/34	143,766	172,009	0.003%
Federal National Mortgage Assn.	5	2/1/34	72,467	83,603	0.002%
Federal National Mortgage Assn.	3	2/1/34	5,544,930	5,826,131	0.118%
Federal National Mortgage Assn.	3.5	2/1/35	55,160	59,351	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	501,231	585,626	0.012%
Federal National Mortgage Assn.	5	2/1/36	403,457	468,860	0.009%
Federal National Mortgage Assn.	5	2/1/38	15,053	17,471	0.000%
Federal National Mortgage Assn.	5.5	2/1/40	18,721	21,495	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	239,546	268,954	0.005%
Federal National Mortgage Assn.	4	2/1/41	80,198	87,905	0.002%
Federal National Mortgage Assn.	4	2/1/41	659,215	722,538	0.015%
Federal National Mortgage Assn.	3	2/1/43	695,367	743,919	0.015%
Federal National Mortgage Assn.	3	2/1/43	898,447	957,201	0.019%
Federal National Mortgage Assn.	3	2/1/47	840,365	893,356	0.018%
Federal National Mortgage Assn.	3.5	2/1/47	520,273	553,668	0.011%
Federal National Mortgage Assn.	4	2/1/48	129,244	138,367	0.003%
Federal National Mortgage Assn.	4	2/1/49	161,360	172,272	0.003%
Federal National Mortgage Assn.	4	2/1/50	550,933	589,324	0.012%
Federal National Mortgage Assn.	6	3/1/21	748	749	0.000%
Federal National Mortgage Assn.	6.5	3/1/24	139	156	0.000%
Federal National Mortgage Assn.	6	3/1/28	158	177	0.000%
Federal National Mortgage Assn.	6	3/1/28	2,025	2,274	0.000%
Federal National Mortgage Assn.	7	3/1/31	21,498	24,662	0.000%
Federal National Mortgage Assn.	5	3/1/34	67,888	78,344	0.002%
Federal National Mortgage Assn.	3	3/1/35	2,517,033	2,729,414	0.055%

Federal National Mortgage Assn.	3	3/1/35	353,790	378,207	0.008%
Federal National Mortgage Assn.	5	3/1/36	105,074	122,014	0.002%
Federal National Mortgage Assn.	5	3/1/36	117,969	137,096	0.003%
Federal National Mortgage Assn.	6	3/1/37	168,264	198,595	0.004%
Federal National Mortgage Assn.	4.5	3/1/41	13,113	14,671	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	384,987	432,268	0.009%
Federal National Mortgage Assn.	3	3/1/43	1,279,863	1,395,981	0.028%
Federal National Mortgage Assn.	3.5	3/1/43	1,362,860	1,487,860	0.030%
Federal National Mortgage Assn.	3.5	3/1/44	248,972	274,966	0.006%
Federal National Mortgage Assn.	4	3/1/44	885,214	989,541	0.020%
Federal National Mortgage Assn.	3	3/1/44	1,784,435	1,907,666	0.038%
Federal National Mortgage Assn.	4	3/1/46	137,807	149,872	0.003%
Federal National Mortgage Assn.	4	3/1/49	1,073,980	1,148,503	0.023%
Federal National Mortgage Assn.	6	4/1/21	15	15	0.000%
Federal National Mortgage Assn.	4.5	4/1/23	15,519	16,307	0.000%
Federal National Mortgage Assn.	3.5	4/1/31	754,285	808,338	0.016%
Federal National Mortgage Assn.	7	4/1/32	1,304	1,524	0.000%
Federal National Mortgage Assn.	5	4/1/35	71,875	83,435	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	10,325	12,134	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	57,915	68,108	0.001%
Federal National Mortgage Assn.	4.5	4/1/37	93,766	103,946	0.002%
Federal National Mortgage Assn.	3	4/1/43	1,775,880	1,903,852	0.038%
Federal National Mortgage Assn.	3.5	4/1/45	553,248	592,427	0.012%
Federal National Mortgage Assn.	3.5	4/1/47	681,127	727,527	0.015%
Federal National Mortgage Assn.	4.5	4/1/48	911,555	986,863	0.020%
Federal National Mortgage Assn.	2.5	5/1/32	801,101	853,423	0.017%
Federal National Mortgage Assn.	6	5/1/33	34,162	40,379	0.001%
Federal National Mortgage Assn.	6	5/1/36	56,136	67,073	0.001%
Federal National Mortgage Assn.	5	5/1/38	598	695	0.000%
Federal National Mortgage Assn.	5	5/1/38	181,523	211,038	0.004%
Federal National Mortgage Assn.	5.5	5/1/39	61,416	72,183	0.001%
Federal National Mortgage Assn.	5	5/1/40	169,677	196,980	0.004%
Federal National Mortgage Assn.	4.5	5/1/41	320,891	358,652	0.007%
Federal National Mortgage Assn.	6	5/1/42	44,085	52,199	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	870,509	946,209	0.019%
Federal National Mortgage Assn.	3	5/1/43	275,315	291,654	0.006%
Federal National Mortgage Assn.	5.5	5/1/44	1,323,392	1,541,801	0.031%
Federal National Mortgage Assn.	5.5	5/1/44	764,599	897,128	0.018%
Federal National Mortgage Assn.	3.5	5/1/47	1,568,561	1,668,472	0.034%
Federal National Mortgage Assn.	4.5	5/1/48	2,503,299	2,781,445	0.056%
Federal National Mortgage Assn.	4.5	5/1/49	1,789,691	1,949,759	0.039%
Federal National Mortgage Assn.	4.5	5/1/50	588,980	638,290	0.013%
Federal National Mortgage Assn.	4.5	5/1/50	832,139	903,641	0.018%
Federal National Mortgage Assn.	3.5	5/1/50	2,913,016	3,078,108	0.062%
Federal National Mortgage Assn.	3.5	6/1/33	651,762	697,102	0.014%
Federal National Mortgage Assn.	5	6/1/35	85,976	99,832	0.002%
Federal National Mortgage Assn.	3	6/1/35	144,621	157,100	0.003%
Federal National Mortgage Assn.	6	6/1/36	99,373	119,099	0.002%
Federal National Mortgage Assn.	4.5	6/1/37	1,762	1,973	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	38,582	45,355	0.001%
Federal National Mortgage Assn.	3.5	6/1/38	317,739	335,564	0.007%
Federal National Mortgage Assn.	3.5	6/1/42	49,512	53,562	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	84,418	91,555	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	160,983	176,800	0.004%
Federal National Mortgage Assn.	4	6/1/45	2,006,409	2,168,768	0.044%
Federal National Mortgage Assn.	3.5	6/1/46	488,527	533,932	0.011%
Federal National Mortgage Assn.	3.5	6/1/46	793,859	862,067	0.017%
Federal National Mortgage Assn.	3	6/1/47	496,716	540,697	0.011%
Federal National Mortgage Assn.	4	6/1/48	37,231	39,918	0.001%
Federal National Mortgage Assn.	3	6/1/50	399,099	418,734	0.008%
Federal National Mortgage Assn.	8	7/1/26	407	451	0.000%
Federal National Mortgage Assn.	7	7/1/26	2,486	2,693	0.000%
Federal National Mortgage Assn.	5	7/1/35	103,130	119,795	0.002%
Federal National Mortgage Assn.	2.43	7/1/35	24,764	24,875	0.001%
Federal National Mortgage Assn.	5	7/1/35	137,552	159,387	0.003%
Federal National Mortgage Assn.	4.5	7/1/39	43,867	48,737	0.001%
Federal National Mortgage Assn.	4.5	7/1/40	962,369	1,074,686	0.022%
Federal National Mortgage Assn.	5	7/1/40	78,707	91,518	0.002%
Federal National Mortgage Assn.	5	7/1/41	260,041	302,340	0.006%
Federal National Mortgage Assn.	3.5	7/1/42	861,295	929,819	0.019%
Federal National Mortgage Assn.	3.5	7/1/42	60,396	65,202	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	1,639,010	1,800,040	0.036%

Federal National Mortgage Assn.	3	7/1/43	72,179	76,990	0.002%
Federal National Mortgage Assn.	3.5	7/1/45	738,517	799,910	0.016%
Federal National Mortgage Assn.	4	7/1/46	1,291,777	1,412,411	0.028%
Federal National Mortgage Assn.	3	7/1/46	2,245,607	2,377,467	0.048%
Federal National Mortgage Assn.	3	7/1/50	382,063	401,090	0.008%
Federal National Mortgage Assn.	3	7/1/50	874,840	932,096	0.019%
Federal National Mortgage Assn.	8	8/1/24	79	80	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	1,216,559	1,302,222	0.026%
Federal National Mortgage Assn.	3.5	8/1/32	280,413	300,532	0.006%
Federal National Mortgage Assn.	6	8/1/34	1,377,511	1,654,472	0.033%
Federal National Mortgage Assn.	5	8/1/35	265,652	308,672	0.006%
Federal National Mortgage Assn.	6.5	8/1/36	3,691	4,373	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	321,958	378,433	0.008%
Federal National Mortgage Assn.	6	8/1/37	246,775	295,458	0.006%
Federal National Mortgage Assn.	5.5	8/1/37	141,665	166,338	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	275,723	323,770	0.007%
Federal National Mortgage Assn.	4.5	8/1/39	60,812	68,040	0.001%
Federal National Mortgage Assn.	4	8/1/42	1,319,347	1,447,252	0.029%
Federal National Mortgage Assn.	3.5	8/1/42	131,941	142,952	0.003%
Federal National Mortgage Assn.	4.5	8/1/44	439,318	490,793	0.010%
Federal National Mortgage Assn.	4	8/1/46	662,688	717,395	0.014%
Federal National Mortgage Assn.	4	8/1/47	3,713,295	4,052,023	0.082%
Federal National Mortgage Assn.	3	8/1/47	2,468,748	2,673,287	0.054%
Federal National Mortgage Assn.	3.5	8/1/47	1,295,504	1,406,411	0.028%
Federal National Mortgage Assn.	4	8/1/47	331,861	357,952	0.007%
Federal National Mortgage Assn.	4.5	8/1/48	537,985	583,228	0.012%
Federal National Mortgage Assn.	4.5	8/1/48	275,399	298,810	0.006%
Federal National Mortgage Assn.	3.5	8/1/49	129,792	137,094	0.003%
Federal National Mortgage Assn.	3	8/1/49	494,443	539,447	0.011%
Federal National Mortgage Assn.	7	9/1/25	550	595	0.000%
Federal National Mortgage Assn.	7.5	9/1/26	191	209	0.000%
Federal National Mortgage Assn.	7	9/1/26	73	74	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	266,253	311,744	0.006%
Federal National Mortgage Assn.	6	9/1/38	216,104	259,250	0.005%
Federal National Mortgage Assn.	4.5	9/1/39	85,268	95,737	0.002%
Federal National Mortgage Assn.	6	9/1/39	28,485	33,681	0.001%
Federal National Mortgage Assn.	5.5	9/1/41	4,591	5,374	0.000%
Federal National Mortgage Assn.	3	9/1/43	314,761	343,323	0.007%
Federal National Mortgage Assn.	3.5	9/1/43	540,044	590,292	0.012%
Federal National Mortgage Assn.	3.5	9/1/45	1,713,444	1,853,504	0.037%
Federal National Mortgage Assn.	4	9/1/45	98,884	107,741	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	3,133,324	3,369,957	0.068%
Federal National Mortgage Assn.	4	9/1/46	72,877	78,985	0.002%
Federal National Mortgage Assn.	4.5	9/1/46	740,669	829,008	0.017%
Federal National Mortgage Assn.	3.5	9/1/46	1,516,027	1,620,679	0.033%
Federal National Mortgage Assn.	3	9/1/48	448,530	471,442	0.010%
Federal National Mortgage Assn.	4.5	9/1/48	22,594	24,471	0.000%
Federal National Mortgage Assn.	3	9/1/49	555,919	605,987	0.012%
Federal National Mortgage Assn.	3.5	9/1/49	1,265,895	1,337,104	0.027%
Federal Realty Investment Trust	2.75	6/1/23	1,500,000	1,565,607	0.032%
FedEx			34,467	8,948,323	0.181%
Ferrari			9,292	2,132,700	0.043%
Fidelity National Financial	4.5	8/15/28	2,065,000	2,396,748	0.048%
Fidelity National Information Services	4.25	5/15/28	2,590,000	3,068,199	0.062%
Fidelity National Information Services			88,065	12,457,675	0.251%
Fifth Third Bancorp	3.5	3/15/22	340,000	352,145	0.007%
Fifth Third Bancorp			144,699	3,989,351	0.080%
Fifth Third Bank NA	3.35	7/26/21	2,665,000	2,705,719	0.055%
First American Financial	4.6	11/15/24	415,000	461,184	0.009%
FirstEnergy			30,400	930,544	0.019%
FirstEnergy Transmission	4.35	1/15/25	1,310,000	1,427,372	0.029%
Fiserv	3.2	7/1/26	1,100,000	1,231,892	0.025%
Fiserv			143,495	16,338,341	0.330%
FleetCor Technologies			10,364	2,827,610	0.057%
Flowserve			30,893	1,138,407	0.023%
FMR	4.95	2/1/33	740,000	993,535	0.020%
FNMA 15YR	5.5	1/1/21	0	0	0.000%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	2,635,000	2,710,686	0.055%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	1,275,000	1,288,088	0.026%
Ford Motor Credit	5.75	2/1/21	600,000	601,087	0.012%
Fortive			58,889	4,170,519	0.084%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	611,579	614,298	0.012%

Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	1,168,508	1,255,907	0.025%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	664,124	667,261	0.013%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	301,786	310,781	0.006%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	1,263,239	1,317,330	0.027%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	507,865	512,734	0.010%
Freddie Mac REMICS	4.5	5/25/50	1,127,747	173,604	0.004%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	209,999	210,166	0.004%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.98	12/25/50	725,000	725,114	0.015%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	1,070,000	1,072,454	0.022%
Freeport-McMoRan			192,083	4,998,000	0.101%
Fresenius			145,829	6,743,398	0.136%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	486,878	502,207	0.010%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	288,037	290,507	0.006%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	925,572	943,734	0.019%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	1,278,935	1,293,764	0.026%
GATX	4.35	2/15/24	2,105,000	2,323,642	0.047%
GATX	4.85	6/1/21	1,000,000	1,016,821	0.021%
GE			2,274,683	24,566,576	0.496%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	2,200,000	2,616,733	0.053%
General Motors	4	4/1/25	1,120,000	1,239,866	0.025%
General Motors			278,599	11,600,862	0.234%
General Motors Financial	3.45	1/14/22	1,400,000	1,436,469	0.029%
General Motors Financial	4.2	11/6/21	1,335,000	1,373,241	0.028%
George Washington University	4.3	9/15/44	975,000	1,215,213	0.025%
Gilead Sciences	3.25	9/1/22	875,000	913,278	0.018%
GlaxoSmithKline, ADR			174,822	6,433,450	0.130%
Global Payments			90,652	19,528,254	0.394%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	865,793	874,114	0.018%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	1,355,000	1,375,335	0.028%
Goldman Sachs	6.75	10/1/37	700,000	1,060,816	0.021%
Goldman Sachs	5.75	1/24/22	380,000	401,450	0.008%
Goldman Sachs	3	4/26/22	3,935,000	3,967,842	0.080%
Goldman Sachs			60,934	16,068,905	0.324%
Government National Mortgage Assn.	8	10/15/23	283	289	0.000%
Government National Mortgage Assn.	5	10/15/39	83,022	93,990	0.002%
Government National Mortgage Assn.	4	10/20/41	42,684	47,180	0.001%
Government National Mortgage Assn.	3.5	10/20/44	58,217	64,425	0.001%
Government National Mortgage Assn.	3.5	10/20/45	135,616	149,424	0.003%
Government National Mortgage Assn.	3.5	10/20/45	192,980	212,637	0.004%
Government National Mortgage Assn.	3	10/20/46	2,948,380	3,141,791	0.063%
Government National Mortgage Assn.	5	10/20/47	72,716	80,760	0.002%
Government National Mortgage Assn.	8	11/15/24	162	174	0.000%
Government National Mortgage Assn.	7.5	11/15/25	2,158	2,166	0.000%
Government National Mortgage Assn.	8	11/15/25	2,386	2,424	0.000%
Government National Mortgage Assn.	8	11/15/25	6,567	6,661	0.000%
Government National Mortgage Assn.	7.5	11/15/25	59	62	0.000%
Government National Mortgage Assn.	7.5	11/15/25	256	257	0.000%
Government National Mortgage Assn.	4.5	11/20/39	321,359	357,639	0.007%
Government National Mortgage Assn.	4.5	11/20/40	892,151	993,880	0.020%
Government National Mortgage Assn.	3.5	11/20/42	6,299	6,799	0.000%
Government National Mortgage Assn.	5	11/20/42	73,282	83,792	0.002%
Government National Mortgage Assn.	4	11/20/42	14,252	15,790	0.000%
Government National Mortgage Assn.	3	11/20/46	695,862	741,502	0.015%
Government National Mortgage Assn.	3	11/20/46	444,333	473,480	0.010%
Government National Mortgage Assn.	4	11/20/47	1,461,818	1,578,515	0.032%
Government National Mortgage Assn.	5	11/20/47	378,082	419,872	0.008%
Government National Mortgage Assn.	4	1/1/41	2,350,000	2,505,372	0.051%
Government National Mortgage Assn.	3	1/1/43	6,455,000	6,753,227	0.136%
Government National Mortgage Assn.	2.5	1/1/44	9,940,000	10,520,485	0.212%
Government National Mortgage Assn.	2	1/1/50	915,000	956,710	0.019%
Government National Mortgage Assn.	8	1/15/23	335	336	0.000%
Government National Mortgage Assn.	7.5	1/15/26	912	935	0.000%
Government National Mortgage Assn.	4.5	1/20/41	643,547	726,381	0.015%
Government National Mortgage Assn.	3.5	1/20/46	36,069	39,924	0.001%
Government National Mortgage Assn.	5	1/20/48	1,140,287	1,266,171	0.026%
Government National Mortgage Assn.	5.5	1/20/49	123,652	136,595	0.003%
Government National Mortgage Assn.	3.5	1/20/49	425,097	455,038	0.009%
Government National Mortgage Assn.	4.5	1/20/49	285,056	308,462	0.006%
Government National Mortgage Assn.	5	12/20/34	558,852	636,981	0.013%
Government National Mortgage Assn.	3.5	12/20/42	1,492,121	1,624,513	0.033%
Government National Mortgage Assn.	3.5	12/20/45	1,207,924	1,300,459	0.026%
Government National Mortgage Assn.	5	12/20/47	1,118,019	1,241,452	0.025%

Government National Mortgage Assn.	5.5	12/20/48	605,669	667,567	0.013%
Government National Mortgage Assn.	4.5	12/20/49	1,516,425	1,637,332	0.033%
Government National Mortgage Assn.	8	2/15/23	453	454	0.000%
Government National Mortgage Assn.	7.5	2/15/26	968	1,055	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,443	1,541	0.000%
Government National Mortgage Assn.	4	2/15/41	776,633	855,849	0.017%
Government National Mortgage Assn.	3.5	2/15/45	66,926	73,606	0.001%
Government National Mortgage Assn.	5.5	2/20/34	167,870	195,865	0.004%
Government National Mortgage Assn.	5.5	2/20/36	1,085	1,271	0.000%
Government National Mortgage Assn.	4	2/20/41	17,588	19,453	0.000%
Government National Mortgage Assn.	3.5	2/20/43	128,980	141,669	0.003%
Government National Mortgage Assn.	4	2/20/44	405,607	447,901	0.009%
Government National Mortgage Assn.	3.5	2/20/45	157,156	173,902	0.004%
Government National Mortgage Assn.	3.5	2/20/46	560,480	620,193	0.013%
Government National Mortgage Assn.	3.5	2/20/46	686,388	752,298	0.015%
Government National Mortgage Assn.	5	2/20/48	1,014,689	1,124,457	0.023%
Government National Mortgage Assn.	3.5	2/20/48	5,920,606	6,555,800	0.132%
Government National Mortgage Assn.	3.5	2/20/48	2,074,508	2,273,576	0.046%
Government National Mortgage Assn.	9.5	3/15/21	13	13	0.000%
Government National Mortgage Assn.	7.5	3/15/23	1,243	1,247	0.000%
Government National Mortgage Assn.	7.5	3/15/23	62	63	0.000%
Government National Mortgage Assn.	7.5	3/15/26	601	653	0.000%
Government National Mortgage Assn.	6.5	3/15/26	467	519	0.000%
Government National Mortgage Assn.	6.5	3/15/26	10,563	11,731	0.000%
Government National Mortgage Assn.	4.5	3/20/41	52,615	58,614	0.001%
Government National Mortgage Assn.	5	3/20/41	259,594	297,546	0.006%
Government National Mortgage Assn.	3.5	3/20/43	456,006	504,929	0.010%
Government National Mortgage Assn.	4.5	3/20/47	679,468	739,642	0.015%
Government National Mortgage Assn.	5.5	3/20/49	419,704	462,670	0.009%
Government National Mortgage Assn.	8	4/15/22	174	174	0.000%
Government National Mortgage Assn.	7.5	4/15/26	413	419	0.000%
Government National Mortgage Assn.	6	4/15/36	13,840	16,723	0.000%
Government National Mortgage Assn.	4.5	4/15/41	190,314	213,078	0.004%
Government National Mortgage Assn.	3	4/20/43	547,673	584,997	0.012%
Government National Mortgage Assn.	3.5	4/20/45	30,376	33,757	0.001%
Government National Mortgage Assn.	3	4/20/50	4,161,736	4,297,555	0.087%
Government National Mortgage Assn.	7.5	5/15/24	1,440	1,446	0.000%
Government National Mortgage Assn.	6.5	5/15/24	874	970	0.000%
Government National Mortgage Assn.	7.5	5/15/26	1,412	1,418	0.000%
Government National Mortgage Assn.	6.5	5/15/28	82	91	0.000%
Government National Mortgage Assn.	4	5/20/41	450,960	498,813	0.010%
Government National Mortgage Assn.	3.5	5/20/43	370,714	404,914	0.008%
Government National Mortgage Assn.	3.5	5/20/45	43,922	47,894	0.001%
Government National Mortgage Assn.	3.5	5/20/45	106,047	117,337	0.002%
Government National Mortgage Assn.	3	5/20/46	451,510	481,046	0.010%
Government National Mortgage Assn.	3.5	5/20/46	1,470,681	1,592,126	0.032%
Government National Mortgage Assn.	4	5/20/46	486,238	532,163	0.011%
Government National Mortgage Assn.	3.5	5/20/46	19,065	21,105	0.000%
Government National Mortgage Assn.	3.5	5/20/46	16,197	17,807	0.000%
Government National Mortgage Assn.	3.5	5/20/46	7,279	7,916	0.000%
Government National Mortgage Assn.	4	5/20/47	1,250,663	1,345,841	0.027%
Government National Mortgage Assn.	5	5/20/48	118,507	129,607	0.003%
Government National Mortgage Assn.	5.5	5/20/48	857,072	954,452	0.019%
Government National Mortgage Assn.	5	5/20/48	56,772	63,234	0.001%
Government National Mortgage Assn.	3	5/20/50	2,062,263	2,129,562	0.043%
Government National Mortgage Assn.	6.5	6/15/23	168	187	0.000%
Government National Mortgage Assn.	7.5	6/15/23	219	220	0.000%
Government National Mortgage Assn.	4.5	6/15/39	436,398	494,045	0.010%
Government National Mortgage Assn.	8.5	6/20/25	2,251	2,296	0.000%
Government National Mortgage Assn.	8.5	6/20/26	1,169	1,174	0.000%
Government National Mortgage Assn.	4	6/20/42	115,226	127,430	0.003%
Government National Mortgage Assn.	3.5	6/20/43	665,298	724,465	0.015%
Government National Mortgage Assn.	3.5	6/20/43	415,011	448,907	0.009%
Government National Mortgage Assn.	3	6/20/46	549,061	585,046	0.012%
Government National Mortgage Assn.	3.5	6/20/46	697,095	758,412	0.015%
Government National Mortgage Assn.	3.5	6/20/46	17,184	19,016	0.000%
Government National Mortgage Assn.	5	6/20/48	1,094,315	1,196,744	0.024%
Government National Mortgage Assn.	5	6/20/48	259,125	290,005	0.006%
Government National Mortgage Assn.	5	6/20/49	361,239	394,899	0.008%
Government National Mortgage Assn.	4	7/20/42	428,751	474,180	0.010%
Government National Mortgage Assn.	3.5	7/20/43	32,193	35,061	0.001%
Government National Mortgage Assn.	3	7/20/46	261,611	278,725	0.006%

Government National Mortgage Assn.	3.5	7/20/46	298,624	322,472	0.007%
Government National Mortgage Assn.	3	7/20/46	3,094,353	3,297,123	0.067%
Government National Mortgage Assn.	4	7/20/47	491,812	529,646	0.011%
Government National Mortgage Assn.	4.5	7/20/47	502,059	545,858	0.011%
Government National Mortgage Assn.	5	7/20/48	41,151	45,848	0.001%
Government National Mortgage Assn.	8	8/15/25	67	73	0.000%
Government National Mortgage Assn.	2.25	8/20/23	424	432	0.000%
Government National Mortgage Assn.	6	8/20/34	81,420	94,496	0.002%
Government National Mortgage Assn.	3.5	8/20/42	118,031	128,553	0.003%
Government National Mortgage Assn.	3	8/20/46	1,770,930	1,887,063	0.038%
Government National Mortgage Assn.	4	8/20/47	1,511,085	1,630,281	0.033%
Government National Mortgage Assn.	4.5	8/20/47	2,642,936	2,876,895	0.058%
Government National Mortgage Assn.	5	8/20/47	180,365	201,210	0.004%
Government National Mortgage Assn.	5	8/20/48	790,509	864,491	0.017%
Government National Mortgage Assn.	7.5	9/15/25	196	196	0.000%
Government National Mortgage Assn.	6.5	9/15/25	15,405	17,109	0.000%
Government National Mortgage Assn.	7.5	9/15/26	518	580	0.000%
Government National Mortgage Assn.	5	9/15/39	113,813	129,203	0.003%
Government National Mortgage Assn.	5	9/15/39	543,268	625,210	0.013%
Government National Mortgage Assn.	3.5	9/15/41	1,120,705	1,197,878	0.024%
Government National Mortgage Assn.	3	9/15/42	605,736	637,498	0.013%
Government National Mortgage Assn.	4.5	9/20/40	201,993	225,078	0.005%
Government National Mortgage Assn.	4	9/20/42	16,059	17,758	0.000%
Government National Mortgage Assn.	3.5	9/20/43	422,823	461,478	0.009%
Government National Mortgage Assn.	4	9/20/47	3,686,233	3,973,335	0.080%
Government National Mortgage Assn.	5	9/20/47	1,516,939	1,684,774	0.034%
Government National Mortgage Assn.	3	9/20/49	3,314,885	3,422,368	0.069%
Government National Mortgage Association	3	11/20/47	317,087	335,835	0.007%
Government National Mortgage Association	3	12/20/47	375,936	389,382	0.008%
Great Portland Estates			483,389	4,421,525	0.089%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	1,130,000	1,052,101	0.021%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	795,110	816,592	0.016%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	950,000	1,064,658	0.021%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	1,250,000	1,463,692	0.030%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	1,736,000	1,850,635	0.037%
Halliburton			110,760	2,093,364	0.042%
Hamamatsu Photonics KK			90,100	5,154,968	0.104%
Hardee s Funding	4.96	6/20/48	1,940,338	2,069,118	0.042%
Hartford Financial Services			51,545	2,524,674	0.051%
Hasbro	3	11/19/24	1,550,000	1,675,685	0.034%
HCA	4.13	6/15/29	1,895,000	2,198,200	0.044%
HCA Healthcare			95,813	15,757,406	0.318%
Healthcare Realty Trust	3.63	1/15/28	1,075,000	1,212,114	0.024%
Healthpeak Properties	2.88	1/15/31	360,000	390,598	0.008%
Heathrow Funding	4.88	7/15/21	935,000	953,146	0.019%
Hess			22,266	1,175,422	0.024%
High Street Funding Trust I	4.11	2/15/28	1,800,000	2,073,958	0.042%
Hilton Worldwide Holdings			67,779	7,541,092	0.152%
Hologic			18,753	1,365,781	0.028%
Home Depot			42,731	11,350,208	0.229%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	557,010	560,501	0.011%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	1,236,779	1,249,480	0.025%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	677,084	689,308	0.014%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	897,678	901,595	0.018%
Honda Motor			88,200	2,488,678	0.050%
Honeywell International			84,723	18,020,582	0.364%
Housing Development Finance			130,208	4,546,450	0.092%
HSBC Bank USA NA/New York NY	5.88	11/1/34	950,000	1,327,471	0.027%
HSBC Holdings	3.26	3/13/23	1,800,000	1,857,425	0.037%
HSBC Holdings	2.85	6/4/31	640,000	683,520	0.014%
Hubbell			1,500	235,185	0.005%
Humana			8,518	3,494,680	0.070%
Huntington Bancshares			217,898	2,752,052	0.056%
Hyatt Hotels	3.38	7/15/23	275,000	288,308	0.006%
Hydro-Quebec	8.4	1/15/22	200,000	215,998	0.004%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	330,513	332,665	0.007%
Hyundai Capital America	3.45	3/12/21	3,145,000	3,160,612	0.064%
Iberdrola International BV	6.75	9/15/33	1,000,000	1,352,114	0.027%
IGO			1,345,347	6,630,429	0.134%
Illinois State Toll Highway Authority	6.18	1/1/34	470,000	679,206	0.014%
Illinois Tool Works	3.9	9/1/42	1,200,000	1,514,347	0.031%
Illinois Tool Works			1,733	353,324	0.007%

Incyte				38,991	3,391,437	0.068%
Indonesia Government International Bond	4.88	5/5/21	1,000,000	1,014,960	0.020%	
Ingersoll-Rand				39,458	1,797,706	0.036%
Ing Groep	3.15	3/29/22	560,000	579,039	0.012%	
ING Groep				678,173	6,305,548	0.127%
Inland Valley development Agency	5.5	3/1/33	695,000	780,207	0.016%	
Intercontinental Exchange	3.45	9/21/23	1,440,000	1,551,119	0.031%	
Intercontinental Exchange				37,429	4,315,189	0.087%
International Paper	4.4	8/15/47	1,180,000	1,524,650	0.031%	
International Paper				212,646	10,572,759	0.213%
Interpublic Group of	4	3/15/22	450,000	467,111	0.009%	
Interpublic Group of	4.2	4/15/24	585,000	649,833	0.013%	
Intesa Sanpaolo	3.38	1/12/23	660,000	691,056	0.014%	
Intesa Sanpaolo	3.13	7/14/22	1,875,000	1,941,561	0.039%	
Intesa Sanpaolo				1,402,260	3,314,550	0.067%
Intuit				47,807	18,159,489	0.366%
Intuitive Surgical				20,297	16,604,976	0.335%
Invesco Finance	3.13	11/30/22	480,000	504,040	0.010%	
Ipsen				34,410	2,845,301	0.057%
Jacobs Engineering Group				56,600	6,167,136	0.124%
J.B. Hunt Transport Services				9,383	1,282,187	0.026%
JD.com, ADR				6,000	527,400	0.011%
JobsOhio Beverage System	3.99	1/1/29	1,225,000	1,409,326	0.028%	
John deere Capital	2.35	1/8/21	1,255,000	1,255,218	0.025%	
Johnson Controls International				112,409	5,237,135	0.106%
Johnson & Johnson				53,146	8,364,117	0.169%
Johnson Matthey				169,607	5,619,189	0.113%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	2,425,000	2,721,072	0.055%	
JPMorgan Chase	2.52	4/22/31	1,620,000	1,730,680	0.035%	
JPMorgan Chase	3.56	4/23/24	1,875,000	2,007,606	0.040%	
JPMorgan Chase	3.38	5/1/23	1,080,000	1,153,187	0.023%	
JPMorgan Chase	2.96	5/13/31	1,070,000	1,171,342	0.024%	
JPMorgan Chase				115,630	14,693,104	0.296%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2020-609M	1.53	10/15/33	2,510,000	2,509,967	0.051%	
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	2,392,827	2,486,167	0.050%	
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	2,065,459	2,118,274	0.043%	
Kaiser Foundation Hospitals	3.5	4/1/22	625,000	647,295	0.013%	
Kansas City Southern	2.88	11/15/29	2,115,000	2,285,477	0.046%	
Kansas City Southern	3.5	5/1/50	1,695,000	1,888,686	0.038%	
Kansas City Southern				298	60,831	0.001%
Kering				7,210	5,232,542	0.106%
Keurig Dr Pepper	3.55	5/25/21	1,710,000	1,731,943	0.035%	
Keurig Dr Pepper				49,632	1,588,224	0.032%
KeyBank NA/Cleveland OH	3.35	6/15/21	2,675,000	2,711,211	0.055%	
Keysight Technologies				22,245	2,938,342	0.059%
Kilroy Realty	4.38	10/1/25	480,000	538,247	0.011%	
Kilroy Realty	3.45	12/15/24	1,350,000	1,457,869	0.029%	
Kingfisher				1,634,780	6,040,744	0.122%
Kion				71,177	6,172,618	0.125%
Kirin Holdings				147,800	3,490,001	0.070%
KKR				23,397	947,345	0.019%
KLA				3,869	1,001,723	0.020%
Knorr-Bremse				32,157	4,392,749	0.089%
Koninklijke Philips				320,206	17,248,711	0.348%
Kraft Heinz				35,700	1,237,362	0.025%
KT				107,138	2,368,241	0.048%
L3Harris Technologies	3.83	4/27/25	570,000	638,247	0.013%	
L3Harris Technologies				10,282	1,943,504	0.039%
Lam Research				15,666	7,398,582	0.149%
Largan Precision				24,000	2,735,090	0.055%
Legrand				47,687	4,265,918	0.086%
Leidos Holdings				14,944	1,570,913	0.032%
Lennar				38,081	2,902,915	0.059%
Liberty Broadband				15,892	2,516,816	0.051%
Liberty Mutual	4.25	6/15/23	410,000	445,620	0.009%	
Liberty Mutual	4.85	8/1/44	1,700,000	2,206,848	0.045%	
Linde				71,602	18,867,843	0.381%
Live Nation Entertainment				25,700	1,888,436	0.038%
Lloyds Banking	1.33	6/15/23	420,000	422,100	0.009%	
Lloyds Banking Group				9,789,722	4,880,746	0.098%
LM Ericsson				776,597	9,237,977	0.186%
L'Oreal				27,509	10,496,119	0.212%

Lowe's				13,897	2,230,607	0.045%
lululemon athletica				13,980	4,865,459	0.098%
Macquarie Group				57,692	6,158,009	0.124%
Magna International				163,308	11,562,206	0.233%
Magnetite XXIII	1.51	10/25/32	2,020,000	2,021,004	0.041%	
Manhattan West 2020-1MW Mortgage Trust	2.33	9/10/39	870,000	872,669	0.018%	
Manufacturers & Traders Trust	3.4	8/17/27	250,000	282,253	0.006%	
Marathon Petroleum				20,228	836,630	0.017%
Marriott				43,139	5,690,897	0.115%
Marsh & McLennan	3.5	6/3/24	3,060,000	3,335,076	0.067%	
Marsh & McLennan				48,059	5,622,903	0.113%
Marvell Technology Group				119,348	5,673,804	0.114%
Maryland HHEFA	4.67	7/1/36	1,800,000	2,234,952	0.045%	
MasterCard				66,987	23,910,340	0.482%
Match				47,991	7,255,759	0.146%
Maxim Integrated Products				33,006	2,925,982	0.059%
Mayo Clinic	4	11/15/47	1,500,000	1,897,454	0.038%	
McDonald s	1.45	9/1/25	940,000	972,198	0.020%	
McDonald's				50,840	10,909,247	0.220%
McKesson				2,127	369,928	0.007%
MedStar Health	3.63	8/15/49	905,000	1,053,655	0.021%	
Medtronic				82,579	9,673,304	0.195%
Meggitt				1,067,458	6,788,087	0.137%
Melrose Industries				3,066,602	7,471,447	0.151%
Merck				45,172	3,695,070	0.075%
MetLife				202,419	9,503,572	0.192%
Metropolitan Life Global Funding I	3.45	10/9/21	2,605,000	2,666,950	0.054%	
Metropolitan Transportation Authority	7.34	11/15/39	240,000	383,998	0.008%	
Metropolitan Transportation Authority	5.87	11/15/39	700,000	857,381	0.017%	
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	500,000	716,750	0.014%	
Mexico Government International Bond	2.66	5/24/31	1,514,000	1,553,440	0.031%	
MGM Resorts International				25,573	805,805	0.016%
Microchip Technology	3.92	6/1/21	650,000	659,306	0.013%	
Micron Technology	4.19	2/15/27	2,940,000	3,487,575	0.070%	
Micron Technology				175,996	13,231,379	0.267%
Microsoft				446,472	99,304,302	2.003%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	2,640,000	2,949,331	0.059%	
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	64,601	65,259	0.001%	
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	1,105,724	1,144,112	0.023%	
Mississippi Power	3.95	3/30/28	1,435,000	1,664,903	0.034%	
Mitsubishi Corporation				153,700	3,788,988	0.076%
Mitsubishi Electric				615,900	9,308,498	0.188%
Mitsubishi Ufj Financial	2.19	2/25/25	2,200,000	2,323,187	0.047%	
Mitsubishi Ufj Financial	3.54	7/26/21	3,420,000	3,481,998	0.070%	
Mitsubishi UFJ Financial				814,100	3,604,525	0.073%
Mitsubishi UFJ Lease & Finance				477,000	2,290,500	0.046%
Mitsui Fudosan				341,800	7,157,145	0.144%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	277,600	278,844	0.006%	
Moncler				109,098	6,707,413	0.135%
Mondelez International				57,723	3,375,064	0.068%
MongoDB				1,400	502,656	0.010%
Monolithic Power Systems				8,599	3,149,212	0.064%
Monster Beverage				13,118	1,213,153	0.024%
Morgan Stanley	4.3	1/27/45	1,150,000	1,530,432	0.031%	
Morgan Stanley	3.97	7/22/38	1,445,000	1,774,106	0.036%	
Morgan Stanley	6.25	8/9/26	755,000	960,731	0.019%	
Morgan Stanley				599,663	41,094,905	0.829%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	1,670,000	1,776,674	0.036%	
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	1,375,000	1,527,882	0.031%	
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	2,775,000	3,093,888	0.062%	
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	495,000	540,851	0.011%	
Morgan Stanley Capital I Trust 2014-150E	3.91	9/9/32	2,140,000	2,303,909	0.046%	
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	1,440,000	1,610,241	0.032%	
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	2,090,000	1,762,046	0.036%	
Morocco Government International Bond	4.25	12/11/22	1,400,000	1,473,720	0.030%	
Motorola Solutions				9,202	1,564,892	0.032%
Mplx	1.33	9/9/22	2,250,000	2,247,188	0.045%	
MSCI				186	83,055	0.002%
M&T Bank	3.55	7/26/23	2,740,000	2,963,028	0.060%	
Munich Re				44,205	13,134,465	0.265%
Murata Manufacturing				90,800	8,220,083	0.166%
MVW 2019-2	2.22	10/20/38	980,463	1,008,514	0.020%	

National Bank of Canada			141,204	7,947,093	0.160%
National Grid			529,149	6,253,180	0.126%
National Rural Utilities Cooperative Finance	2.9	3/15/21	3,220,000	3,236,097	0.065%
NatWest Markets	2.38	5/21/23	3,370,000	3,497,379	0.071%
NAVER			17,027	4,589,956	0.093%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,980,000	2,039,970	0.041%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	2,030,000	2,096,652	0.042%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	2,602,030	2,664,380	0.054%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	1,048,081	1,055,967	0.021%
Nestle			256,539	30,325,812	0.612%
Netflix			43,287	23,406,580	0.472%
New Jersey Turnpike Authority	7.41	1/1/40	415,000	695,955	0.014%
Newmont	3.63	6/9/21	1,260,000	1,267,854	0.026%
New Orleans Hotel Trust 2019-HNLA	1.75	4/15/32	845,000	783,528	0.016%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	1,769,810	1,816,835	0.037%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	950,000	1,305,481	0.026%
New York City Water & Sewer System	6.01	6/15/42	245,000	389,327	0.008%
New York Life Global Funding	1.1	5/5/23	600,000	608,234	0.012%
New York Life Global Funding	3.25	8/6/21	2,095,000	2,131,868	0.043%
New York State dormitory Authority	5.63	3/15/39	1,300,000	1,747,083	0.035%
Next			55,573	5,358,694	0.108%
NextEra Energy			337,056	26,003,870	0.525%
Nike			84,314	11,927,902	0.241%
Nippon Telegraph & Telephone			638,700	16,388,405	0.331%
NiSource	3.95	3/30/48	1,775,000	2,172,529	0.044%
NiSource	3.49	5/15/27	1,730,000	1,955,033	0.039%
NiSource			25,284	580,015	0.012%
Nordea Bank Abp	1	6/9/23	820,000	829,929	0.017%
Norfolk Southern	3	4/1/22	1,085,000	1,114,292	0.022%
Norfolk Southern			53,711	12,762,271	0.257%
Northern Trust			2,094	195,035	0.004%
NortonLifeLock			139,376	2,896,233	0.058%
Novartis			194,654	18,328,222	0.370%
Novo Nordisk			51,381	3,584,296	0.072%
Nstar Electric	2.38	10/15/22	565,000	581,971	0.012%
NTT Data			544,300	7,450,545	0.150%
Nucor	3.95	5/1/28	2,140,000	2,515,382	0.051%
Nucor	2.7	6/1/30	455,000	499,651	0.010%
Nutrien	4	12/15/26	830,000	965,082	0.019%
NVIDIA			46,365	24,211,803	0.488%
NVR			257	1,048,524	0.021%
NXP Semiconductors			138,836	22,076,312	0.445%
OBX 2019-EXP3 Trust	3.5	10/25/59	711,096	727,282	0.015%
OBX 2019-EXP3 Trust	1.25	10/25/59	438,349	444,896	0.009%
Occidental Petroleum	3	2/15/27	2,320,000	2,073,500	0.042%
Occidental Petroleum	2.9	8/15/24	2,680,000	2,576,150	0.052%
Octagon Investment Partners XXIII	1.09	7/15/27	1,132,022	1,129,120	0.023%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	830,000	945,682	0.019%
Omron			47,100	4,204,679	0.085%
Oracle			18,129	1,172,765	0.024%
O Reilly Automotive	3.8	9/1/22	370,000	387,337	0.008%
O Reilly Automotive	3.6	9/1/27	1,825,000	2,084,227	0.042%
O'Reilly Automotive			4,813	2,178,219	0.044%
Otis Worldwide			29,747	2,009,410	0.041%
Otsuka Holdings			135,700	5,814,260	0.117%
OZLM VIII	1.39	10/17/29	1,026,918	1,023,141	0.021%
OZLM VIII	2.02	10/17/29	1,295,000	1,284,947	0.026%
PACCAR			30,879	2,664,240	0.054%
PACCAR Financial	3.1	5/10/21	2,190,000	2,211,909	0.045%
Pacific Gas & Electric	2.1	8/1/27	1,340,000	1,359,896	0.027%
PacifiCorp	3.85	6/15/21	900,000	906,217	0.018%
Packaging Corp of America	4.5	11/1/23	395,000	434,545	0.009%
Packaging Corp of America	3.65	9/15/24	785,000	859,382	0.017%
Packaging Corporation of America			98,010	13,516,559	0.273%
Panasonic			418,500	4,878,551	0.098%
Parker-Hannifin			7,370	2,007,662	0.040%
Paycom Software			4,259	1,926,133	0.039%
PayPal Holdings	2.4	10/1/24	2,720,000	2,906,665	0.059%
PayPal Holdings			89,399	20,937,246	0.422%
PepsiCo			34,568	5,126,434	0.103%
Perrigo Finance Unlimited	3.15	6/15/30	1,510,000	1,617,526	0.033%
Persimmon			128,043	4,832,700	0.097%

Pertamina Persero PT	4.3	5/20/23	1,250,000	1,345,625	0.027%
Perusahaan Gas Negara	5.13	5/16/24	1,105,000	1,229,765	0.025%
Pfizer			24,346	896,176	0.018%
Philadelphia Authority for Industrial development	3.96	4/15/26	805,000	874,713	0.018%
Philip Morris International			55,046	4,557,258	0.092%
PICC Property & Casualty			4,622,000	3,496,616	0.071%
Pinduoduo, ADR			9,099	1,616,619	0.033%
Ping An Insurance			357,000	4,344,553	0.088%
Pioneer Natural Resources			2,736	311,603	0.006%
Planet Fitness Master Issuer	4.26	9/5/48	3,054,688	3,046,593	0.061%
PNC Bank NA	3.5	6/8/23	1,330,000	1,427,916	0.029%
PNC Financial Services	3.3	3/8/22	1,100,000	1,135,057	0.023%
PNC Financial Services Group			83,153	12,389,797	0.250%
Pola Orbis Holdings			61,500	1,248,853	0.025%
Port Authority of New York & New Jersey	5.31	8/1/46	1,400,000	1,571,052	0.032%
PPD			14,448	494,411	0.010%
PPG Industries			58,900	8,494,558	0.171%
PPL Capital Funding	3.1	5/15/26	2,200,000	2,427,777	0.049%
Prcoa Global Funding I	3.45	9/1/23	2,650,000	2,855,844	0.058%
Principal Financial	3.4	5/15/25	2,460,000	2,721,023	0.055%
Principal Financial Group			23,376	1,159,683	0.023%
Procter & Gamble			53,410	7,431,467	0.150%
Progressive			15,867	1,568,929	0.032%
Prologis, REIT			222,329	22,157,308	0.447%
Protective Life Global Funding	1.08	6/9/23	780,000	793,042	0.016%
Providence Health & Services Obligated	4.38	10/1/23	1,310,000	1,440,416	0.029%
Prysmian			166,009	5,908,699	0.119%
Public Service Enterprise			121,720	7,096,276	0.143%
Public Storage, REIT			1,116	257,718	0.005%
Qualcomm			199,333	30,366,389	0.613%
QUALCOMM	3.25	5/20/27	1,120,000	1,268,570	0.026%
QUALCOMM	2.15	5/20/30	2,605,000	2,753,373	0.056%
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	1,772,488	0.036%
Raymond James Financial	3.63	9/15/26	210,000	240,274	0.005%
Raymond James Financial			2,884	275,912	0.006%
Recruit Holdings			144,800	6,082,028	0.123%
Regeneron Pharmaceuticals			1,199	579,249	0.012%
Reinsurance Group of America	5	6/1/21	630,000	641,813	0.013%
REI - SECURITY LENDING COLLATERAL			495,048	4,950,479	0.100%
RELX Capital	3.5	3/16/23	840,000	893,996	0.018%
RELX Capital	3	5/22/30	945,000	1,050,099	0.021%
Renesas Electronics			275,600	2,884,703	0.058%
Republic of Poland Government International Bond	3.25	4/6/26	1,030,000	1,163,507	0.023%
Republic Services	3.38	11/15/27	1,045,000	1,181,774	0.024%
RingCentral			1,100	416,867	0.008%
Rio Tinto			31,672	2,785,284	0.056%
Roche Holding			48,357	16,842,674	0.340%
Rockwell Automation			17,100	4,288,851	0.087%
Rogers Communications	3.63	12/15/25	610,000	688,426	0.014%
Roku			900	298,818	0.006%
Roper Technologies	3.8	12/15/26	1,085,000	1,249,827	0.025%
Roper Technologies	2.95	9/15/29	380,000	416,371	0.008%
Roper Technologies			22,245	9,589,597	0.193%
Ross Stores	1.88	4/15/31	450,000	451,448	0.009%
Ross Stores			75,121	9,225,610	0.186%
Royal Bank of Canada	1.6	4/17/23	2,075,000	2,132,063	0.043%
Royal Dutch Shell, ADR			98,783	3,320,097	0.067%
RPM			3,275	297,305	0.006%
Sabine Pass Liquefaction	4.2	3/15/28	1,335,000	1,531,913	0.031%
Sabine Pass Liquefaction	4.5	5/15/30	560,000	663,600	0.013%
Safran			42,269	5,990,949	0.121%
Salesforce.com			101,580	22,604,597	0.456%
Sampo			177,753	7,599,573	0.153%
Samsonite International			1,380,900	2,452,618	0.049%
Samsung Electronics			239,736	17,902,411	0.361%
San Diego Gas & Electric	4.1	6/15/49	2,570,000	3,236,504	0.065%
Sanofi			147,556	14,301,572	0.288%
Sanofi, ADR			42,390	2,059,730	0.042%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,365,000	1,384,173	0.028%
Santander UK	3.75	11/15/21	1,360,000	1,399,652	0.028%

SAP			61,554	7,972,400	0.161%
SBA Communications, REIT			756	213,290	0.004%
SBA Tower Trust	2.84	1/15/25	1,135,000	1,203,081	0.024%
Scentre			1,497,164	3,215,892	0.065%
Schneider Electric			13,448	1,943,605	0.039%
Sea, ADR			47,620	9,478,761	0.191%
Seagen			4,040	707,566	0.014%
Sealed Air			41,840	1,915,854	0.039%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	354,028	354,018	0.007%
Sempra Energy			132,943	16,938,268	0.342%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	337,554	339,525	0.007%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,107,606	1,138,903	0.023%
ServiceNow			32,043	17,637,428	0.356%
Seven & i Holdings			210,900	7,468,094	0.151%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	733,879	743,971	0.015%
Sherwin-Williams			4,293	3,154,969	0.064%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	2,870,000	3,042,866	0.061%
Shopify			2,289	2,591,034	0.052%
Siemens			136,413	19,649,812	0.396%
Siemens Healthineers			110,000	5,660,741	0.114%
Simon Property	3.8	7/15/50	1,865,000	2,069,566	0.042%
Simon Property Group, REIT			4,363	372,077	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	422,000	450,579	0.009%
SMB Private Education Loan Trust	1.29	7/15/53	2,047,031	2,054,020	0.041%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,020,787	1,090,646	0.022%
SMC			4,500	2,748,319	0.055%
Snap Inc.			123,823	6,199,818	0.125%
Snap-On			3,003	513,933	0.010%
Snowflake Computing			3,270	920,178	0.019%
SOFTBANK GROUP CORP			71,700	5,566,435	0.112%
Sonic Capital	4.03	2/20/48	249,688	256,759	0.005%
Sony			74,900	7,547,530	0.152%
South32			1,509,459	2,884,828	0.058%
South Carolina Public Service Authority	5.78	12/1/41	2,000,000	2,842,020	0.057%
Southeast Supply Header	4.25	6/15/24	905,000	899,381	0.018%
Southern			20,319	1,045,921	0.021%
Southern Company			173,424	10,653,436	0.215%
Southern Copper			38,547	2,510,181	0.051%
Spectra Energy Partners	3.38	10/15/26	480,000	533,980	0.011%
Spectra Energy Partners	4.75	3/15/24	1,145,000	1,276,528	0.026%
S&P Global			13,038	4,285,982	0.086%
Splunk			23,414	3,977,804	0.080%
Spotify Technology			13,588	4,275,600	0.086%
Square			3,000	652,920	0.013%
Standard Chartered			294,252	1,868,483	0.038%
Stanley Black & Decker			17,312	3,091,231	0.062%
Stanley Electric			131,400	4,238,892	0.086%
Starbucks			25,815	2,761,689	0.056%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	627,882	631,999	0.013%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	229,378	233,459	0.005%
Starwood Mortgage Residential Trust 2019-INV1	2.92	9/27/49	677,592	690,063	0.014%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	1,412,949	1,412,853	0.029%
State Grid Overseas Investment 2016	3.75	5/2/23	1,175,000	1,253,551	0.025%
State of California	7.63	3/1/40	2,200,000	3,818,166	0.077%
State Street	3.1	5/15/23	265,000	281,659	0.006%
State Street			13,530	984,713	0.020%
Stora Enso			384,973	7,371,355	0.149%
Storebrand			717,077	5,371,727	0.108%
Stroeer SE & Co KGaA			43,999	4,348,161	0.088%
Stryker			78,927	19,340,272	0.390%
Sumitomo Corporation			367,700	4,873,111	0.098%
Sumitomo Mitsui Financial	3.75	7/19/23	2,045,000	2,213,314	0.045%
Sumitomo Mitsui Trust Holdings			98,154	3,028,515	0.061%
Sumitomo Rubber Industries			136,900	1,177,924	0.024%
Sun Communities, REIT			8,764	1,331,690	0.027%
Suncor Energy	3.1	5/15/25	665,000	727,953	0.015%
Sun Life Financial			183,729	8,169,582	0.165%
Suzuki Motor			99,400	4,607,740	0.093%
Svenska Handelsbanken	3.35	5/24/21	1,825,000	1,847,245	0.037%
Svenska Handelsbanken			551,363	5,557,756	0.112%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	920,000	957,169	0.019%
Synopsys			42,934	11,130,210	0.225%

Taiwan Semiconductor Manufacturing			1,086,969	20,562,706	0.415%
Takeda Pharmaceutical, ADR			142,817	2,599,269	0.052%
Tampa Electric	6.15	5/15/37	1,000,000	1,392,788	0.028%
Tarrant County Cultural Education Facilities Finance	4.37	11/15/47	1,200,000	1,489,032	0.030%
Teachers Insurance & Annuity Association of America	4.9	9/15/44	1,800,000	2,411,957	0.049%
TechnoPro Holdings			60,200	5,001,169	0.101%
TE Connectivity			11,648	1,410,223	0.028%
Telecom Italia			4,809,647	2,506,142	0.051%
Teledyne Technologies			4,288	1,680,810	0.034%
Teleperformance			12,869	4,272,266	0.086%
Tencent Holdings	2.99	1/19/23	960,000	999,547	0.020%
Tencent Holdings			295,200	21,240,761	0.428%
Teradyne			6,909	828,320	0.017%
Tesla			7,800	5,504,226	0.111%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	730,000	737,300	0.015%
Texas Instruments	1.38	3/12/25	650,000	672,000	0.014%
Texas Instruments			42,113	6,912,007	0.139%
Texas Private Activity Bond Surface Transportation	3.92	12/31/49	1,900,000	2,166,323	0.044%
Textron			38,894	1,879,747	0.038%
Thermo Fisher Scientific			60,082	27,984,994	0.565%
The Travelers Companies			35,006	4,913,792	0.099%
THG Holdings			118,295	1,278,010	0.026%
THK			127,300	4,116,990	0.083%
Thomson Reuters	3.35	5/15/26	405,000	453,309	0.009%
Time Warner Cable	6.55	5/1/37	450,000	613,647	0.012%
Time Warner Cable	6.75	6/15/39	530,000	756,245	0.015%
Time Warner Cable	4	9/1/21	200,000	202,881	0.004%
TJX	1.6	5/15/31	375,000	378,053	0.008%
TJX			128,915	8,803,605	0.178%
T-Mobile US			16,264	2,193,200	0.044%
Tokio Marine Holdings			160,900	8,289,818	0.167%
Tokyo Electron			18,600	6,948,269	0.140%
Toronto-Dominion Bank	3.25	6/11/21	1,595,000	1,614,945	0.033%
Toronto-Dominion Bank	3.5	7/19/23	1,235,000	1,333,594	0.027%
Toronto-Dominion Bank	3.63	9/15/31	305,000	345,413	0.007%
Tosoh			50,800	793,708	0.016%
Total			256,099	11,053,805	0.223%
Total, ADR			25,678	1,076,165	0.022%
Total Capital International	2.99	6/29/41	2,630,000	2,862,055	0.058%
Towd Point Mortgage Trust 2015-3	3	3/25/54	90,936	91,250	0.002%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	140,526	140,983	0.003%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	247,527	249,331	0.005%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	241,449	244,074	0.005%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	336,938	340,713	0.007%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	330,566	333,702	0.007%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	247,767	253,938	0.005%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	843,408	868,366	0.018%
Towd Point Mortgage Trust 2018-1	3	1/25/58	448,606	466,221	0.009%
Toyota Motor	3.18	7/20/21	1,505,000	1,528,684	0.031%
Toyota Motor			169,000	13,041,751	0.263%
Toyota Motor Credit	2.95	4/13/21	2,690,000	2,709,282	0.055%
Tradeweb Markets			14,089	879,858	0.018%
Transcontinental Gas Pipe Line	4.6	3/15/48	1,645,000	1,982,825	0.040%
Transdigm Group			400	247,540	0.005%
Transurban Finance Co Pty	4.13	2/2/26	335,000	379,039	0.008%
Transurban Finance Co Pty	2.45	3/16/31	1,445,000	1,514,710	0.031%
Transurban Finance Co Pty	3.38	3/22/27	395,000	433,204	0.009%
Travelers	6.25	6/15/37	750,000	1,142,647	0.023%
Trinity Health	4.13	12/1/45	725,000	886,755	0.018%
TRP Inflation Protected Bond - I			1,198	15,762	0.000%
TRP Institutional High Yield - Inst			25,647,924	226,214,694	4.563%
TRP Limited Duration Infl Foc Bd - I			7,159	37,512	0.001%
TRP Real Assets - I			6,075,480	74,971,424	1.512%
TRP Treasury Reserve	0.08		252,702,172	252,702,172	5.098%
Truist Bank	3.5	8/2/22	2,730,000	2,776,697	0.056%
Truist Financial	1.95	6/5/30	1,250,000	1,298,229	0.026%
Twilio			2,100	710,850	0.014%
Tyson Foods			17,236	1,110,688	0.022%
Ubs	3.49	5/23/23	1,040,000	1,084,200	0.022%
Ulta Beauty			2,778	797,730	0.016%
Umicore			95,286	4,579,930	0.092%
Unilever			348,693	20,912,400	0.422%

Union Pacific			55,549	11,566,413	0.233%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	1,073,268	1,078,533	0.022%
United Airlines 2019-1 Class AA Pass Through Trust	4.15	8/25/31	1,095,118	1,127,975	0.023%
United Airlines Holdings			21,711	939,001	0.019%
Unitedhealth	4.7	2/15/21	835,000	837,208	0.017%
Unitedhealth	3.75	7/15/25	645,000	734,429	0.015%
Unitedhealth	4.75	7/15/45	1,235,000	1,731,531	0.035%
UnitedHealth Group			73,290	25,701,337	0.518%
United Overseas Bank			303,900	5,179,798	0.104%
United Rentals			25,900	6,006,469	0.121%
University of California	4.6	5/15/31	1,625,000	1,981,005	0.040%
University of California	5.77	5/15/43	750,000	1,084,095	0.022%
University of California	4.13	5/15/45	365,000	441,887	0.009%
UPS			60,030	10,109,052	0.204%
U.S. Treasury Bonds	1.63	11/15/22	315,000	323,761	0.007%
U.S. Treasury Bonds	3	11/15/44	2,990,000	3,866,444	0.078%
U.S. Treasury Bonds	3	11/15/45	11,185,000	14,543,995	0.293%
U.S. Treasury Bonds	3.13	2/15/43	915,000	1,198,936	0.024%
U.S. Treasury Bonds	2.5	2/15/46	2,975,000	3,551,406	0.072%
U.S. Treasury Bonds	3	2/15/47	1,150,000	1,503,266	0.030%
U.S. Treasury Bonds	3	2/15/48	2,000,000	2,623,750	0.053%
U.S. Treasury Bonds	2	2/15/50	23,200,000	25,190,125	0.508%
U.S. Treasury Bonds	0.63	5/15/30	16,700,000	16,321,641	0.329%
U.S. Treasury Bonds	1.13	5/15/40	6,565,000	6,227,518	0.126%
U.S. Treasury Bonds	3	5/15/45	10,640,000	13,798,750	0.278%
U.S. Treasury Bonds	7.25	8/15/22	100,000	111,469	0.002%
U.S. Treasury Bonds	0.63	8/15/30	14,500,000	14,132,969	0.285%
U.S. Treasury Bonds	2.88	8/15/45	4,185,000	5,322,143	0.107%
U.S. Treasury Bonds	2.75	8/15/47	16,080,000	20,150,250	0.406%
U.S. Treasury Bonds	3	8/15/48	3,905,000	5,133,855	0.104%
U.S. Treasury Bonds	1.38	8/15/50	4,665,000	4,364,691	0.088%
U.S. Treasury Notes	0.13	11/30/22	11,000,000	11,000,000	0.222%
U.S. Treasury Notes	0.38	11/30/25	26,660,000	26,693,325	0.538%
U.S. Treasury Notes	1.13	2/28/22	6,150,000	6,222,070	0.126%
U.S. Treasury Notes	0.38	4/30/25	19,895,000	19,966,498	0.403%
U.S. Treasury Notes	0.25	5/31/25	40,260,000	40,178,222	0.810%
Utah Transit Authority	5.94	6/15/39	900,000	1,303,668	0.026%
Valero Energy	2.85	4/15/25	260,000	276,352	0.006%
Veeva Systems			6,886	1,874,714	0.038%
Vereit Operating Partnership	3.1	12/15/29	2,130,000	2,295,414	0.046%
Vereit Operating Partnership	3.95	8/15/27	1,490,000	1,683,415	0.034%
VeriSign			8,936	1,933,750	0.039%
Verizon Communications	2.65	11/20/40	4,470,000	4,519,984	0.091%
Verizon Communications	4.27	1/15/36	870,000	1,075,876	0.022%
Verizon Communications	4	3/22/50	2,000,000	2,419,726	0.049%
Verizon Communications			54,165	3,182,194	0.064%
Vertex Pharmaceuticals			37,245	8,802,483	0.178%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	628,655	634,127	0.013%
Verus Securitization Trust 2019-4	2.64	11/25/59	2,157,762	2,207,798	0.045%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	536,350	541,788	0.011%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	2,498,922	2,566,626	0.052%
V. F.			23,763	2,029,598	0.041%
Virginia Commonwealth Transportation Board	5.35	5/15/35	690,000	885,008	0.018%
Virginia Public Building Authority	5.9	8/1/30	755,000	996,192	0.020%
Visa	2.15	9/15/22	2,420,000	2,495,565	0.050%
Visa			160,197	35,039,890	0.707%
Vistra Operations	3.55	7/15/24	1,370,000	1,479,600	0.030%
Vodafone	4.88	6/19/49	2,045,000	2,721,981	0.055%
Vodafone	4.25	9/17/50	775,000	953,704	0.019%
Vodafone, ADR			342,967	5,652,096	0.114%
Volkswagen Group of America Finance	4	11/12/21	2,595,000	2,673,623	0.054%
Volkswagen Group of America Finance	3.35	5/13/25	1,395,000	1,532,491	0.031%
Voya Financial			4,769	280,465	0.006%
Vulcan Materials	4.5	6/15/47	590,000	728,697	0.015%
Wabtec			14,060	1,029,192	0.021%
Wal-Mart			20,799	2,998,176	0.060%
Walt Disney	3.7	10/15/25	525,000	593,977	0.012%
Walt Disney	4.5	2/15/21	475,000	477,161	0.010%
Walt Disney			94,375	17,098,863	0.345%
Waste Connections			15,160	1,554,961	0.031%
Weibo	3.5	7/5/24	1,390,000	1,459,076	0.029%
Welcia Holdings			64,000	2,414,234	0.049%

Wells Fargo	2.57	2/11/31	1,735,000	1,830,638	0.037%
Wells Fargo	3.07	4/30/41	2,520,000	2,729,929	0.055%
Wells Fargo	2.39	6/2/28	3,915,000	4,161,860	0.084%
Wells Fargo			460,614	13,901,331	0.280%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	2,377,000	2,595,699	0.052%
Welltower, REIT			84,370	5,451,989	0.110%
Westlake Chemical			9,013	735,461	0.015%
Westrock			214,200	9,324,126	0.188%
Weyerhaeuser, REIT			236,727	7,937,456	0.160%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	610,000	662,348	0.013%
Williams	5.1	9/15/45	1,735,000	2,148,109	0.043%
Williams Companies			293,506	5,884,795	0.119%
Willis North America	3.6	5/15/24	820,000	895,780	0.018%
Willis North America	4.5	9/15/28	1,370,000	1,647,311	0.033%
Willis Towers Watson			12,570	2,648,248	0.053%
Wilmar International			1,666,800	5,868,515	0.118%
Wix.com			11,948	2,986,522	0.060%
Woodside Finance	3.7	3/15/28	1,187,000	1,267,123	0.026%
Woodside Finance	3.7	9/15/26	738,000	803,433	0.016%
Workday			18,597	4,456,027	0.090%
Worley			532,529	4,703,620	0.095%
WP Carey	3.85	7/15/29	2,755,000	3,154,381	0.064%
WPP			551,301	5,973,893	0.121%
WPP Finance 2010	3.75	9/19/24	1,310,000	1,451,705	0.029%
Wynn Resorts			15,555	1,755,071	0.035%
Xilinx			17,581	2,492,458	0.050%
XP			23,505	932,443	0.019%
Yum! Brands			134,402	14,590,681	0.294%
Zalando			76,926	8,556,592	0.173%
Z Holdings			717,800	4,343,577	0.088%
Zimmer Biomet Holdings			5,570	858,281	0.017%
Zoetis			39,484	6,534,602	0.132%
Zoom Video Communications			2,935	990,034	0.020%
Zurich Insurance Group			18,588	7,833,379	0.158%
Miscellaneous Securities ‡				1,762,585	
Total Investments in Securities				5,078,026,751	

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

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	727	3/31/2021	91,721,272	175,033	1.850%
TUH1 2YR US NOTE FUT MAR 21	232	3/31/2021	51,266,562	48,608	1.034%
TYH1 UST 10YR FUT MAR 21	(68)	3/22/2021	(9,389,313)	1,497	(0.189%)
WNH1 ULTRA US BOND FUT MAR 21	9	3/22/2021	1,922,063	(37,349)	0.039%
Total Futures Contracts				187,789	

NET ASSETS

4,957,313,315

NET ASSET VALUE PER SHARE

Balanced Fund Shares

27.24

(\$4,086,592,825 / 150,020,459 Shares Outstanding)

Balanced Fund - I Class Shares

27.23

(\$870,720,490 / 31,972,690 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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.