

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABB			306,199	6,021,673	0.137%
Abbott Laboratories	3.4	11/30/23	1,281,000	1,346,403	0.031%
Abbott Laboratories	4.75	11/30/36	2,460,000	3,008,902	0.068%
Abbott Laboratories			41,577	3,478,748	0.079%
AbbVie	3.6	5/14/25	1,630,000	1,693,472	0.038%
AbbVie	3.2	5/14/26	420,000	427,249	0.010%
AbbVie	4.5	5/14/35	1,900,000	2,049,587	0.047%
AbbVie			110,715	8,383,340	0.190%
Abn Amro Bank	4.75	7/28/25	940,000	1,011,847	0.023%
Abn Amro Bank			253,982	4,474,265	0.102%
Accenture			21,993	4,230,354	0.096%
Activision Blizzard			27,250	1,442,070	0.033%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	560,000	573,300	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,945,000	2,037,388	0.046%
Agilent Technologies	3.2	10/1/22	710,000	725,870	0.016%
Agilent Technologies	3.88	7/15/23	975,000	1,023,622	0.023%
Agilent Technologies			27,500	2,107,325	0.048%
AHS Hospital	5.02	7/1/45	1,600,000	2,107,152	0.048%
Aia	3.2	3/11/25	1,020,000	1,051,276	0.024%
Aia	3.6	4/9/29	1,280,000	1,366,008	0.031%
AIA Group			436,000	4,111,938	0.093%
AIG Global Funding	3.35	6/25/21	1,600,000	1,628,094	0.037%
AIG Global Funding	2.15	7/2/20	615,000	615,103	0.014%
Air Lease	2.5	3/1/21	980,000	982,646	0.022%
Air Lease	3.63	4/1/27	1,025,000	1,055,184	0.024%
Air Liquide			41,580	5,917,693	0.134%
Air Products & Chemicals			24,475	5,430,024	0.123%
Aisin Seiki			80,800	2,554,608	0.058%
Alabama Power	3.75	3/1/45	1,065,000	1,151,582	0.026%
Alaska Air Group			13,829	897,640	0.020%
Alcon			86,521	5,043,309	0.115%
Alcon			41,805	2,438,480	0.055%
Alexandria Real Estate Equities	3.95	1/15/27	655,000	701,048	0.016%
Alexion Pharmaceuticals			34,024	3,332,311	0.076%
Alfa SAB de CV	5.25	3/25/24	395,000	427,291	0.010%
Alibaba Group Holding	4	12/6/37	2,695,000	2,943,646	0.067%
Alibaba Group Holding, ADR			173,219	28,967,413	0.658%
Allergan			5,999	1,009,572	0.023%
Allstate	5.55	5/9/35	1,000,000	1,288,257	0.029%
Ally Financial			32,080	1,063,773	0.024%
Alphabet Class A			13,107	16,005,482	0.364%
Alphabet Class C			39,734	48,435,746	1.100%
Altice USA			18,025	516,957	0.012%
Altria	4.75	5/5/21	535,000	556,036	0.013%
Altria Group			53,543	2,189,909	0.050%
Amazon.com	5.2	12/3/25	1,850,000	2,167,471	0.049%
Amazon.com	2.8	8/22/24	1,055,000	1,095,891	0.025%
Amazon.com	3.88	8/22/37	1,645,000	1,889,511	0.043%
Amazon.com			45,905	79,686,949	1.810%
Amcor			368,606	3,547,382	0.081%
America Movil SAB de CV	6.38	3/1/35	300,000	409,580	0.009%
American Airlines 2013-2 Class A Pass Through Trust	4.95	1/15/23	509,024	533,917	0.012%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	969,978	1,019,383	0.023%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	1,818,513	1,921,768	0.044%
American Campus Communities Operating Partnership	3.35	10/1/20	585,000	590,861	0.013%
American Campus Communities Operating Partnership	3.63	11/15/27	1,860,000	1,955,074	0.044%
American Express	3.7	11/5/21	2,040,000	2,107,314	0.048%
American Express			12,926	1,528,887	0.035%
American Express Credit	2.2	3/3/20	1,750,000	1,750,770	0.040%
American International Group			598,428	33,332,440	0.757%
American Tower, REIT			8,395	1,856,386	0.042%
American Water Works			5,092	632,579	0.014%
Ameriprise Financial			6,435	946,589	0.021%
AmerisourceBergen			2,366	194,793	0.004%
Amgen	5.75	3/15/40	325,000	422,556	0.010%

Amgen			17,171	3,322,760	0.075%
Amphenol			34,246	3,304,739	0.075%
Analog devices	2.85	3/12/20	1,465,000	1,468,696	0.033%
Analog Devices			45,075	5,036,230	0.114%
Anthem	2.5	11/21/20	695,000	695,945	0.016%
Anthem	4.65	1/15/43	915,000	1,007,280	0.023%
Anthem			32,941	7,909,134	0.180%
Antofagasta			402,474	4,443,113	0.101%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	1,965,000	1,977,845	0.045%
ANZ New Zealand Int l Ltd/London	2.2	7/17/20	930,000	930,761	0.021%
Aon	2.8	3/15/21	2,085,000	2,100,765	0.048%
Appalachian Power	4.45	6/1/45	2,450,000	2,871,282	0.065%
Apple	1.9	2/7/20	2,400,000	2,399,491	0.054%
Apple	3.2	5/11/27	3,995,000	4,236,162	0.096%
Apple			107,347	24,042,508	0.546%
Applied Materials			110,270	5,502,473	0.125%
Aptiv	4.15	3/15/24	745,000	787,417	0.018%
Aptiv			78,775	6,886,511	0.156%
APT Pipelines	4.25	7/15/27	620,000	664,003	0.015%
Aqua America			15,341	687,737	0.016%
Arbys Funding 2015-1A	4.97	10/30/45	3,104,063	3,193,615	0.073%
Asahi Kasei			578,700	5,740,734	0.130%
Ascendis Pharma, ADR			13,861	1,335,092	0.030%
Ashford Hospitality Trust 2018-ASHF	2.93	4/15/35	2,269,875	2,266,311	0.051%
ASML Holding			20,034	4,976,846	0.113%
ASML Holding			30,282	7,510,368	0.171%
ASOS			102,941	3,134,307	0.071%
Astellas Pharma			844,000	12,072,710	0.274%
Atlassian			5,361	672,484	0.015%
Atmos Energy	4.15	1/15/43	1,500,000	1,699,151	0.039%
Atmos Energy			8,382	954,626	0.022%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	2,530,000	2,525,239	0.057%
AT&T			151,302	5,725,268	0.130%
Ausgrid Finance Pty	3.85	5/1/23	1,705,000	1,774,088	0.040%
Australia & New Zealand Banking			291,125	5,592,420	0.127%
Autoliv			50,369	3,925,733	0.089%
Automatic Data Processing			5,801	936,397	0.021%
Autoridad del Canal de Panama	4.95	7/29/35	510,000	588,035	0.013%
AutoZone	4	11/15/20	825,000	838,786	0.019%
AutoZone	3.13	4/21/26	650,000	668,039	0.015%
AutoZone			915	992,427	0.023%
AvalonBay Communities, REIT			27,943	6,016,966	0.137%
Avery Dennison			8,873	1,007,707	0.023%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	1,000,000	1,019,547	0.023%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,165,000	1,208,067	0.027%
Aviva			835,787	4,103,012	0.093%
AXA			408,099	10,420,355	0.237%
AXA Equitable Holdings	3.9	4/20/23	735,000	767,459	0.017%
AXA Equitable Holdings			186,461	4,131,976	0.094%
Baidu	3.88	9/29/23	2,000,000	2,083,799	0.047%
Baidu, ADR			18,600	1,911,336	0.043%
Ball			54,732	3,985,037	0.091%
Baltimore Gas & Electric	3.35	7/1/23	1,750,000	1,820,966	0.041%
Banco Santander	3.13	2/23/23	1,000,000	1,017,063	0.023%
Banco Santander	3.85	4/12/23	2,000,000	2,079,788	0.047%
Bank of America	6.11	1/29/37	900,000	1,178,525	0.027%
Bank of America	6.75	6/1/28	700,000	860,426	0.020%
Bank of America	2.76	6/25/22	2,575,000	2,583,933	0.059%
Bank of America	4.2	8/26/24	600,000	643,506	0.015%
Bank of America			163,628	4,773,029	0.108%
Bank of Montreal	3.1	4/13/21	2,835,000	2,882,087	0.065%
Bank of Nova Scotia	3.13	4/20/21	3,275,000	3,325,926	0.076%
Barclays	3.25	1/12/21	1,800,000	1,822,786	0.041%
Barclays, ADR			108,517	796,515	0.018%
Barclays Bank	2.65	1/11/21	1,515,000	1,519,172	0.035%
Barclays Dryrock Issuance Trust	2.2	12/15/22	235,000	235,018	0.005%
BASF			79,544	5,561,582	0.126%
BAT Capital	2.76	8/15/22	2,205,000	2,223,683	0.051%
Bayer			150,229	10,584,135	0.240%
Baylor Scott & White Holdings	3.97	11/15/46	1,850,000	2,128,279	0.048%
Becton Dickinson And			18,563	1,150,256	0.026%
Becton Dickinson And	3.7	6/6/27	1,956,000	2,067,148	0.047%

Becton, Dickinson & Company			99,425	25,150,548	0.571%
Beijing Enterprises Holdings			504,500	2,321,343	0.053%
Berkshire Hathaway			37,844	7,872,309	0.179%
Berkshire Hathaway Energy	5.15	11/15/43	1,350,000	1,704,407	0.039%
Bermuda Government International Bond	4.14	1/3/23	615,000	647,294	0.015%
Bermuda Government International Bond	4.85	2/6/24	644,000	706,796	0.016%
Bhp			255,957	5,467,034	0.124%
Bhp			66,100	1,633,369	0.037%
Biogen	3.63	9/15/22	1,095,000	1,138,668	0.026%
Biogen			4,551	1,059,564	0.024%
BioMarin Pharmaceutical			4,046	272,700	0.006%
BMW US Capital	3.4	8/13/21	2,835,000	2,901,044	0.066%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	486,467	486,430	0.011%
BNP Paribas			162,543	7,902,362	0.179%
Boardwalk Pipelines	4.95	12/15/24	780,000	833,881	0.019%
Boardwalk Pipelines	4.45	7/15/27	385,000	396,130	0.009%
Boeing			142,406	54,181,211	1.231%
Booking Holdings	3.65	3/15/25	1,515,000	1,612,563	0.037%
Booking Holdings	3.6	6/1/26	2,020,000	2,157,643	0.049%
Booking Holdings			8,152	15,999,197	0.363%
Boral Finance Pty	3	11/1/22	220,000	220,687	0.005%
Boston Properties	3.65	2/1/26	1,165,000	1,232,660	0.028%
Boston Properties	4.13	5/15/21	375,000	384,979	0.009%
Boston Properties	3.13	9/1/23	625,000	644,587	0.015%
Boston Scientific			158,200	6,437,158	0.146%
BP, ADR			99,483	3,779,359	0.086%
Bpce	5.7	10/22/23	1,700,000	1,874,308	0.043%
Bpce	4.5	3/15/25	1,000,000	1,061,697	0.024%
Bpce	3	5/22/22	425,000	431,152	0.010%
Bpce	4	9/12/23	1,350,000	1,424,264	0.032%
Braskem Netherlands Finance BV	3.5	1/10/23	1,030,000	1,031,545	0.023%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	680,153	692,860	0.016%
Bristol-Myers Squibb	2.9	7/26/24	1,330,000	1,371,213	0.031%
Bristol-Myers Squibb			26,300	1,333,673	0.030%
Brixmor Operating Partnership	3.9	3/15/27	565,000	590,911	0.013%
Brixmor Operating Partnership	4.13	6/15/26	1,220,000	1,295,630	0.029%
Brixmor Operating Partnership	3.88	8/15/22	865,000	898,213	0.020%
Broadcom			1,252	1,289,630	0.029%
Broadcom			40,552	11,195,191	0.254%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	2,675,000	2,701,290	0.061%
Bunge Limited			7,243	410,099	0.009%
Burberry			178,131	4,758,143	0.108%
Burlington Northern Santa Fe	6.15	5/1/37	650,000	905,215	0.021%
Burlington Northern Santa Fe	4.38	9/1/42	1,400,000	1,635,638	0.037%
Burlington Stores			3,400	679,388	0.015%
Cabot Oil & Gas			18,426	323,745	0.007%
Camden Property Trust	2.95	12/15/22	565,000	576,975	0.013%
Campbell Soup			20,621	967,537	0.022%
Canadian Pacific Railway			9,167	2,039,291	0.046%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	800,000	847,482	0.019%
Capital One Financial	3.45	4/30/21	2,730,000	2,778,526	0.063%
Capital One Financial			13,117	1,193,385	0.027%
Cardinal Health	3.41	6/15/27	1,570,000	1,553,256	0.035%
Cardinal Health	3.75	9/15/25	1,005,000	1,040,336	0.024%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	515,000	515,338	0.012%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	1,185,000	1,199,304	0.027%
Carpenter Technology	4.45	3/1/23	790,000	804,102	0.018%
Caterpillar Financial Services	3.15	9/7/21	2,665,000	2,720,317	0.062%
Cboe Global Markets			14,618	1,679,754	0.038%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	440,000	462,410	0.011%
CDW Corp/DE			5,900	727,116	0.017%
Celgene	4.63	5/15/44	1,200,000	1,425,755	0.032%
Celgene	3.55	8/15/22	1,700,000	1,766,009	0.040%
Celulosa Arauco Y Constitucion	3.88	11/2/27	1,030,000	1,055,760	0.024%
Centene			55,484	2,400,238	0.055%
CenterPoint Energy			143,100	4,318,758	0.098%
Central Japan Railway			24,400	5,031,515	0.114%
CF Industries			95,309	4,689,203	0.106%
Challenger Ltd/Australia			732,948	3,650,163	0.083%
Charles Schwab			135,498	5,667,881	0.129%
Charter Communications			4,666	1,922,952	0.044%
Charter Communications Operating	4.05	4/30/25	1,557,263	1,565,827	0.036%

Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	2,465,000	2,703,989	0.061%
Chevron			27,638	3,277,867	0.074%
Chicago O Hare International Airport	6.4	1/1/40	755,000	1,118,351	0.025%
Chubb			100,961	16,299,144	0.370%
CIFC Funding 2015-V	3.14	10/25/27	2,375,000	2,367,636	0.054%
Cigna	3.75	7/15/23	3,470,000	3,632,847	0.083%
Cigna			79,124	12,010,232	0.273%
Cintas			4,126	1,106,181	0.025%
Cisco Systems			270,726	13,376,572	0.304%
Citibank NA	2.13	10/20/20	2,000,000	2,001,920	0.045%
Citigroup	4.08	4/23/29	2,000,000	2,182,956	0.050%
Citigroup	2.35	8/2/21	1,460,000	1,465,092	0.033%
Citigroup			217,259	15,008,252	0.341%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	235,000	250,019	0.006%
Citizens Bank NA/Providence RI	2.55	5/13/21	1,085,000	1,090,788	0.025%
Citizens Financial	2.38	7/28/21	210,000	210,524	0.005%
City of Los Angeles department of Airports	7.05	5/15/40	1,000,000	1,557,410	0.035%
CK Hutchison Holdings			624,968	5,517,300	0.125%
Close Brothers			50,732	878,285	0.020%
CME Group			25,178	5,321,119	0.121%
CMS Energy	4.88	3/1/44	1,200,000	1,450,168	0.033%
CMS Energy	4.7	3/31/43	840,000	975,903	0.022%
Cnh Equipment Trust 2017	2.08	2/15/23	995,000	995,340	0.023%
CNOOC Curtis Funding No 1 Pty	4.5	10/3/23	900,000	966,970	0.022%
CNOOC Finance 2013	3	5/9/23	1,390,000	1,412,644	0.032%
Coca-Cola			61,011	3,321,439	0.075%
Cognizant Technology Solutions			29,977	1,806,564	0.041%
Colombia Government International Bond	4	2/26/24	275,000	290,194	0.007%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	354,745	354,545	0.008%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	1,269,920	1,291,752	0.029%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	1,496,243	1,521,863	0.035%
Columbia Pipeline	3.3	6/1/20	1,300,000	1,306,500	0.030%
Comcast	4.15	10/15/28	2,455,000	2,744,454	0.062%
Comcast			330,046	14,878,474	0.338%
COMM 2014-LC15 Mortgage Trust	4.6	4/10/47	2,495,000	2,673,565	0.061%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	3,700,000	3,969,703	0.090%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	2,160,000	2,250,371	0.051%
Commerzbank			156,888	908,211	0.021%
CommonSpirit Health	2.76	10/1/24	960,000	968,661	0.022%
Compass Group			220,729	5,679,930	0.129%
Conagra Brands			310,458	9,524,851	0.216%
Concho Resources	3.75	10/1/27	665,000	690,769	0.016%
Concho Resources			34,407	2,336,235	0.053%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	1,070,713	1,071,062	0.024%
ConocoPhillips			67,144	3,825,865	0.087%
Constellation Brands			1,400	290,192	0.007%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	122,880	125,936	0.003%
Cooperative Rabobank UA/NY	3.13	4/26/21	1,805,000	1,834,813	0.042%
Cooper Companies			1,214	360,558	0.008%
Corp Nacional del Cobre de Chile	3	9/30/29	2,645,000	2,638,705	0.060%
Corteva			6,288	176,064	0.004%
CoStar Group			1,614	957,425	0.022%
Costco Wholesale			12,247	3,528,483	0.080%
Covestro			77,311	3,825,520	0.087%
Credit Agricole SA/London	3.75	4/24/23	2,125,000	2,214,524	0.050%
Credit Suisse	3	12/14/23	1,385,000	1,400,229	0.032%
Credit Suisse	2.59	9/11/25	2,095,000	2,074,557	0.047%
CRH America Finance	3.95	4/4/28	2,600,000	2,775,118	0.063%
Crown Castle International	3.4	2/15/21	485,000	491,829	0.011%
Crown Castle International, REIT			44,909	6,242,800	0.142%
Crown Castle Towers	3.66	5/15/25	485,000	507,423	0.012%
Crown Castle Towers	3.22	5/15/42	45,000	45,618	0.001%
Crown Castle Towers	3.72	7/15/23	490,000	505,347	0.011%
CSL			17,998	2,845,700	0.065%
Ctrip.com International, ADR			28,080	822,463	0.019%
Cummins			3,700	601,879	0.014%
CVS Health	3.25	8/15/29	2,890,000	2,905,453	0.066%
CVS Health			40,836	2,575,527	0.058%
CyberAgent			67,800	2,613,505	0.059%
Dallas/Fort Worth International Airport	2.99	11/1/38	1,155,000	1,161,999	0.026%
Danaher			184,633	26,666,544	0.606%
Danone	2.95	11/2/26	1,925,000	1,965,002	0.045%

Danske Bank			202,823	2,821,751	0.064%
Darden Restaurants			5,525	653,166	0.015%
DBS Group			218,700	3,956,525	0.090%
DCC			60,031	5,235,540	0.119%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	639,029	638,216	0.014%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	1,293,007	1,304,605	0.030%
Delta Air Lines	2.88	3/13/20	2,200,000	2,203,049	0.050%
Delta Air Lines	3.8	4/19/23	765,000	793,128	0.018%
Delta Air Lines			54,219	3,123,014	0.071%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	187,744	189,723	0.004%
Detroit City School District	6.65	5/1/29	2,000,000	2,568,400	0.058%
Deutsche Wohnen			80,845	2,951,135	0.067%
Diageo			197,052	8,049,598	0.183%
Direct Line Insurance			1,282,046	4,730,102	0.107%
Discover Financial Services	3.75	3/4/25	590,000	618,975	0.014%
DISH Network			4,962	169,055	0.004%
DNB			455,401	8,027,802	0.182%
DocuSign			12,600	780,192	0.018%
Dollar General			64,750	10,291,365	0.234%
Dollar Tree			149,773	17,098,086	0.388%
Dominion Energy	2.58	7/1/20	640,000	641,458	0.015%
Dominion Energy	2.75	9/15/22	200,000	202,556	0.005%
Dow			28,833	1,373,892	0.031%
Dow Chemical	3.15	5/15/24	935,000	959,522	0.022%
Duke Energy	2.65	9/1/26	640,000	642,351	0.015%
Duke Energy	3.75	9/1/46	500,000	512,699	0.012%
DuPont de Nemours			116,903	8,336,353	0.189%
Eaton Vance	3.63	6/15/23	750,000	785,265	0.018%
Edison International			137,120	10,341,590	0.235%
Elanco Animal Health	3.91	8/27/21	370,000	378,906	0.009%
Elanco Animal Health			195,902	5,209,034	0.118%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	505,019	508,886	0.012%
Electric Power development			175,600	4,014,323	0.091%
Electronic Arts			79,149	7,742,355	0.176%
Elekta			315,446	4,150,888	0.094%
Element Fleet Management			725,533	5,804,921	0.132%
Eli Lilly			10,960	1,225,657	0.028%
Enbridge	4	10/1/23	690,000	730,032	0.017%
Enbridge	4.25	12/1/26	590,000	643,036	0.015%
Enbridge Energy Partners	5.5	9/15/40	245,000	292,961	0.007%
Enel Finance International	2.75	4/6/23	1,665,000	1,676,355	0.038%
Engie			541,297	8,835,168	0.201%
Eni	4	9/12/23	780,000	825,617	0.019%
Entergy			124,938	14,662,724	0.333%
Enterprise Fleet Financing	2.13	7/20/22	49,694	49,683	0.001%
EOG Resources	2.63	3/15/23	500,000	508,994	0.012%
EOG Resources			70,598	5,239,784	0.119%
Equifax			6,900	970,623	0.022%
Equinix, REIT			1,300	749,840	0.017%
Equinor			353,607	6,698,091	0.152%
Equity Residential, REIT			15,956	1,376,365	0.031%
ERAC USA Finance	3.85	11/15/24	435,000	466,284	0.011%
ERAC USA Finance	4.5	2/15/45	505,000	559,988	0.013%
Erste Group Bank			51,023	1,686,294	0.038%
E*TRADE Financial			11,600	506,804	0.012%
Eutelsat Communications			209,583	3,898,677	0.089%
Evergy			5,604	373,002	0.008%
Eversource Energy			21,745	1,858,545	0.042%
Exact Sciences			2,800	253,036	0.006%
Exelon			900	43,479	0.001%
Express Scripts Holding	2.6	11/30/20	1,930,000	1,935,547	0.044%
Express Scripts Holding	3	7/15/23	810,000	826,530	0.019%
ExxonMobil			96,452	6,810,476	0.155%
Facebook			281,174	50,071,466	1.137%
Fannie Mae Connecticut Avenue Securities	2.7	10/25/30	866,850	866,972	0.020%
Fannie Mae Connecticut Avenue Securities	3.47	1/25/29	109,198	109,372	0.002%
Fannie Mae REMICS	4	6/25/44	1,348,599	1,400,931	0.032%
Federal Home Loan Mortgage	6	10/1/32	2,984	3,300	0.000%
Federal Home Loan Mortgage	4.54	10/1/36	20,254	21,415	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	172,244	194,522	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	518,123	561,547	0.013%
Federal Home Loan Mortgage	4.5	10/1/39	762,719	826,812	0.019%

Federal Home Loan Mortgage	4	10/1/40	7,706	8,237	0.000%
Federal Home Loan Mortgage	4	10/1/40	5,158	5,514	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	35,277	38,244	0.001%
Federal Home Loan Mortgage	3.5	10/1/43	813,562	853,864	0.019%
Federal Home Loan Mortgage	5	11/1/36	180,164	199,104	0.005%
Federal Home Loan Mortgage	4.85	11/1/36	36,337	38,175	0.001%
Federal Home Loan Mortgage	6	11/1/37	333	384	0.000%
Federal Home Loan Mortgage	4	11/1/40	693,443	741,175	0.017%
Federal Home Loan Mortgage	3.5	11/1/42	1,709,438	1,797,064	0.041%
Federal Home Loan Mortgage	3	1/1/29	604,687	621,417	0.014%
Federal Home Loan Mortgage	5.5	1/1/38	86,386	97,738	0.002%
Federal Home Loan Mortgage	4	1/1/41	239,719	256,239	0.006%
Federal Home Loan Mortgage	4	1/1/41	242,901	259,642	0.006%
Federal Home Loan Mortgage	2.5	1/1/43	542,061	541,960	0.012%
Federal Home Loan Mortgage	3	1/1/43	787,731	811,395	0.018%
Federal Home Loan Mortgage	3.5	1/1/44	2,192,231	2,304,419	0.052%
Federal Home Loan Mortgage	5	12/1/35	42,328	46,775	0.001%
Federal Home Loan Mortgage	5	12/1/35	12,030	13,297	0.000%
Federal Home Loan Mortgage	4.93	12/1/36	52,984	56,213	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	74,141	83,673	0.002%
Federal Home Loan Mortgage	4.5	12/1/39	71,449	77,433	0.002%
Federal Home Loan Mortgage	4.5	12/1/39	403,612	437,631	0.010%
Federal Home Loan Mortgage	4	12/1/40	1,609	1,720	0.000%
Federal Home Loan Mortgage	4	12/1/40	40,636	43,439	0.001%
Federal Home Loan Mortgage	4	12/1/41	70,988	75,903	0.002%
Federal Home Loan Mortgage	3	12/1/42	1,925,083	1,985,293	0.045%
Federal Home Loan Mortgage	3.5	12/1/42	432,880	455,079	0.010%
Federal Home Loan Mortgage	3.5	12/1/43	1,042,350	1,100,051	0.025%
Federal Home Loan Mortgage	6	2/1/28	1,274	1,413	0.000%
Federal Home Loan Mortgage	4.83	2/1/35	141,316	148,346	0.003%
Federal Home Loan Mortgage	4.87	2/1/37	64,086	67,431	0.002%
Federal Home Loan Mortgage	4	2/1/41	719,192	768,652	0.017%
Federal Home Loan Mortgage	2.5	2/1/43	349,890	349,825	0.008%
Federal Home Loan Mortgage	2.5	2/1/43	30,649	30,643	0.001%
Federal Home Loan Mortgage	2.5	2/1/43	72,194	72,180	0.002%
Federal Home Loan Mortgage	3.5	3/1/42	562,265	590,987	0.013%
Federal Home Loan Mortgage	2.5	3/1/43	125,711	125,688	0.003%
Federal Home Loan Mortgage	3	3/1/43	3,148,674	3,247,164	0.074%
Federal Home Loan Mortgage	3.5	3/1/45	1,758,882	1,844,559	0.042%
Federal Home Loan Mortgage	3.5	3/1/46	3,720,036	3,919,562	0.089%
Federal Home Loan Mortgage	5	4/1/40	33,339	36,865	0.001%
Federal Home Loan Mortgage	2.5	4/23/20	4,200,000	4,214,254	0.096%
Federal Home Loan Mortgage	2.5	5/1/30	2,038,055	2,062,119	0.047%
Federal Home Loan Mortgage	5	5/1/40	256,766	283,829	0.006%
Federal Home Loan Mortgage	4.5	5/1/42	328,907	357,128	0.008%
Federal Home Loan Mortgage	3.5	5/1/43	883,343	928,220	0.021%
Federal Home Loan Mortgage	7	6/1/32	5,894	6,069	0.000%
Federal Home Loan Mortgage	7	6/1/32	9,166	9,502	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	372,363	403,646	0.009%
Federal Home Loan Mortgage	4	6/1/42	1,652,755	1,767,266	0.040%
Federal Home Loan Mortgage	4.48	7/1/35	52,308	54,953	0.001%
Federal Home Loan Mortgage	5	7/1/40	198,863	219,722	0.005%
Federal Home Loan Mortgage	3.5	7/1/43	389,720	408,677	0.009%
Federal Home Loan Mortgage	6.5	8/1/32	13,799	15,673	0.000%
Federal Home Loan Mortgage	5	8/1/37	52,387	57,811	0.001%
Federal Home Loan Mortgage	6	8/1/38	23,238	26,763	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	92,303	100,060	0.002%
Federal Home Loan Mortgage	5	8/1/40	355,730	393,223	0.009%
Federal Home Loan Mortgage	5	8/1/40	115,994	128,279	0.003%
Federal Home Loan Mortgage	4.5	8/1/40	70,568	76,497	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	183,352	198,756	0.005%
Federal Home Loan Mortgage	3	8/1/43	1,019,087	1,050,574	0.024%
Federal Home Loan Mortgage	4	9/1/40	901,824	963,821	0.022%
Federal National Mortgage Assn.	4.5	10/1/20	690	711	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	117,901	122,792	0.003%
Federal National Mortgage Assn.	7	10/1/29	1,121	1,232	0.000%
Federal National Mortgage Assn.	7	10/1/30	244	244	0.000%
Federal National Mortgage Assn.	2.5	10/1/31	239,216	242,369	0.006%
Federal National Mortgage Assn.	5	10/1/34	279,196	308,224	0.007%
Federal National Mortgage Assn.	5	10/1/35	48,178	53,199	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	5,297	6,073	0.000%
Federal National Mortgage Assn.	3	10/1/37	2,014,221	2,071,733	0.047%

Federal National Mortgage Assn.	4	10/1/41	902,962	964,524	0.022%
Federal National Mortgage Assn.	3	10/1/42	102,058	105,256	0.002%
Federal National Mortgage Assn.	3	10/1/42	984,580	1,014,820	0.023%
Federal National Mortgage Assn.	4	10/1/45	63,505	67,022	0.002%
Federal National Mortgage Assn.	3	10/1/46	4,319,611	4,436,226	0.101%
Federal National Mortgage Assn.	3	10/1/46	3,467,100	3,552,142	0.081%
Federal National Mortgage Assn.	3	10/1/46	1,136,867	1,166,862	0.027%
Federal National Mortgage Assn.	3	10/1/46	727,782	745,633	0.017%
Federal National Mortgage Assn.	3.5	11/1/26	332,964	346,716	0.008%
Federal National Mortgage Assn.	3	11/1/27	176,413	181,384	0.004%
Federal National Mortgage Assn.	3	11/1/27	358,465	367,624	0.008%
Federal National Mortgage Assn.	3.5	11/1/32	1,028,501	1,080,110	0.025%
Federal National Mortgage Assn.	3	11/1/33	879,225	904,991	0.021%
Federal National Mortgage Assn.	6	11/1/34	14,663	16,876	0.000%
Federal National Mortgage Assn.	5	11/1/35	354,845	391,864	0.009%
Federal National Mortgage Assn.	3	11/1/36	1,577,255	1,629,580	0.037%
Federal National Mortgage Assn.	3	11/1/36	416,026	428,009	0.010%
Federal National Mortgage Assn.	5.5	11/1/36	31,929	36,116	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	18,841	21,794	0.000%
Federal National Mortgage Assn.	6	11/1/38	170,590	196,174	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	73,568	79,646	0.002%
Federal National Mortgage Assn.	4	11/1/40	1,840,752	1,956,572	0.044%
Federal National Mortgage Assn.	4	11/1/40	924,499	989,629	0.022%
Federal National Mortgage Assn.	4	11/1/40	388,348	414,831	0.009%
Federal National Mortgage Assn.	4.5	11/1/40	509,166	550,205	0.012%
Federal National Mortgage Assn.	4	11/1/41	279,290	298,355	0.007%
Federal National Mortgage Assn.	3.5	11/1/45	4,710,980	4,911,112	0.112%
Federal National Mortgage Assn.	3.5	11/1/45	637,513	664,112	0.015%
Federal National Mortgage Assn.	4	11/1/45	73,237	77,264	0.002%
Federal National Mortgage Assn.	3	11/1/46	1,902,900	1,962,519	0.045%
Federal National Mortgage Assn.	3	11/1/46	1,514,616	1,553,570	0.035%
Federal National Mortgage Assn.	3	11/1/46	2,352,906	2,410,618	0.055%
Federal National Mortgage Assn.	3	11/1/46	334,162	343,805	0.008%
Federal National Mortgage Assn.	3	11/1/46	1,820,286	1,868,312	0.042%
Federal National Mortgage Assn.	3	11/1/46	527,723	542,951	0.012%
Federal National Mortgage Assn.	3	11/1/46	237,334	244,183	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	1,558,641	1,686,790	0.038%
Federal National Mortgage Assn.	3	11/1/47	4,049,480	4,156,074	0.094%
Federal National Mortgage Assn.	3.5	11/1/47	212,043	219,396	0.005%
Federal National Mortgage Assn.	3	11/1/48	2,402,044	2,451,320	0.056%
Federal National Mortgage Assn.	4.5	11/1/48	591,895	624,595	0.014%
Federal National Mortgage Assn.	5	11/1/48	956,145	1,023,364	0.023%
Federal National Mortgage Assn.	5.5	1/1/21	538	545	0.000%
Federal National Mortgage Assn.	3.5	1/1/25	587,500	607,741	0.014%
Federal National Mortgage Assn.	3.5	1/1/26	587,500	607,649	0.014%
Federal National Mortgage Assn.	3	1/1/27	1,580,000	1,614,995	0.037%
Federal National Mortgage Assn.	3	1/1/27	473,659	486,622	0.011%
Federal National Mortgage Assn.	6.5	1/1/28	1,062	1,184	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	1,157,630	1,168,562	0.027%
Federal National Mortgage Assn.	5.5	1/1/36	145,644	164,739	0.004%
Federal National Mortgage Assn.	3.5	1/1/36	776,563	807,731	0.018%
Federal National Mortgage Assn.	4.89	1/1/37	14,098	14,680	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	19,259	21,916	0.000%
Federal National Mortgage Assn.	4	1/1/41	625,998	668,850	0.015%
Federal National Mortgage Assn.	4	1/1/41	1,690,676	1,805,927	0.041%
Federal National Mortgage Assn.	4	1/1/41	51,922	55,465	0.001%
Federal National Mortgage Assn.	4	1/1/42	1,641,385	1,753,842	0.040%
Federal National Mortgage Assn.	4.5	1/1/42	37,352	40,435	0.001%
Federal National Mortgage Assn.	4	1/1/43	433,350	462,924	0.011%
Federal National Mortgage Assn.	3	1/1/43	808,171	832,932	0.019%
Federal National Mortgage Assn.	3.5	1/1/44	2,343,834	2,456,643	0.056%
Federal National Mortgage Assn.	3.5	1/1/47	4,767,621	4,941,733	0.112%
Federal National Mortgage Assn.	3	1/1/47	1,257,554	1,293,834	0.029%
Federal National Mortgage Assn.	4.5	12/1/20	1,953	2,011	0.000%
Federal National Mortgage Assn.	7	12/1/27	1,355	1,522	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	31,429	36,075	0.001%
Federal National Mortgage Assn.	3	12/1/32	5,137,849	5,273,652	0.120%
Federal National Mortgage Assn.	6	12/1/35	77,343	89,000	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	2,061,788	2,331,983	0.053%
Federal National Mortgage Assn.	5	12/1/36	4,753	5,247	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	393,521	426,090	0.010%
Federal National Mortgage Assn.	4.5	12/1/39	453,636	491,454	0.011%

Federal National Mortgage Assn.	4	12/1/40	848,014	905,779	0.021%
Federal National Mortgage Assn.	4.5	12/1/40	400,086	433,498	0.010%
Federal National Mortgage Assn.	4	12/1/40	953,970	1,019,244	0.023%
Federal National Mortgage Assn.	4	12/1/41	269,123	287,558	0.007%
Federal National Mortgage Assn.	4.5	12/1/41	30,458	33,002	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	1,353,172	1,409,709	0.032%
Federal National Mortgage Assn.	3.5	12/1/45	3,394,498	3,515,457	0.080%
Federal National Mortgage Assn.	4	12/1/45	217,720	229,997	0.005%
Federal National Mortgage Assn.	3	12/1/46	1,188,479	1,222,775	0.028%
Federal National Mortgage Assn.	3	12/1/46	1,725,779	1,775,581	0.040%
Federal National Mortgage Assn.	3	12/1/46	1,131,986	1,161,852	0.026%
Federal National Mortgage Assn.	3	12/1/46	1,708,450	1,758,809	0.040%
Federal National Mortgage Assn.	3	12/1/46	2,010,911	2,063,965	0.047%
Federal National Mortgage Assn.	3	12/1/46	309,296	318,221	0.007%
Federal National Mortgage Assn.	4	12/1/46	240,091	252,205	0.006%
Federal National Mortgage Assn.	3.5	12/1/47	20,251	20,988	0.000%
Federal National Mortgage Assn.	4.5	12/1/48	956,211	1,006,610	0.023%
Federal National Mortgage Assn.	5	12/1/48	1,711,531	1,831,779	0.042%
Federal National Mortgage Assn.	3	2/1/27	1,018,481	1,044,495	0.024%
Federal National Mortgage Assn.	7	2/1/30	528	594	0.000%
Federal National Mortgage Assn.	7	2/1/30	699	805	0.000%
Federal National Mortgage Assn.	7	2/1/31	439	510	0.000%
Federal National Mortgage Assn.	3	2/1/33	3,220,434	3,300,932	0.075%
Federal National Mortgage Assn.	6	2/1/34	182,828	210,365	0.005%
Federal National Mortgage Assn.	5	2/1/34	96,206	106,222	0.002%
Federal National Mortgage Assn.	3.5	2/1/35	85,609	89,075	0.002%
Federal National Mortgage Assn.	5.5	2/1/35	638,774	722,423	0.016%
Federal National Mortgage Assn.	5	2/1/36	538,843	595,148	0.014%
Federal National Mortgage Assn.	5	2/1/38	19,888	21,957	0.000%
Federal National Mortgage Assn.	5.5	2/1/40	20,554	22,380	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	344,578	373,335	0.008%
Federal National Mortgage Assn.	4	2/1/41	116,833	124,820	0.003%
Federal National Mortgage Assn.	4	2/1/41	976,280	1,043,027	0.024%
Federal National Mortgage Assn.	3	2/1/43	935,421	964,114	0.022%
Federal National Mortgage Assn.	3	2/1/43	1,193,425	1,229,998	0.028%
Federal National Mortgage Assn.	3	2/1/47	1,169,966	1,205,551	0.027%
Federal National Mortgage Assn.	3.5	2/1/47	894,903	927,404	0.021%
Federal National Mortgage Assn.	4	2/1/48	240,791	251,663	0.006%
Federal National Mortgage Assn.	6	3/1/21	37,015	37,570	0.001%
Federal National Mortgage Assn.	6.5	3/1/24	187	209	0.000%
Federal National Mortgage Assn.	6	3/1/28	404	446	0.000%
Federal National Mortgage Assn.	6	3/1/28	2,471	2,729	0.000%
Federal National Mortgage Assn.	7	3/1/31	25,382	28,292	0.001%
Federal National Mortgage Assn.	5	3/1/34	88,858	98,104	0.002%
Federal National Mortgage Assn.	5	3/1/36	140,449	155,113	0.004%
Federal National Mortgage Assn.	5	3/1/36	155,951	172,252	0.004%
Federal National Mortgage Assn.	6	3/1/37	215,893	248,500	0.006%
Federal National Mortgage Assn.	3	3/1/38	1,221,365	1,256,477	0.029%
Federal National Mortgage Assn.	4.5	3/1/41	19,540	21,176	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	494,321	535,555	0.012%
Federal National Mortgage Assn.	3	3/1/43	1,582,151	1,631,729	0.037%
Federal National Mortgage Assn.	3.5	3/1/43	1,816,661	1,904,098	0.043%
Federal National Mortgage Assn.	3.5	3/1/44	308,313	324,848	0.007%
Federal National Mortgage Assn.	4	3/1/44	2,941,309	3,141,104	0.071%
Federal National Mortgage Assn.	3	3/1/44	2,391,311	2,464,595	0.056%
Federal National Mortgage Assn.	4	3/1/46	235,358	248,480	0.006%
Federal National Mortgage Assn.	3.5	3/1/48	6,347,828	6,573,465	0.149%
Federal National Mortgage Assn.	4	3/1/49	2,385,258	2,491,487	0.057%
Federal National Mortgage Assn.	4	3/1/49	885,564	932,262	0.021%
Federal National Mortgage Assn.	6	4/1/21	297	300	0.000%
Federal National Mortgage Assn.	4.5	4/1/23	32,469	33,804	0.001%
Federal National Mortgage Assn.	7	4/1/32	1,795	2,073	0.000%
Federal National Mortgage Assn.	5	4/1/35	95,942	105,935	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	13,589	15,368	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	76,067	86,689	0.002%
Federal National Mortgage Assn.	4.5	4/1/37	122,316	132,306	0.003%
Federal National Mortgage Assn.	3	4/1/43	2,480,588	2,556,758	0.058%
Federal National Mortgage Assn.	3.5	4/1/45	1,034,680	1,080,536	0.025%
Federal National Mortgage Assn.	3.5	4/1/47	1,226,229	1,269,899	0.029%
Federal National Mortgage Assn.	2.5	5/1/32	1,037,828	1,052,317	0.024%
Federal National Mortgage Assn.	6	5/1/33	44,365	51,054	0.001%
Federal National Mortgage Assn.	6	5/1/36	70,077	80,663	0.002%

Federal National Mortgage Assn.	5	5/1/38	793	875	0.000%
Federal National Mortgage Assn.	5	5/1/38	235,025	259,562	0.006%
Federal National Mortgage Assn.	5.5	5/1/39	83,423	94,163	0.002%
Federal National Mortgage Assn.	5	5/1/40	246,835	272,719	0.006%
Federal National Mortgage Assn.	4.5	5/1/41	465,108	503,920	0.011%
Federal National Mortgage Assn.	6	5/1/42	56,591	65,143	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	1,151,122	1,209,169	0.027%
Federal National Mortgage Assn.	3	5/1/43	442,223	455,797	0.010%
Federal National Mortgage Assn.	5.5	5/1/44	988,752	1,116,959	0.025%
Federal National Mortgage Assn.	3.5	5/1/47	2,537,468	2,634,098	0.060%
Federal National Mortgage Assn.	4.5	5/1/48	3,422,183	3,705,488	0.084%
Federal National Mortgage Assn.	4.5	5/1/49	3,004,726	3,211,302	0.073%
Federal National Mortgage Assn.	5	6/1/35	116,110	128,205	0.003%
Federal National Mortgage Assn.	6	6/1/36	124,969	143,844	0.003%
Federal National Mortgage Assn.	4.5	6/1/37	2,044	2,212	0.000%
Federal National Mortgage Assn.	5.5	6/1/38	50,045	56,469	0.001%
Federal National Mortgage Assn.	3.5	6/1/38	650,820	674,681	0.015%
Federal National Mortgage Assn.	3.5	6/1/42	75,262	78,884	0.002%
Federal National Mortgage Assn.	3.5	6/1/42	119,681	125,440	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	200,121	210,636	0.005%
Federal National Mortgage Assn.	4	6/1/45	3,284,264	3,466,852	0.079%
Federal National Mortgage Assn.	3.5	6/1/46	639,250	678,197	0.015%
Federal National Mortgage Assn.	3.5	6/1/46	1,133,319	1,186,020	0.027%
Federal National Mortgage Assn.	3	6/1/47	606,905	625,875	0.014%
Federal National Mortgage Assn.	4	6/1/48	5,307,657	5,534,875	0.126%
Federal National Mortgage Assn.	3.5	6/1/49	2,442,145	2,510,242	0.057%
Federal National Mortgage Assn.	8	7/1/26	553	612	0.000%
Federal National Mortgage Assn.	7	7/1/26	3,091	3,299	0.000%
Federal National Mortgage Assn.	5	7/1/35	135,937	150,083	0.003%
Federal National Mortgage Assn.	4.31	7/1/35	36,314	37,816	0.001%
Federal National Mortgage Assn.	5	7/1/35	181,978	200,915	0.005%
Federal National Mortgage Assn.	4.5	7/1/39	67,121	72,690	0.002%
Federal National Mortgage Assn.	4.5	7/1/40	1,267,556	1,374,354	0.031%
Federal National Mortgage Assn.	5	7/1/40	107,505	118,497	0.003%
Federal National Mortgage Assn.	5	7/1/41	341,833	376,746	0.009%
Federal National Mortgage Assn.	3.5	7/1/42	1,413,206	1,481,466	0.034%
Federal National Mortgage Assn.	3.5	7/1/42	99,861	104,658	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	2,064,220	2,172,381	0.049%
Federal National Mortgage Assn.	3	7/1/43	99,458	102,563	0.002%
Federal National Mortgage Assn.	3.5	7/1/45	1,079,497	1,125,459	0.026%
Federal National Mortgage Assn.	4	7/1/46	1,986,168	2,097,706	0.048%
Federal National Mortgage Assn.	3	7/1/46	4,194,801	4,297,233	0.098%
Federal National Mortgage Assn.	4	7/1/48	8,462,269	8,820,206	0.200%
Federal National Mortgage Assn.	4.5	8/1/20	4,135	4,258	0.000%
Federal National Mortgage Assn.	8	8/1/24	156	165	0.000%
Federal National Mortgage Assn.	3	8/1/32	684,950	701,358	0.016%
Federal National Mortgage Assn.	6	8/1/34	1,762,013	2,027,883	0.046%
Federal National Mortgage Assn.	5	8/1/35	348,743	385,262	0.009%
Federal National Mortgage Assn.	6.5	8/1/36	3,863	4,396	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	403,184	455,901	0.010%
Federal National Mortgage Assn.	6	8/1/37	318,255	366,097	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	187,179	211,165	0.005%
Federal National Mortgage Assn.	6.5	8/1/38	333,714	384,475	0.009%
Federal National Mortgage Assn.	4.5	8/1/39	92,473	100,115	0.002%
Federal National Mortgage Assn.	4	8/1/42	2,082,673	2,225,284	0.051%
Federal National Mortgage Assn.	3.5	8/1/42	199,830	209,442	0.005%
Federal National Mortgage Assn.	3.5	8/1/43	3,972,955	4,164,180	0.095%
Federal National Mortgage Assn.	4.5	8/1/44	655,489	710,079	0.016%
Federal National Mortgage Assn.	2.5	8/1/46	1,860,173	1,858,782	0.042%
Federal National Mortgage Assn.	4	8/1/46	1,066,589	1,121,930	0.025%
Federal National Mortgage Assn.	4	8/1/47	5,488,926	5,796,214	0.132%
Federal National Mortgage Assn.	3	8/1/47	3,183,846	3,275,505	0.074%
Federal National Mortgage Assn.	3.5	8/1/47	1,849,742	1,936,178	0.044%
Federal National Mortgage Assn.	4	8/1/47	562,386	591,094	0.013%
Federal National Mortgage Assn.	4	8/1/49	6,314,445	6,561,115	0.149%
Federal National Mortgage Assn.	7	9/1/25	919	979	0.000%
Federal National Mortgage Assn.	7.5	9/1/26	278	299	0.000%
Federal National Mortgage Assn.	7	9/1/26	90	90	0.000%
Federal National Mortgage Assn.	3.5	9/1/28	2,191,274	2,273,930	0.052%
Federal National Mortgage Assn.	5.5	9/1/36	345,799	391,121	0.009%
Federal National Mortgage Assn.	6	9/1/38	281,541	323,133	0.007%
Federal National Mortgage Assn.	4.5	9/1/39	118,435	128,248	0.003%

Federal National Mortgage Assn.	6	9/1/39	35,926	41,356	0.001%
Federal National Mortgage Assn.	5.5	9/1/41	5,967	6,749	0.000%
Federal National Mortgage Assn.	3.5	9/1/43	682,265	716,813	0.016%
Federal National Mortgage Assn.	3.5	9/1/45	2,632,597	2,744,475	0.062%
Federal National Mortgage Assn.	4	9/1/45	164,671	173,749	0.004%
Federal National Mortgage Assn.	3.5	9/1/45	7,510,135	7,887,998	0.179%
Federal National Mortgage Assn.	4	9/1/46	121,870	128,594	0.003%
Federal National Mortgage Assn.	4.5	9/1/46	959,836	1,032,822	0.023%
Federal National Mortgage Assn.	3.5	9/1/46	2,733,109	2,841,216	0.065%
Federal National Mortgage Assn.	5	9/1/48	975,329	1,045,984	0.024%
Federal National Mortgage Assn.	3	9/1/48	1,474,395	1,510,383	0.034%
Federal National Mortgage Assn.	4.5	9/1/48	51,235	53,996	0.001%
Federal Realty Investment Trust	2.75	6/1/23	1,500,000	1,526,441	0.035%
Ferrari			17,161	2,644,338	0.060%
Fidelity National Financial	4.5	8/15/28	2,065,000	2,208,924	0.050%
Fidelity National Information Services	4.25	5/15/28	2,590,000	2,884,131	0.066%
Fidelity National Information Services			149,336	19,825,847	0.450%
Fifth Third Bancorp	3.5	3/15/22	340,000	350,278	0.008%
Fifth Third Bancorp			224,946	6,159,021	0.140%
Fifth Third Bank/Cincinnati OH	3.35	7/26/21	2,665,000	2,721,415	0.062%
First American Financial	4.6	11/15/24	415,000	446,254	0.010%
FirstEnergy Transmission	4.35	1/15/25	1,310,000	1,412,041	0.032%
First Republic Bank			16,353	1,581,335	0.036%
Fiserv	3.2	7/1/26	1,100,000	1,138,775	0.026%
Fiserv			104,232	10,797,393	0.245%
FleetCor Technologies			18,008	5,164,334	0.117%
FLIR Systems			6,523	343,045	0.008%
Flowserve			33,815	1,579,499	0.036%
FMR	4.95	2/1/33	740,000	914,496	0.021%
FNF			8,392	372,689	0.008%
FNMA 30 YR	3	11/1/45	706,736	723,973	0.016%
Ford Motor Credit	5.75	2/1/21	600,000	620,318	0.014%
Fortive			824	742,644	0.017%
Fortive			90,459	6,201,869	0.141%
Fortune Brands Home & Security			13,570	742,279	0.017%
Freddie Mac Multifamily Structured PTCs	2.41	1/25/21	300,936	301,293	0.007%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	1,802,579	1,797,806	0.041%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	1,274,299	1,327,296	0.030%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	1,592,338	1,587,659	0.036%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	426,689	432,513	0.010%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	1,649,481	1,668,158	0.038%
Freddie Mac Multifamily Structured PTCs	1.79	9/25/22	899,852	898,350	0.020%
Freddie Mac STACR Trust 2019-HQA2	2.72	4/25/49	335,668	335,818	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	4.62	12/25/27	449,226	451,366	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	4.87	4/25/28	669,825	676,390	0.015%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	1,255,484	1,258,650	0.029%
Freddie Mac Structured Agency Credit Risk debt Notes	4.77	9/25/28	230,517	231,606	0.005%
Fresenius			132,273	6,187,841	0.141%
Fresnillo	5.5	11/13/23	805,000	879,471	0.020%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	887,935	894,732	0.020%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,006,936	1,021,346	0.023%
Gam Holding			155,087	622,554	0.014%
Garrett Motion			2,628	26,175	0.001%
GATX	4.35	2/15/24	2,105,000	2,250,152	0.051%
GATX	2.6	3/30/20	160,000	160,175	0.004%
GATX	4.85	6/1/21	1,000,000	1,040,924	0.024%
GE			2,104,400	18,813,336	0.427%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	877,000	874,553	0.020%
General Electric	5.5	1/8/20	72,000	72,556	0.002%
General Electric	5.3	2/11/21	232,000	239,580	0.005%
General Motors	4	4/1/25	1,120,000	1,148,579	0.026%
General Motors Financial	4.2	11/6/21	1,335,000	1,376,078	0.031%
George Washington University	4.3	9/15/44	975,000	1,166,604	0.026%
Gilead Sciences	3.25	9/1/22	875,000	905,961	0.021%
Gilead Sciences			22,162	1,404,628	0.032%
GlaxoSmithKline, ADR			213,200	9,099,376	0.207%
Global Payments			84,978	13,511,502	0.307%
GMF Floorplan Owner Revolving Trust	2.22	1/18/22	1,240,000	1,239,649	0.028%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	1,855,000	1,872,310	0.043%
GN Store Nord			83,249	3,374,621	0.077%
Goldman Sachs	6.75	10/1/37	700,000	943,228	0.021%
Goldman Sachs	5.75	1/24/22	380,000	407,969	0.009%

Goldman Sachs	3	4/26/22	3,935,000	3,977,970	0.090%
Goldman Sachs	2.75	9/15/20	1,300,000	1,306,618	0.030%
Goldman Sachs			3,400	704,582	0.016%
Government National Mortgage Assn.	8	10/15/23	503	532	0.000%
Government National Mortgage Assn.	7.5	10/15/25	5,063	5,074	0.000%
Government National Mortgage Assn.	5	10/15/34	612,281	678,649	0.015%
Government National Mortgage Assn.	5	10/15/39	149,625	168,014	0.004%
Government National Mortgage Assn.	4	10/20/41	62,358	66,492	0.002%
Government National Mortgage Assn.	3.5	10/20/44	87,868	92,296	0.002%
Government National Mortgage Assn.	3.5	10/20/45	166,532	174,926	0.004%
Government National Mortgage Assn.	3.5	10/20/45	228,504	240,022	0.005%
Government National Mortgage Assn.	3	10/20/46	2,772,270	2,858,903	0.065%
Government National Mortgage Assn.	5	10/20/47	124,233	133,399	0.003%
Government National Mortgage Assn.	4	10/20/48	842,993	876,670	0.020%
Government National Mortgage Assn.	8	11/15/24	291	311	0.000%
Government National Mortgage Assn.	7.5	11/15/25	3,030	3,037	0.000%
Government National Mortgage Assn.	8	11/15/25	4,725	5,070	0.000%
Government National Mortgage Assn.	8	11/15/25	7,961	8,083	0.000%
Government National Mortgage Assn.	7.5	11/15/25	76	81	0.000%
Government National Mortgage Assn.	7.5	11/15/25	306	307	0.000%
Government National Mortgage Assn.	4.5	11/20/39	476,627	519,188	0.012%
Government National Mortgage Assn.	4.5	11/20/40	1,296,848	1,418,937	0.032%
Government National Mortgage Assn.	3.5	11/20/42	9,189	9,702	0.000%
Government National Mortgage Assn.	5	11/20/42	103,309	114,247	0.003%
Government National Mortgage Assn.	4	11/20/42	18,998	20,260	0.000%
Government National Mortgage Assn.	3	11/20/46	1,129,377	1,164,672	0.026%
Government National Mortgage Assn.	3	11/20/46	721,395	743,911	0.017%
Government National Mortgage Assn.	3	11/20/46	62,875	64,835	0.001%
Government National Mortgage Assn.	4	11/20/47	2,610,363	2,725,476	0.062%
Government National Mortgage Assn.	5	11/20/47	586,666	629,887	0.014%
Government National Mortgage Assn.	4.5	1/1/35	2,177,000	2,275,305	0.052%
Government National Mortgage Assn.	4.5	1/1/36	2,178,000	2,274,308	0.052%
Government National Mortgage Assn.	4	1/1/40	937,000	974,462	0.022%
Government National Mortgage Assn.	4	1/1/40	1,884,000	1,958,771	0.044%
Government National Mortgage Assn.	3.5	1/1/41	6,315,000	6,539,972	0.149%
Government National Mortgage Assn.	3	1/1/42	1,313,000	1,347,492	0.031%
Government National Mortgage Assn.	3	1/1/42	637,000	653,149	0.015%
Government National Mortgage Assn.	8	1/15/23	1,241	1,251	0.000%
Government National Mortgage Assn.	7.5	1/15/26	1,141	1,171	0.000%
Government National Mortgage Assn.	10	1/20/20	6	6	0.000%
Government National Mortgage Assn.	4.5	1/20/41	944,695	1,033,597	0.023%
Government National Mortgage Assn.	3.5	1/20/46	51,023	53,612	0.001%
Government National Mortgage Assn.	5	1/20/48	1,975,029	2,115,811	0.048%
Government National Mortgage Assn.	5.5	1/20/49	318,334	336,157	0.008%
Government National Mortgage Assn.	3.5	1/20/49	815,007	846,056	0.019%
Government National Mortgage Assn.	5	12/20/34	756,627	837,828	0.019%
Government National Mortgage Assn.	3.5	12/20/42	2,096,508	2,226,836	0.051%
Government National Mortgage Assn.	3.5	12/20/45	1,880,522	1,971,238	0.045%
Government National Mortgage Assn.	5	12/20/47	1,872,412	2,010,181	0.046%
Government National Mortgage Assn.	5.5	12/20/48	1,328,004	1,419,763	0.032%
Government National Mortgage Assn.	8.5	2/15/20	331	331	0.000%
Government National Mortgage Assn.	8	2/15/21	941	943	0.000%
Government National Mortgage Assn.	8	2/15/23	777	779	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,368	1,476	0.000%
Government National Mortgage Assn.	7.5	2/15/26	1,766	1,888	0.000%
Government National Mortgage Assn.	4	2/15/41	1,035,206	1,105,624	0.025%
Government National Mortgage Assn.	3.5	2/15/45	103,188	108,291	0.002%
Government National Mortgage Assn.	5.5	2/20/34	224,630	254,076	0.006%
Government National Mortgage Assn.	5.5	2/20/36	1,430	1,606	0.000%
Government National Mortgage Assn.	4	2/20/41	25,978	27,687	0.001%
Government National Mortgage Assn.	3.5	2/20/43	179,733	190,907	0.004%
Government National Mortgage Assn.	4	2/20/44	606,895	647,043	0.015%
Government National Mortgage Assn.	3.5	2/20/45	211,989	222,693	0.005%
Government National Mortgage Assn.	3.5	2/20/46	707,248	742,900	0.017%
Government National Mortgage Assn.	3.5	2/20/46	971,584	1,020,556	0.023%
Government National Mortgage Assn.	5	2/20/48	1,854,295	1,985,413	0.045%
Government National Mortgage Assn.	3.5	2/20/48	7,710,696	8,090,603	0.184%
Government National Mortgage Assn.	3.5	2/20/48	2,602,369	2,730,711	0.062%
Government National Mortgage Assn.	9.5	3/15/21	624	626	0.000%
Government National Mortgage Assn.	7.5	3/15/23	1,844	1,848	0.000%
Government National Mortgage Assn.	7.5	3/15/23	132	132	0.000%
Government National Mortgage Assn.	7.5	3/15/26	1,021	1,091	0.000%

Government National Mortgage Assn.	6.5	3/15/26	2,033	2,250	0.000%
Government National Mortgage Assn.	6.5	3/15/26	13,281	14,700	0.000%
Government National Mortgage Assn.	4.5	3/20/41	77,391	84,666	0.002%
Government National Mortgage Assn.	5	3/20/41	360,706	398,498	0.009%
Government National Mortgage Assn.	3.5	3/20/43	615,895	650,148	0.015%
Government National Mortgage Assn.	3.5	3/20/46	3,792,202	3,965,603	0.090%
Government National Mortgage Assn.	4.5	3/20/47	1,180,977	1,249,261	0.028%
Government National Mortgage Assn.	5.5	3/20/49	1,159,098	1,239,187	0.028%
Government National Mortgage Assn.	8	4/15/22	340	341	0.000%
Government National Mortgage Assn.	7.5	4/15/26	1,043	1,100	0.000%
Government National Mortgage Assn.	6	4/15/36	17,934	20,569	0.000%
Government National Mortgage Assn.	4.5	4/15/41	264,368	287,785	0.007%
Government National Mortgage Assn.	3	4/20/43	788,776	816,398	0.019%
Government National Mortgage Assn.	3.5	4/20/45	45,020	47,289	0.001%
Government National Mortgage Assn.	3	4/20/46	372,129	383,852	0.009%
Government National Mortgage Assn.	3.5	4/20/46	2,959,411	3,095,802	0.070%
Government National Mortgage Assn.	4	4/20/49	3,646,348	3,792,489	0.086%
Government National Mortgage Assn.	4.5	4/20/49	4,597,472	4,809,700	0.109%
Government National Mortgage Assn.	7.5	5/15/24	1,882	1,901	0.000%
Government National Mortgage Assn.	6.5	5/15/24	1,432	1,585	0.000%
Government National Mortgage Assn.	7.5	5/15/26	1,732	1,736	0.000%
Government National Mortgage Assn.	6.5	5/15/28	746	826	0.000%
Government National Mortgage Assn.	4	5/20/41	666,137	710,339	0.016%
Government National Mortgage Assn.	3.5	5/20/43	521,614	554,042	0.013%
Government National Mortgage Assn.	3.5	5/20/45	65,326	68,640	0.002%
Government National Mortgage Assn.	3.5	5/20/45	157,783	165,786	0.004%
Government National Mortgage Assn.	3	5/20/46	900,759	927,241	0.021%
Government National Mortgage Assn.	3.5	5/20/46	2,360,380	2,465,224	0.056%
Government National Mortgage Assn.	4	5/20/46	771,897	818,640	0.019%
Government National Mortgage Assn.	3.5	5/20/46	22,458	23,597	0.001%
Government National Mortgage Assn.	3.5	5/20/46	21,763	22,860	0.001%
Government National Mortgage Assn.	3.5	5/20/46	11,252	11,788	0.000%
Government National Mortgage Assn.	4	5/20/47	2,276,469	2,384,914	0.054%
Government National Mortgage Assn.	5.5	5/20/48	1,736,936	1,863,000	0.042%
Government National Mortgage Assn.	5	5/20/48	296,941	321,343	0.007%
Government National Mortgage Assn.	6.5	6/15/23	306	339	0.000%
Government National Mortgage Assn.	7.5	6/15/23	316	317	0.000%
Government National Mortgage Assn.	4.5	6/15/39	603,209	660,415	0.015%
Government National Mortgage Assn.	9	6/20/20	1,605	1,606	0.000%
Government National Mortgage Assn.	8.5	6/20/25	4,514	4,887	0.000%
Government National Mortgage Assn.	8.5	6/20/26	1,364	1,367	0.000%
Government National Mortgage Assn.	4	6/20/42	168,190	179,324	0.004%
Government National Mortgage Assn.	3.5	6/20/43	930,818	988,686	0.022%
Government National Mortgage Assn.	3.5	6/20/43	569,079	600,807	0.014%
Government National Mortgage Assn.	3.5	6/20/46	1,126,612	1,175,751	0.027%
Government National Mortgage Assn.	3.5	6/20/46	21,270	22,344	0.001%
Government National Mortgage Assn.	4	6/20/48	1,112,860	1,157,329	0.026%
Government National Mortgage Assn.	4.5	6/20/48	626,266	656,841	0.015%
Government National Mortgage Assn.	5	6/20/48	2,135,872	2,267,008	0.051%
Government National Mortgage Assn.	5	6/20/48	379,458	410,556	0.009%
Government National Mortgage Assn.	5	6/20/49	1,601,806	1,699,833	0.039%
Government National Mortgage Assn.	3.5	7/20/42	1,003,122	1,065,477	0.024%
Government National Mortgage Assn.	4	7/20/42	616,323	657,235	0.015%
Government National Mortgage Assn.	3.5	7/20/43	44,957	47,752	0.001%
Government National Mortgage Assn.	3.5	7/20/46	482,582	503,449	0.011%
Government National Mortgage Assn.	3	7/20/46	7,161,246	7,384,989	0.168%
Government National Mortgage Assn.	3.5	7/20/47	871,505	906,043	0.021%
Government National Mortgage Assn.	4	7/20/47	892,002	930,313	0.021%
Government National Mortgage Assn.	4.5	7/20/47	874,440	923,829	0.021%
Government National Mortgage Assn.	4.5	7/20/48	1,076,298	1,132,967	0.026%
Government National Mortgage Assn.	5	7/20/48	137,712	148,967	0.003%
Government National Mortgage Assn.	7.5	8/15/23	59	59	0.000%
Government National Mortgage Assn.	8	8/15/25	95	103	0.000%
Government National Mortgage Assn.	3.75	8/20/23	758	774	0.000%
Government National Mortgage Assn.	6	8/20/34	110,490	127,835	0.003%
Government National Mortgage Assn.	3.5	8/20/42	173,027	183,783	0.004%
Government National Mortgage Assn.	3	8/20/46	4,243,652	4,378,795	0.099%
Government National Mortgage Assn.	4	8/20/47	2,732,828	2,855,782	0.065%
Government National Mortgage Assn.	4.5	8/20/47	3,394,823	3,568,113	0.081%
Government National Mortgage Assn.	5	8/20/47	295,841	317,706	0.007%
Government National Mortgage Assn.	4	8/20/48	243,379	253,471	0.006%
Government National Mortgage Assn.	5	8/20/48	1,677,414	1,781,506	0.040%

Government National Mortgage Assn.	8.5	9/15/23	2,355	2,361	0.000%
Government National Mortgage Assn.	7.5	9/15/25	444	451	0.000%
Government National Mortgage Assn.	6.5	9/15/25	21,822	24,153	0.001%
Government National Mortgage Assn.	7.5	9/15/26	806	902	0.000%
Government National Mortgage Assn.	5	9/15/39	167,824	188,368	0.004%
Government National Mortgage Assn.	5	9/15/39	749,130	841,151	0.019%
Government National Mortgage Assn.	3.5	9/15/41	1,631,810	1,717,337	0.039%
Government National Mortgage Assn.	3	9/15/42	912,104	939,001	0.021%
Government National Mortgage Assn.	4.5	9/20/40	298,733	326,857	0.007%
Government National Mortgage Assn.	4	9/20/42	22,651	24,156	0.001%
Government National Mortgage Assn.	3.5	9/20/43	611,099	647,327	0.015%
Government National Mortgage Assn.	5	9/20/47	2,629,041	2,822,818	0.064%
Government National Mortgage Assn.	4.5	9/20/48	616,897	652,522	0.015%
Government National Mortgage Association	3	11/20/47	780,194	802,882	0.018%
Government National Mortgage Association	3	12/20/47	944,006	976,456	0.022%
Government National Mortgage Association	2.34	9/20/48	818,274	815,827	0.019%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	490,000	491,099	0.011%
Great Portland Estates			369,456	3,408,490	0.077%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	950,000	1,026,284	0.023%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	1,250,000	1,391,127	0.032%
Halliburton			77,756	1,465,701	0.033%
Hamamatsu Photonics KK			90,600	3,380,128	0.077%
Hardee s Funding	4.25	6/20/48	796,950	808,410	0.018%
Hardee s Funding	4.96	6/20/48	1,965,150	2,038,823	0.046%
HCA Healthcare			23,307	2,806,629	0.064%
Healthcare Realty Trust	3.63	1/15/28	1,075,000	1,116,470	0.025%
Healthcare Realty Trust	3.75	4/15/23	1,010,000	1,042,920	0.024%
Heathrow Funding	4.88	7/15/21	935,000	968,902	0.022%
Hess			11,321	684,694	0.016%
Hewlett Packard Enterprise	2.1	10/4/19	1,010,000	1,009,987	0.023%
High Street Funding Trust I	4.11	2/15/28	1,800,000	1,943,428	0.044%
Hilton Worldwide Holdings			47,441	4,417,232	0.100%
Hologic			21,504	1,085,737	0.025%
Home Depot			25,080	5,819,062	0.132%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	1,046,953	1,057,384	0.024%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	2,374,417	2,392,810	0.054%
Honda Motor			99,700	2,610,588	0.059%
Honeywell International			78,136	13,220,611	0.300%
HSBC Bank USA NA/New York NY	5.88	11/1/34	950,000	1,221,088	0.028%
HSBC Holdings	3.26	3/13/23	1,800,000	1,830,893	0.042%
Humana	2.63	10/1/19	300,000	300,003	0.007%
Hyatt Hotels	3.38	7/15/23	275,000	283,816	0.006%
Hydro-Quebec	8.4	1/15/22	200,000	228,669	0.005%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	930,000	937,398	0.021%
Hyundai Capital America	3.45	3/12/21	3,145,000	3,185,080	0.072%
IAC/InterActiveCorp			14,436	3,146,615	0.071%
Iberdrola International BV	6.75	9/15/33	1,000,000	1,303,659	0.030%
IHS Markit			14,382	961,868	0.022%
Illinois State Toll Highway Authority	6.18	1/1/34	470,000	644,671	0.015%
Illinois Tool Works	3.9	9/1/42	1,200,000	1,393,247	0.032%
Illinois Tool Works			4,052	634,097	0.014%
Incyte			3,856	286,231	0.007%
Independence			970,144	4,220,395	0.096%
Indonesia Government International Bond	4.88	5/5/21	1,000,000	1,037,981	0.024%
Ing Groep	3.15	3/29/22	560,000	571,604	0.013%
ING Groep			641,049	6,696,893	0.152%
Inland Valley development Agency	5.5	3/1/33	695,000	786,184	0.018%
Intercontinental Exchange	2.75	12/1/20	965,000	972,395	0.022%
Intercontinental Exchange	3.45	9/21/23	1,440,000	1,508,239	0.034%
Intercontinental Exchange			206,813	19,082,636	0.433%
International Flavors & Fragrances			3,800	466,222	0.011%
International Paper	4.4	8/15/47	1,180,000	1,221,128	0.028%
International Paper			12,832	536,634	0.012%
Interpublic Group of	4	3/15/22	450,000	465,215	0.011%
Interpublic Group of	4.2	4/15/24	585,000	627,008	0.014%
Intesa Sanpaolo	3.38	1/12/23	660,000	665,479	0.015%
Intesa Sanpaolo	3.13	7/14/22	1,875,000	1,878,688	0.043%
Intesa Sanpaolo			1,587,527	3,760,579	0.085%
Intuit			58,034	15,433,562	0.351%
Intuitive Surgical			25,375	13,700,724	0.311%
Invesco Finance	3.13	11/30/22	480,000	491,560	0.011%
Jacobs Engineering Group			61,834	5,657,811	0.128%

JBG SMITH Properties, REIT			6,965	273,098	0.006%
J.B. Hunt Transport Services			19,289	2,134,328	0.048%
Jimmy Johns Funding	3.61	7/30/47	509,600	513,417	0.012%
JobsOhio Beverage System	3.99	1/1/29	1,225,000	1,352,314	0.031%
John deere Capital	2.35	1/8/21	1,255,000	1,262,233	0.029%
Johnson & Johnson			61,498	7,956,611	0.181%
Johnson Matthey			142,746	5,361,643	0.122%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	2,425,000	2,625,894	0.060%
JPMorgan Chase	4.5	1/24/22	2,000,000	2,107,566	0.048%
JPMorgan Chase	3.56	4/23/24	1,875,000	1,953,486	0.044%
JPMorgan Chase	3.38	5/1/23	1,080,000	1,116,609	0.025%
JPMorgan Chase	3.88	7/24/38	2,460,000	2,695,766	0.061%
JPMorgan Chase			195,798	23,043,467	0.523%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.83	10/15/45	1,169,522	1,190,039	0.027%
Juniper Networks			31,733	785,392	0.018%
Kaiser Foundation Hospitals	3.5	4/1/22	625,000	650,735	0.015%
Kansas City Southern			12,963	1,724,209	0.039%
Kering			9,817	5,002,611	0.114%
Keurig Dr Pepper	3.55	5/25/21	1,710,000	1,746,370	0.040%
Keurig Dr Pepper			34,303	937,158	0.021%
KeyBank NA/Cleveland OH	3.35	6/15/21	2,675,000	2,728,230	0.062%
KeyCorp			11,806	210,619	0.005%
Keysight Technologies	3.3	10/30/19	1,870,000	1,870,741	0.042%
Keysight Technologies			68,157	6,628,268	0.151%
Kilroy Realty	4.38	10/1/25	480,000	516,917	0.012%
Kilroy Realty	3.45	12/15/24	1,350,000	1,405,089	0.032%
Kimberly-Clark			15,606	2,216,832	0.050%
Kingfisher			1,718,053	4,366,215	0.099%
Kirin Holdings			150,000	3,191,974	0.072%
KKR			23,365	627,350	0.014%
KLA			9,800	1,562,610	0.035%
Knorr-Bremse			34,113	3,207,035	0.073%
Koninklijke Philips			342,349	15,819,682	0.359%
Kontoor Brands			1,561	54,791	0.001%
Kraft Heinz Foods	4.88	10/1/49	800,000	801,859	0.018%
KT			99,015	2,285,174	0.052%
L3Harris Technologies	3.83	4/27/25	570,000	607,471	0.014%
L3Harris Technologies			37,516	7,827,338	0.178%
Lam Research			7,829	1,809,360	0.041%
Largan Precision			25,000	3,576,025	0.081%
Legrand			50,856	3,627,921	0.082%
Liberty Broadband			23,874	2,498,892	0.057%
Liberty Mutual	4.25	6/15/23	410,000	434,220	0.010%
Liberty Mutual	4.85	8/1/44	1,700,000	1,978,144	0.045%
Linde			71,724	13,894,373	0.316%
Lloyds Banking Group			8,089,213	5,362,477	0.122%
LM Ericsson			649,294	5,185,482	0.118%
L'Oreal			30,975	8,662,772	0.197%
Lowe's			15,719	1,728,461	0.039%
Macquarie Group			71,101	6,302,550	0.143%
Magna International			173,787	9,268,061	0.210%
Manufacturers & Traders Trust	3.26	12/28/20	834,000	834,272	0.019%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	268,040	0.006%
Marathon Petroleum			27,276	1,657,017	0.038%
Marriott			32,864	4,087,296	0.093%
Marsh & McLennan	3.5	6/3/24	3,060,000	3,224,698	0.073%
Marsh & McLennan			107,892	10,794,595	0.245%
Marvell Technology Group			124,678	3,113,210	0.071%
Maryland HHEFA	4.67	7/1/36	1,800,000	2,153,430	0.049%
MassMutual Global Funding II	1.95	9/22/20	1,496,000	1,494,938	0.034%
MasterCard			104,294	28,323,122	0.643%
Match			8,600	614,384	0.014%
Maxim Integrated Products			35,403	2,050,188	0.047%
Mayo Clinic	4	11/15/47	1,500,000	1,718,945	0.039%
McDonald's			78,996	16,961,231	0.385%
McKesson			7,287	995,841	0.023%
Medtronic			116,496	12,653,796	0.287%
Meggitt			1,003,746	7,830,188	0.178%
Melrose Industries			2,228,627	5,521,359	0.125%
Merck			159,062	13,389,839	0.304%
MetLife			48,225	2,274,291	0.052%
Metropolitan Life Global Funding I	3.45	10/9/21	2,605,000	2,678,000	0.061%

Metropolitan Transportation Authority	7.34	11/15/39	240,000	385,778	0.009%
Metropolitan Transportation Authority	5.87	11/15/39	700,000	920,885	0.021%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	500,000	676,520	0.015%
Mexico Government International Bond	4.13	1/21/26	960,000	1,019,770	0.023%
MGM Resorts International			37,972	1,052,584	0.024%
Microchip Technology	3.92	6/1/21	650,000	663,904	0.015%
Microchip Technology			29,162	2,709,441	0.062%
Micron Technology	4.19	2/15/27	1,515,000	1,556,663	0.035%
Micron Technology			282,902	12,122,351	0.275%
Microsoft			704,252	97,912,156	2.224%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	2,640,000	2,896,230	0.066%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	133,307	133,510	0.003%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	1,515,713	1,545,906	0.035%
Mississippi Power	3.95	3/30/28	1,435,000	1,558,625	0.035%
Mitsubishi Corporation			217,200	5,348,095	0.121%
Mitsubishi Electric			684,300	9,128,668	0.207%
Mitsubishi Ufj Financial	3.54	7/26/21	3,420,000	3,494,176	0.079%
Mitsubishi UFJ Financial			1,299,400	6,617,668	0.150%
Mitsubishi UFJ Lease & Finance			532,400	3,088,120	0.070%
Mitsui Fudosan			265,600	6,610,017	0.150%
Mitsui Mining & Smelting			75,000	1,790,442	0.041%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	1,378,076	1,378,555	0.031%
Moncler			132,864	4,735,741	0.108%
Mondelez International			63,049	3,487,871	0.079%
Monster Beverage			24,404	1,416,896	0.032%
Moody's			1,000	204,830	0.005%
Morgan Stanley	4.3	1/27/45	1,150,000	1,328,528	0.030%
Morgan Stanley	3.97	7/22/38	1,445,000	1,580,193	0.036%
Morgan Stanley	6.25	8/9/26	755,000	916,037	0.021%
Morgan Stanley			94,019	4,011,791	0.091%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	1,670,000	1,784,559	0.041%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	1,375,000	1,487,200	0.034%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	2,775,000	2,997,902	0.068%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	495,000	510,126	0.012%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	1,440,000	1,549,054	0.035%
Morocco Government International Bond	4.25	12/11/22	1,400,000	1,467,173	0.033%
Motorola Solutions			49,020	8,353,498	0.190%
Mplx	3.2	9/9/22	2,250,000	2,252,813	0.051%
M&T Bank	3.55	7/26/23	2,740,000	2,872,926	0.065%
Munich Re			38,853	10,035,686	0.228%
Murata Manufacturing			84,200	4,080,966	0.093%
MVW Owner Trust 2013-1	2.15	4/22/30	63,508	63,391	0.001%
Nabors Industries	5.5	1/15/23	675,000	551,813	0.013%
National Bank of Canada			126,800	6,309,134	0.143%
National Grid			452,233	4,896,441	0.111%
National Rural Utilities Cooperative Finance	2.9	3/15/21	3,220,000	3,259,931	0.074%
National Rural Utilities Cooperative Finance	2.35	6/15/20	725,000	726,630	0.017%
NAVER			18,446	2,419,475	0.055%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,980,000	2,033,715	0.046%
Nestle			278,806	30,237,783	0.687%
Netflix			43,100	11,534,422	0.262%
New Jersey Turnpike Authority	7.41	1/1/40	415,000	668,690	0.015%
Newmont Goldcorp	3.63	6/9/21	1,260,000	1,279,097	0.029%
New Orleans Hotel Trust 2019-HNLA	3.62	4/15/32	845,000	845,522	0.019%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	950,000	1,254,247	0.028%
New York City Water & Sewer System	6.01	6/15/42	245,000	368,343	0.008%
New York Life Global Funding	1.5	10/24/19	2,960,000	2,959,186	0.067%
New York Life Global Funding	3.25	8/6/21	2,095,000	2,139,638	0.049%
New York State dormitory Authority	5.63	3/15/39	1,300,000	1,643,044	0.037%
NextEra Energy			132,382	30,843,682	0.701%
Nike			67,308	6,321,567	0.144%
Nippon Telegraph & Telephone			333,300	15,946,313	0.362%
NiSource	3.95	3/30/48	1,775,000	1,876,612	0.043%
NiSource	3.49	5/15/27	1,730,000	1,811,834	0.041%
NiSource			235,438	7,044,305	0.160%
Nordea Bank Abp	2.13	5/29/20	1,500,000	1,500,803	0.034%
Norfolk Southern	3	4/1/22	1,085,000	1,107,433	0.025%
Norfolk Southern			700	125,762	0.003%
Northrop Grumman			45,382	17,008,720	0.386%
Norwegian Cruise Line Holdings			1,907	98,725	0.002%
Novartis			193,728	16,813,078	0.382%
Novo Nordisk			79,768	4,122,108	0.094%

Nstar Electric	2.38	10/15/22	565,000	570,049	0.013%
Nucor	3.95	5/1/28	2,140,000	2,334,804	0.053%
Nutrien	4	12/15/26	830,000	887,689	0.020%
NVIDIA			55,073	9,586,557	0.218%
NVR			270	1,003,685	0.023%
NXP Semiconductors			140,855	15,370,098	0.349%
Occidental Petroleum	3	2/15/27	2,320,000	2,297,788	0.052%
Occidental Petroleum	2.9	8/15/24	2,680,000	2,694,542	0.061%
Occidental Petroleum			45,711	2,032,768	0.046%
Octagon Investment Partners XXIII	3.15	7/15/27	1,320,000	1,315,317	0.030%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	830,000	873,009	0.020%
Omron			75,600	4,165,945	0.095%
Oracle			32,999	1,815,935	0.041%
O Reilly Automotive	4.88	1/14/21	1,000,000	1,028,082	0.023%
O Reilly Automotive	3.8	9/1/22	370,000	384,196	0.009%
O Reilly Automotive	3.6	9/1/27	1,825,000	1,936,922	0.044%
O'Reilly Automotive			4,930	1,964,654	0.045%
Otsuka Holdings			108,800	4,087,080	0.093%
OZLM VIII	3.47	10/17/29	1,945,000	1,939,975	0.044%
OZLM VIII	4.1	10/17/29	1,295,000	1,293,979	0.029%
PACCAR			44,756	3,133,368	0.071%
PACCAR Financial	1.95	2/27/20	920,000	919,687	0.021%
PACCAR Financial	3.1	5/10/21	2,190,000	2,227,188	0.051%
Pacific Gas & Electric	4	12/1/46	368,000	357,880	0.008%
Pacific Gas & Electric	3.95	12/1/47	515,000	499,550	0.011%
PacifiCorp	3.85	6/15/21	900,000	923,654	0.021%
Packaging Corp of America	4.5	11/1/23	395,000	423,096	0.010%
Packaging Corp of America	3.65	9/15/24	785,000	820,575	0.019%
Packaging Corporation of America			59,729	6,337,247	0.144%
Panasonic			484,600	3,949,341	0.090%
Partners Healthcare System	3.44	7/1/21	1,150,000	1,178,541	0.027%
Paycom Software			1,500	314,235	0.007%
PayPal Holdings	2.4	10/1/24	2,720,000	2,735,879	0.062%
PayPal Holdings			119,771	12,407,078	0.282%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	1,250,000	1,255,755	0.029%
PepsiCo			52,432	7,188,427	0.163%
Persimmon			156,253	4,167,275	0.095%
Pertamina Persero PT	4.3	5/20/23	1,250,000	1,317,565	0.030%
Perusahaan Gas Negara	5.13	5/16/24	1,105,000	1,205,640	0.027%
Pfizer			177,885	6,391,408	0.145%
Philadelphia Authority for Industrial development	3.96	4/15/26	805,000	858,404	0.019%
Philip Morris International			66,136	5,021,706	0.114%
PICC Property & Casualty			3,950,000	4,608,991	0.105%
Ping An Insurance			650,000	7,470,916	0.170%
Pioneer Natural Resources			21,189	2,664,941	0.061%
Planet Fitness Master Issuer	4.26	9/5/48	3,093,750	3,162,957	0.072%
PNC Bank NA	3.5	6/8/23	1,330,000	1,392,138	0.032%
PNC Financial Services	3.3	3/8/22	1,100,000	1,135,279	0.026%
PNC Financial Services Group			13,259	1,858,381	0.042%
Pola Orbis Holdings			66,400	1,496,883	0.034%
Port Authority of New York & New Jersey	5.31	8/1/46	1,400,000	1,567,398	0.036%
PPG Industries			17,209	2,039,439	0.046%
PPL Capital Funding	3.1	5/15/26	2,200,000	2,240,106	0.051%
Prcoa Global Funding I	3.45	9/1/23	2,650,000	2,776,068	0.063%
Principal Financial	3.4	5/15/25	2,460,000	2,573,170	0.058%
Procter & Gamble			62,613	7,787,805	0.177%
Progress Energy	4.4	1/15/21	450,000	460,103	0.010%
Progressive			18,893	1,459,484	0.033%
Prologis, REIT			204,615	17,437,290	0.396%
Providence Health & Services Obligated	4.38	10/1/23	1,310,000	1,421,499	0.032%
Province of Alberta Canada	2.2	7/26/22	3,050,000	3,087,051	0.070%
Province of Ontario Canada	2.55	2/12/21	1,980,000	1,997,695	0.045%
Province of Ontario Canada	2.4	2/8/22	2,300,000	2,333,414	0.053%
Province of Quebec Canada	2.88	10/16/24	2,000,000	2,105,766	0.048%
Province of Quebec Canada	3.5	7/29/20	750,000	759,530	0.017%
Prudential			401,615	7,277,725	0.165%
Prysmian			178,908	3,841,625	0.087%
Public Service Co of Colorado	3.2	11/15/20	325,000	327,016	0.007%
Public Storage, REIT			28,875	7,082,171	0.161%
Qualcomm			91,876	7,008,301	0.159%
QUALCOMM	3.25	5/20/27	1,120,000	1,167,496	0.027%
QVC	4.45	2/15/25	140,000	145,001	0.003%

QVC	4.38	3/15/23	770,000	795,642	0.018%
QVC	4.85	4/1/24	1,645,000	1,736,312	0.039%
Raymond James Financial	3.63	9/15/26	210,000	218,985	0.005%
Raymond James Financial			10,376	855,605	0.019%
Recruit Holdings			183,500	5,606,566	0.127%
Regency Centers, REIT			10,242	711,717	0.016%
Regeneron Pharmaceuticals			741	205,553	0.005%
Reinsurance Group of America	5	6/1/21	630,000	657,979	0.015%
REI - SECURITY LENDING COLLATERAL			508,138	5,081,379	0.115%
RELX Capital	3.5	3/16/23	840,000	869,733	0.020%
Renesas Electronics			307,000	2,011,835	0.046%
Republic of Poland Government International Bond	3.25	4/6/26	1,030,000	1,096,448	0.025%
Republic of South Africa Government International Bond	5.5	3/9/20	1,405,000	1,421,516	0.032%
Republic of South Africa Government International Bond	5.88	9/16/25	495,000	540,164	0.012%
Republic Services	3.38	11/15/27	1,045,000	1,107,268	0.025%
Republic Services			9,993	864,894	0.020%
Restaurant Brands International			46,479	3,306,516	0.075%
Rio Tinto			37,933	2,375,933	0.054%
Roche Holding			59,997	17,469,011	0.397%
Rogers Communications	3.63	12/15/25	610,000	650,157	0.015%
Roper Technologies	3	12/15/20	1,160,000	1,171,268	0.027%
Roper Technologies	3.8	12/15/26	1,085,000	1,160,104	0.026%
Roper Technologies	2.95	9/15/29	380,000	381,880	0.009%
Roper Technologies			37,303	13,302,250	0.302%
Ross Stores			101,656	11,166,912	0.254%
Royal Caribbean Cruises			30,474	3,301,248	0.075%
Royal Dutch Shell, ADR			145,700	8,727,430	0.198%
RPM			8,191	563,623	0.013%
Rsa Insurance			496,372	3,256,731	0.074%
Sabine Pass Liquefaction	4.2	3/15/28	1,335,000	1,410,094	0.032%
Salesforce.com			120,405	17,872,918	0.406%
Samsonite International			1,236,000	2,618,489	0.059%
Samsung Electronics			270,280	11,066,363	0.251%
San Diego Gas & Electric	4.1	6/15/49	2,570,000	2,926,942	0.066%
Sanofi			114,954	10,648,550	0.242%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	1,270,000	1,272,821	0.029%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,365,000	1,385,769	0.031%
Santander UK	3.75	11/15/21	1,360,000	1,400,604	0.032%
SBA Tower Trust	2.84	1/15/25	1,135,000	1,136,510	0.026%
Scentre			1,282,252	3,401,881	0.077%
Schlumberger			21,836	746,136	0.017%
Sealed Air			11,135	462,214	0.010%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	530,000	515,657	0.012%
Sempra Energy			10,500	1,241,069	0.028%
Sempra Energy	2.4	2/1/20	2,485,000	2,485,020	0.056%
Sempra Energy			5,577	652,494	0.015%
Sempra Energy			147,956	21,839,785	0.496%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	1,180,170	1,202,460	0.027%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,259,754	2,301,304	0.052%
ServiceNow			46,603	11,830,172	0.269%
Seven & i Holdings			178,700	6,848,727	0.156%
Sherwin-Williams			5,500	3,024,285	0.069%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	2,870,000	2,925,115	0.066%
Siemens			134,901	14,440,554	0.328%
Siemens Healthineers			113,213	4,451,795	0.101%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	103,749	103,683	0.002%
Simon Property Group, REIT			5,203	809,847	0.018%
SL Green Realty, REIT			7,236	591,543	0.013%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	422,000	444,488	0.010%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,230,000	1,272,886	0.029%
SMC			8,800	3,782,487	0.086%
Snap-On			3,948	618,020	0.014%
SOFTBANK GROUP CORP			80,400	3,172,617	0.072%
Sonic Capital	4.03	2/20/48	252,875	259,179	0.006%
Sony			69,800	4,125,752	0.094%
South32			1,339,067	2,361,703	0.054%
South Carolina Public Service Authority	5.78	12/1/41	2,000,000	2,706,220	0.061%
Southeast Supply Header	4.25	6/15/24	905,000	924,786	0.021%
Southern			49,819	2,651,803	0.060%
Southern Company			176,805	10,921,245	0.248%
Southern Power	5.15	9/15/41	1,200,000	1,364,143	0.031%
Spectra Energy Partners	3.38	10/15/26	480,000	495,861	0.011%

Spectra Energy Partners	4.75	3/15/24	1,145,000	1,248,500	0.028%
S&P Global			17,825	4,366,769	0.099%
Splunk			36,841	4,342,080	0.099%
Standard Chartered			495,521	4,159,347	0.094%
Stanley Electric			145,900	3,886,117	0.088%
Starbucks			16,301	1,441,334	0.033%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	1,141,836	1,154,894	0.026%
State Grid Overseas Investment 2016	3.75	5/2/23	1,175,000	1,232,926	0.028%
State Grid Overseas Investment 2016	2.25	5/4/20	2,225,000	2,224,215	0.051%
State of California	7.63	3/1/40	2,200,000	3,609,760	0.082%
State Street	3.1	5/15/23	265,000	274,016	0.006%
State Street			13,816	817,769	0.019%
Stora Enso			436,864	5,257,324	0.119%
Storebrand			701,550	4,435,081	0.101%
Stroeer SE & Co KGaA			48,759	3,712,502	0.084%
Stryker			101,291	21,909,243	0.498%
Sumitomo Corporation			587,500	9,197,583	0.209%
Sumitomo Mitsui Financial	3.75	7/19/23	2,045,000	2,147,250	0.049%
Sumitomo Mitsui Trust Holdings			113,854	4,122,872	0.094%
Sumitomo Rubber Industries			173,400	2,064,843	0.047%
Sun Life Financial			196,200	8,772,984	0.199%
SunTrust Bank/Atlanta GA	3.5	8/2/22	2,730,000	2,786,779	0.063%
Suzuki Motor			101,800	4,336,614	0.098%
Svenska Handelsbanken	3.35	5/24/21	1,825,000	1,859,936	0.042%
Svenska Handelsbanken			726,415	6,795,670	0.154%
Symantec			164,974	3,898,336	0.089%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	920,000	936,742	0.021%
Synchrony Financial			31,948	1,089,107	0.025%
Syngenta Finance	3.7	4/24/20	1,830,000	1,838,292	0.042%
Synopsys			58,860	8,078,535	0.183%
Taiwan Semiconductor Manufacturing			1,434,969	12,744,730	0.289%
Takeda Pharmaceutical, ADR			115,053	1,978,912	0.045%
Tampa Electric	6.15	5/15/37	1,000,000	1,346,877	0.031%
Tapestry			26,900	700,745	0.016%
Targa Resources			54,385	2,184,645	0.050%
Tarrant County Cultural Education Facilities Finance	4.37	11/15/47	1,200,000	1,457,544	0.033%
TC Energy			241,172	12,490,298	0.284%
TD Ameritrade Holding			158,431	7,398,728	0.168%
Teachers Insurance & Annuity Association of America	4.9	9/15/44	1,800,000	2,192,186	0.050%
TechnoPro Holdings			39,900	2,380,954	0.054%
TE Connectivity			40,000	3,727,200	0.085%
Telecom Italia			3,871,434	2,117,678	0.048%
Teleflex			9,000	3,057,750	0.069%
Telefonica Deutschland Holding			1,413,631	3,940,784	0.090%
Telstra			418,239	991,422	0.023%
Tencent Holdings	2.99	1/19/23	960,000	975,495	0.022%
Tencent Holdings	3.6	1/19/28	2,095,000	2,193,179	0.050%
Tencent Holdings			413,900	17,312,581	0.393%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	1,465,000	1,355,125	0.031%
Texas Instruments			53,194	6,874,793	0.156%
Textron			33,854	1,657,492	0.038%
Thermo Fisher Scientific			88,574	25,798,949	0.586%
THK			192,300	5,094,641	0.116%
Thomson Reuters	3.35	5/15/26	405,000	417,151	0.009%
Time Warner Cable	5	2/1/20	485,000	488,914	0.011%
Time Warner Cable	6.55	5/1/37	450,000	540,149	0.012%
Time Warner Cable	6.75	6/15/39	530,000	647,699	0.015%
Time Warner Cable	4	9/1/21	200,000	204,838	0.005%
TJX			31,177	1,737,806	0.039%
T-Mobile US			6,600	519,882	0.012%
Tokio Marine Holdings			165,500	8,878,600	0.202%
Tokyo Electron			29,400	5,648,440	0.128%
Toronto-Dominion Bank	3.25	6/11/21	1,595,000	1,627,713	0.037%
Toronto-Dominion Bank	3.5	7/19/23	1,235,000	1,301,663	0.030%
Toronto-Dominion Bank	3.63	9/15/31	305,000	315,294	0.007%
Tosoh			61,000	812,633	0.018%
Total			240,012	12,496,686	0.284%
Total, ADR			75,398	3,920,696	0.089%
Towd Point Mortgage Trust 2015-3	3	3/25/54	440,600	441,799	0.010%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	552,126	551,838	0.013%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	719,688	722,197	0.016%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	536,763	537,613	0.012%

Towd Point Mortgage Trust 2016-2	2.75	8/25/55	610,734	613,134	0.014%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	662,914	660,222	0.015%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	387,458	390,988	0.009%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	1,154,055	1,165,020	0.026%
Towd Point Mortgage Trust 2018-1	3	1/25/58	602,386	609,947	0.014%
Toyota Motor	3.18	7/20/21	1,505,000	1,537,329	0.035%
Toyota Motor			169,500	11,383,658	0.259%
Toyota Motor Credit	2.95	4/13/21	2,690,000	2,731,714	0.062%
Transcontinental Gas Pipe Line	4.6	3/15/48	1,645,000	1,792,678	0.041%
TransUnion			15,050	1,220,706	0.028%
Transurban Finance Co Pty	4.13	2/2/26	335,000	355,761	0.008%
Transurban Finance Co Pty	3.38	3/22/27	395,000	401,316	0.009%
Travelers	6.25	6/15/37	750,000	1,061,003	0.024%
Trinity Health	4.13	12/1/45	725,000	839,847	0.019%
TRP Inflation Protected Bond - I			1,153	14,068	0.000%
TRP Institutional High Yield - Inst			18,427,388	162,161,015	3.683%
TRP Real Assets - I			5,527,387	62,791,118	1.426%
TRP Treasury Reserve	2.04		61,204,099	61,204,099	1.390%
Tyson Foods			295,202	25,428,700	0.578%
Ubs Group Funding Switzerland	3.49	5/23/23	1,040,000	1,068,485	0.024%
Ulta Beauty			6,484	1,625,215	0.037%
Umicore			116,891	4,416,537	0.100%
Unibail-Rodamco-Westfield			20,815	3,034,408	0.069%
Unilever			342,321	20,574,056	0.467%
Union Pacific			15,958	2,584,877	0.059%
United Airlines 2014-1 Class B Pass Through Trust	4.75	4/11/22	336,360	346,194	0.008%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	1,256,386	1,296,260	0.029%
United Airlines 2019-1 Class AA Pass Through Trust	4.15	8/25/31	1,265,000	1,381,966	0.031%
United Airlines Holdings			56,150	4,964,222	0.113%
Unitedhealth	4.7	2/15/21	835,000	857,456	0.019%
Unitedhealth	3.75	7/15/25	645,000	694,075	0.016%
Unitedhealth	4.75	7/15/45	1,235,000	1,498,190	0.034%
Unitedhealth	3.5	8/15/39	2,090,000	2,168,262	0.049%
UnitedHealth Group			62,798	13,647,261	0.310%
United Overseas Bank	3.2	4/23/21	3,300,000	3,350,368	0.076%
United Overseas Bank			330,500	6,142,347	0.140%
United Technologies	3.35	8/16/21	1,445,000	1,476,922	0.034%
United Technologies			5,400	737,208	0.017%
University of California	4.6	5/15/31	1,625,000	1,910,269	0.043%
University of California	5.77	5/15/43	750,000	1,020,158	0.023%
University of California	4.13	5/15/45	365,000	416,166	0.009%
Unum	5.63	9/15/20	200,000	205,862	0.005%
UPS			129,017	15,458,817	0.351%
U.S. Bancorp			45,143	2,498,214	0.057%
U.S. Treasury Bonds	1.63	11/15/22	315,000	315,492	0.007%
U.S. Treasury Bonds	2.25	11/15/24	17,385,000	17,958,162	0.408%
U.S. Treasury Bonds	6.5	11/15/26	5,425,000	7,200,840	0.164%
U.S. Treasury Bonds	2	11/15/26	36,270,000	37,199,419	0.845%
U.S. Treasury Bonds	3.13	11/15/41	4,995,000	5,957,318	0.135%
U.S. Treasury Bonds	2.75	11/15/42	3,000,000	3,369,375	0.077%
U.S. Treasury Bonds	3	11/15/44	2,990,000	3,515,586	0.080%
U.S. Treasury Bonds	3	11/15/45	11,185,000	13,205,291	0.300%
U.S. Treasury Bonds	2.25	2/15/27	21,695,000	22,637,377	0.514%
U.S. Treasury Bonds	2.75	2/15/28	5,000,000	5,428,906	0.123%
U.S. Treasury Bonds	3.5	2/15/39	820,000	1,027,819	0.023%
U.S. Treasury Bonds	4.75	2/15/41	1,350,000	1,997,156	0.045%
U.S. Treasury Bonds	3.13	2/15/43	3,715,000	4,434,201	0.101%
U.S. Treasury Bonds	2.5	2/15/46	2,975,000	3,205,563	0.073%
U.S. Treasury Bonds	3	2/15/47	1,150,000	1,364,008	0.031%
U.S. Treasury Bonds	3	2/15/48	2,000,000	2,376,250	0.054%
U.S. Treasury Bonds	2.13	5/15/25	2,840,000	2,920,763	0.066%
U.S. Treasury Bonds	3	5/15/45	10,640,000	12,538,575	0.285%
U.S. Treasury Bonds	2.63	8/15/20	1,650,000	1,660,828	0.038%
U.S. Treasury Bonds	7.25	8/15/22	100,000	115,750	0.003%
U.S. Treasury Bonds	2.88	8/15/28	17,710,000	19,475,466	0.442%
U.S. Treasury Bonds	3.63	8/15/43	11,460,000	14,792,353	0.336%
U.S. Treasury Bonds	2.88	8/15/45	4,185,000	4,826,482	0.110%
U.S. Treasury Bonds	2.25	8/15/46	8,700,000	8,928,375	0.203%
U.S. Treasury Bonds	2.75	8/15/47	20,310,000	23,007,422	0.523%
U.S. Treasury Bonds	3	8/15/48	10,455,000	12,444,717	0.283%
U.S. Treasury Bonds	2.25	8/15/49	3,500,000	3,603,359	0.082%
U.S. Treasury Notes	2.5	1/31/24	13,165,000	13,675,144	0.311%

U.S. Treasury Notes	1.63	6/30/21	8,000,000	7,990,000	0.181%
U.S. Treasury Notes	2.75	7/31/23	24,600,000	25,672,406	0.583%
Utah Transit Authority	5.94	6/15/39	900,000	1,255,509	0.029%
Veeva Systems			2,100	320,649	0.007%
Vendee Mortgage Trust 1996-3	9.79	3/15/25	163	165	0.000%
Ventas, REIT			69,278	5,059,372	0.115%
Vereit Operating Partnership	3.95	8/15/27	1,490,000	1,570,000	0.036%
VeriSign			4,002	754,897	0.017%
Verizon Communications	4.27	1/15/36	870,000	979,823	0.022%
Verizon Communications	5.25	3/16/37	2,475,000	3,077,333	0.070%
Verizon Communications			70,624	4,262,865	0.097%
Vertex Pharmaceuticals			68,618	11,625,262	0.264%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,023,356	1,026,240	0.023%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	884,261	891,566	0.020%
V. F.			34,179	3,041,589	0.069%
Virginia Commonwealth Transportation Board	5.35	5/15/35	690,000	864,736	0.020%
Virginia Public Building Authority	5.9	8/1/30	755,000	972,485	0.022%
Visa	2.15	9/15/22	2,420,000	2,444,251	0.056%
Visa			192,306	33,078,555	0.751%
Vistra Operations	3.55	7/15/24	1,370,000	1,381,988	0.031%
VMware			27,551	4,134,303	0.094%
Vodafone	4.88	6/19/49	2,045,000	2,279,420	0.052%
Vodafone	4.25	9/17/50	775,000	790,324	0.018%
Vodafone, ADR			392,763	7,819,911	0.178%
Volkswagen Group of America Finance	4	11/12/21	2,595,000	2,680,809	0.061%
Volkswagen Group of America Finance	2.7	9/26/22	335,000	336,506	0.008%
Vornado Realty Trust, REIT			7,596	483,637	0.011%
Voya Financial			23,858	1,298,830	0.029%
Vulcan Materials	4.5	6/15/47	590,000	626,994	0.014%
Wabtec			18,199	1,307,780	0.030%
Wal-Mart			79,124	9,390,436	0.213%
Walt Disney	3.7	10/15/25	525,000	567,442	0.013%
Walt Disney	4.5	2/15/21	475,000	491,741	0.011%
Walt Disney			31,582	4,115,766	0.093%
Waste Connections			35,986	3,310,712	0.075%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	720,000	726,360	0.016%
Weibo	3.5	7/5/24	1,390,000	1,413,269	0.032%
Welcia Holdings			53,300	2,693,707	0.061%
WellCare Health Plans			13,272	3,439,704	0.078%
Wells Fargo			556,287	28,059,116	0.637%
Wells Fargo Bank NA	2.08	9/9/22	4,400,000	4,386,633	0.100%
Westlake Chemical			8,038	526,650	0.012%
Westpac Banking	2.15	3/6/20	1,200,000	1,200,650	0.027%
Weyerhaeuser, REIT			50,198	1,390,485	0.032%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	610,000	658,376	0.015%
Williams	5.25	3/15/20	775,000	781,798	0.018%
Williams	5.1	9/15/45	1,735,000	1,902,072	0.043%
Willis North America	3.6	5/15/24	820,000	849,331	0.019%
Willis North America	4.5	9/15/28	1,370,000	1,512,047	0.034%
Willis Towers Watson			80,631	15,559,364	0.353%
Wilmar International			1,527,800	4,123,501	0.094%
Woodside Finance	3.7	3/15/28	1,187,000	1,220,593	0.028%
Woodside Finance	3.7	9/15/26	738,000	761,612	0.017%
Workday			38,874	6,607,025	0.150%
World Omni Auto Receivables Trust 2016	1.77	9/15/21	525,210	524,760	0.012%
WorleyParsons			420,631	3,690,119	0.084%
WP Carey	3.85	7/15/29	2,755,000	2,915,385	0.066%
WPP			482,842	6,045,807	0.137%
WPP Finance 2010	3.75	9/19/24	1,310,000	1,361,390	0.031%
Wynn Resorts			7,719	839,210	0.019%
Xilinx			8,381	803,738	0.018%
Xylem			600	47,772	0.001%
Yahoo! Japan			734,300	2,068,807	0.047%
Yum! Brands			37,694	4,275,630	0.097%
YY, ADR			55,073	3,096,755	0.070%
Zalando			69,011	3,150,998	0.072%
Zimmer Biomet Holdings			22,170	3,043,276	0.069%
Zoetis			21,002	2,616,639	0.059%
Zoom Video Communications			1,686	128,473	0.003%
Zurich Insurance Group			20,751	7,947,802	0.181%
Miscellaneous Securities ‡				1,302,692	
Total Investments in Securities				4,410,582,921	

‡ 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
FVZ9 5YR US NOTE FUT DEC 19	208	12/31/2019	24,782,876	9,043	0.563%
TUZ9 2YR US NOTE FUT DEC 19	370	12/31/2019	79,735,000	(171,702)	1.811%
TYZ9 UST 10YR FUT DEC 19	(114)	12/19/2019	(14,855,625)	(72,898)	(0.337%)
USZ9 UST 30YR FUT DEC 19	73	12/19/2019	11,848,813	(21,399)	0.269%

Total Futures Contracts (256,956)

NET ASSETS 4,403,028,574

NET ASSET VALUE PER SHARE

Balanced Fund Shares 24.10

(\$3,715,137,476 / 154,147,622 Shares Outstanding)

Balanced Fund - I Class Shares 24.10

(\$687,891,098 / 28,544,218 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.