

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
58.com			5,864	0	0.000%
Aalberts			3,017	152,581	0.014%
ABB			15,648	476,035	0.044%
Abbott Laboratories	1.15	1/30/28	190,000	181,498	0.017%
Abbott Laboratories			7,077	848,108	0.078%
AbbVie	2.95	11/21/26	145,000	153,758	0.014%
AbbVie	3.6	5/14/25	240,000	260,617	0.024%
AbbVie	4.5	5/14/35	30,000	34,899	0.003%
AbbVie	4.7	5/14/45	95,000	112,575	0.010%
AbbVie			25,221	2,729,417	0.251%
Abcam			26,591	510,075	0.047%
Acadia Realty Trust, REIT			8,923	169,269	0.016%
Adidas			1,657	517,632	0.048%
Advanced Micro Devices			12,728	999,148	0.092%
Adyen			41	91,488	0.008%
Aedas Homes SAU			16,093	422,616	0.039%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	155,433	0.014%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	158,984	0.015%
AES			3,439	354,102	0.033%
AES			17,487	468,826	0.043%
AGCO			311	44,675	0.004%
Agilent Technologies	3.88	7/15/23	65,000	69,259	0.006%
Agilent Technologies			10,389	1,320,857	0.122%
Agnico Eagle Mines			1,414	81,744	0.008%
Agree Realty, REIT			50	3,366	0.000%
AHS Hospital	5.02	7/1/45	20,000	25,579	0.002%
Aia	3.6	4/9/29	265,000	285,162	0.026%
Aia	0.71	9/20/21	295,000	295,257	0.027%
AIA Group			215,200	2,633,353	0.242%
Aida Engineering			8,900	80,004	0.007%
AIFUL			26,800	77,695	0.007%
AIG Global Funding	3.35	6/25/21	130,000	130,894	0.012%
Air Arabia			254,522	87,491	0.008%
Airbus			16,939	1,921,177	0.177%
Air Lease	3.5	1/15/22	75,000	76,760	0.007%
Air Lease	3.63	4/1/27	45,000	47,414	0.004%
Air Liquide			4,133	674,820	0.062%
Airports Corp of Vietnam JSC			7,500	23,987	0.002%
Airports of Thailand			107,300	236,918	0.022%
Air Products & Chemicals			300	84,402	0.008%
Aixtron			23,391	531,669	0.049%
AJ Bell			19,886	114,931	0.011%
Aker BP			1,656	46,976	0.004%
Akzo Nobel			14,365	1,603,793	0.148%
Alamo			189	29,512	0.003%
Alamos Gold			1,372	10,721	0.001%
Albemarle			66	9,643	0.001%
Alcon			12,358	867,227	0.080%
Alcon Finance	2.6	5/27/30	235,000	234,580	0.022%
Alexander & Baldwin, REIT			577	9,688	0.001%
Alexandria Real Estate, REIT			1,468	241,192	0.022%
Alexion Pharmaceuticals			3,591	549,100	0.051%
Alibaba Group Holding			48,620	1,381,422	0.127%
Alibaba Group Holding, ADR			23,276	5,277,367	0.486%
Alicorp SAA			17,255	35,261	0.003%
Align Technology			155	83,937	0.008%
Alphabet Class A			452	932,259	0.086%
Alphabet Class C			7,851	16,240,814	1.495%
Al Rajhi Bank			15,517	408,965	0.038%
Alrosa			22,040	30,845	0.003%
ALS Queensland			3,667	27,114	0.002%
Alstom			3,070	152,969	0.014%
Altria	4.75	5/5/21	20,000	20,075	0.002%
Altria	2.35	5/6/25	40,000	41,459	0.004%
Altus Group			3,524	169,484	0.016%

Amadeus IT			16,152	1,150,476	0.106%
Amazon.com	2.8	8/22/24	50,000	53,509	0.005%
Amazon.com	3.88	8/22/37	150,000	170,895	0.016%
Amazon.com			3,814	11,800,821	1.086%
Ambea			16,731	138,842	0.013%
Ambu			8,353	392,279	0.036%
Amcor			50,610	592,713	0.055%
Ameren			6,106	496,784	0.046%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	23,697	23,519	0.002%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	174,984	172,982	0.016%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	251,045	0.023%
American Campus Communities, REIT			9,785	422,418	0.039%
American Electric Power			431	36,506	0.003%
American Express			254	35,926	0.003%
American International Group			63,668	2,942,098	0.271%
Amplifon			17,189	639,614	0.059%
Ams			9,592	190,984	0.018%
Analog Devices			8,503	1,318,645	0.121%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	229,515	229,054	0.021%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	75,203	75,053	0.007%
Anglo American			4,561	178,645	0.016%
Anglo American Capital	2.63	9/10/30	200,000	195,973	0.018%
Anglo American Platinum			428	62,422	0.006%
AngloGold Ashanti			2,361	51,392	0.005%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	106,960	0.010%
Anheuser-Busch InBev SA/NV			7,664	481,781	0.044%
Anhui Conch Cement			97,000	633,432	0.058%
Anhui Conch Cement			17,800	139,287	0.013%
Anthem	4.65	1/15/43	20,000	23,445	0.002%
Anthem	4.1	3/1/28	130,000	144,768	0.013%
Anthem			5,545	1,990,378	0.183%
Antofagasta			20,614	480,164	0.044%
Aon	2.2	11/15/22	195,000	200,270	0.018%
Aon	3.88	12/15/25	25,000	27,621	0.003%
Apartment Income REIT, REIT			1,829	78,208	0.007%
Appalachian Power	4.45	6/1/45	40,000	45,247	0.004%
Appier			2,100	30,535	0.003%
Apple	3.2	5/11/27	300,000	326,951	0.030%
Apple	3.2	5/13/25	260,000	282,114	0.026%
Apple			34,922	4,265,722	0.393%
Apple Hospitality REIT, REIT			9,216	134,277	0.012%
Applied Materials			29,432	3,932,115	0.362%
Aptiv	4.15	3/15/24	15,000	16,346	0.002%
Aptiv			770	106,183	0.010%
ArcelorMittal			2,916	83,927	0.008%
Argenx, ADR			1,208	332,671	0.031%
Aritzia			4,500	104,560	0.010%
Array Technologies			8,032	239,514	0.022%
Aruhi			10,500	171,452	0.016%
Asahi Group Holdings			4,600	194,722	0.018%
Asahi Kasei			28,600	330,150	0.030%
Ascential			153,200	711,228	0.065%
Ashtead			17,886	1,067,717	0.098%
Asia Commercial Bank/Vietnam			55,000	81,755	0.008%
Asics			6,800	108,740	0.010%
ASML Holding			2,380	1,469,317	0.135%
ASML Holding			5,463	3,351,929	0.308%
ASOS			16,331	1,245,722	0.115%
Assa Abloy			23,790	684,686	0.063%
Astellas Pharma			62,800	967,390	0.089%
Astra International			765,800	279,091	0.026%
Astral Polytechnik			7,123	158,907	0.015%
AstraZeneca			7,814	779,904	0.072%
AstraZeneca, ADR			32,192	1,600,586	0.147%
Atlas Copco			615	32,052	0.003%
Atlassian			677	142,685	0.013%
Atotech			1,801	36,470	0.003%
Atrium Hotel Portfolio Trust 2017-ATRM	1.04	12/15/36	150,000	149,952	0.014%
AT&T	2.75	6/1/31	215,000	213,579	0.020%
AT&T	3	6/30/22	150,000	154,188	0.014%
Attijariwafa Bank			3,452	160,398	0.015%
Auction Technology			8,647	97,750	0.009%

Aumann			1,212	20,712	0.002%
Ausgrid Finance Pty	3.85	5/1/23	105,000	110,243	0.010%
Australia & New Zealand Banking			13,811	296,529	0.027%
Auto1			2,385	135,230	0.012%
Autoliv			2,439	225,741	0.021%
Automatic Data Processing			405	76,330	0.007%
AutoZone	3.13	4/21/26	170,000	182,388	0.017%
AutoZone	3.75	6/1/27	70,000	77,175	0.007%
AutoZone			247	346,862	0.032%
AvalonBay Communities, REIT			1,344	247,981	0.023%
Avanza Holding Bank			8,723	270,863	0.025%
Avery Dennison			4,683	860,033	0.079%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	150,000	151,460	0.014%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	105,000	112,294	0.010%
Aviva			86,532	487,754	0.045%
Avolon Holdings Funding	5.25	5/15/24	215,000	232,200	0.021%
Avolon Holdings Funding	3.95	7/1/24	70,000	73,325	0.007%
AXA			47,164	1,266,081	0.117%
Axis Bank			28,004	269,138	0.025%
B2Gold			6,694	28,817	0.003%
Bafang Electric Suzhou			7,500	219,938	0.020%
Baidu	3.88	9/29/23	210,000	224,804	0.021%
Baidu, ADR			1,321	287,384	0.026%
Ball			4,569	387,177	0.036%
Baltimore Gas & Electric	3.35	7/1/23	225,000	237,753	0.022%
Banca Mediolanum			22,262	210,003	0.019%
Banca Transilvania			390,950	223,684	0.021%
Banco Comercial Portugues			384,679	52,319	0.005%
Banco Santander	3.85	4/12/23	200,000	212,367	0.020%
Banco Santander	3.49	5/28/30	200,000	209,497	0.019%
Banco Santander Chile, ADR			25,768	639,819	0.059%
Bank Central Asia			259,600	555,959	0.051%
Bank for Foreign Trade of Vietnam			29,300	120,676	0.011%
Bank of America	4.45	3/3/26	50,000	56,014	0.005%
Bank of America	3.55	3/5/24	100,000	105,470	0.010%
Bank of America	3.5	4/19/26	400,000	438,681	0.040%
Bank of America	4.24	4/24/38	120,000	136,705	0.013%
Bank of America	0.85	6/25/22	250,000	250,245	0.023%
Bank of America			77,443	2,996,270	0.276%
Bank Of Georgia			2,916	44,219	0.004%
Bank of Montreal	3.1	4/13/21	215,000	215,139	0.020%
Bank of Nova Scotia	3.13	4/20/21	205,000	205,241	0.019%
Banner Health	1.9	1/1/31	65,000	61,690	0.006%
Barco			4,289	100,608	0.009%
Barrick Gold			10,258	203,495	0.019%
Barry Callebaut			480	1,086,760	0.100%
BASF			6,566	545,654	0.050%
Bausch Health			12,581	399,321	0.037%
Bawag			19,841	1,023,418	0.094%
Bayer			15,454	979,366	0.090%
Bayer US Finance II	3.5	6/25/21	310,000	310,830	0.029%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	50,000	49,270	0.005%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	163,278	0.015%
Becton Dickinson And	2.82	5/20/30	115,000	117,226	0.011%
Becton Dickinson And	3.7	6/6/27	183,000	201,415	0.019%
Becton, Dickinson & Company			142	34,527	0.003%
Beiersdorf			1,849	195,367	0.018%
Beijer Ref			1,569	68,895	0.006%
Beijing Enterprises Holdings			30,500	107,952	0.010%
Beijing Enterprises Urban Resources			464,000	73,115	0.007%
Beijing Shunxin Agriculture			14,900	106,742	0.010%
Benefit One			5,900	157,060	0.014%
Benesse Holdings			3,300	69,515	0.006%
Berkshire Hathaway	2.75	3/15/23	35,000	36,547	0.003%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	31,069	0.003%
Bhp			14,303	411,812	0.038%
Bhp			45,810	1,589,122	0.146%
Big Yellow			1,750	26,882	0.002%
BIM Birlisik Magazalar			20,104	172,192	0.016%
Biogen	3.63	9/15/22	90,000	93,981	0.009%
BioMerieux			610	77,603	0.007%
Blackstone Hedge Fund Solutions			60,993	79,687,688	7.333%

Bluescape Opportunities Acquisition			993	10,585	0.001%
BlueScope Steel			2,175	32,096	0.003%
Blue Star			8,250	106,969	0.010%
BM&FBOVESPA			52,000	505,066	0.046%
BMW US Capital	2.95	4/14/22	295,000	302,716	0.028%
BNP Paribas			16,985	1,034,884	0.095%
Boardwalk Pipelines	4.95	12/15/24	10,000	11,198	0.001%
Boa Vista Servicos			41,661	86,081	0.008%
Boliden			5,460	202,584	0.019%
Boohoo			52,064	243,785	0.022%
Booking Holdings	3.65	3/15/25	30,000	32,577	0.003%
Booking Holdings			236	549,842	0.051%
Boral Finance Pty	3	11/1/22	10,000	10,247	0.001%
Borregaard			1,232	26,834	0.002%
BP, ADR			8,861	215,765	0.020%
BP Capital Markets America	1.75	8/10/30	180,000	169,754	0.016%
Bpce	4.5	3/15/25	400,000	439,344	0.040%
Bpce	4	9/12/23	265,000	285,746	0.026%
BRAC Bank			421,966	203,141	0.019%
BRD-Groupe Societe Generale			25,713	97,259	0.009%
Brembo			6,634	82,578	0.008%
Bridgestone			3,900	158,554	0.015%
Bright Horizons Family Solutions			2,187	374,961	0.035%
Bristol-Myers Squibb	2.9	7/26/24	163,000	174,347	0.016%
Bristol-Myers Squibb	3.55	8/15/22	250,000	260,691	0.024%
British American Tobacco			4,772	181,386	0.017%
Brixmor Operating Partnership	3.9	3/15/27	25,000	27,188	0.003%
Brixmor Operating Partnership	4.05	7/1/30	80,000	85,946	0.008%
Broadcom			5,327	2,469,917	0.227%
Brunello Cucinelli			2,293	98,614	0.009%
BTG Hotels			26,373	110,017	0.010%
Bucher Industries			49	24,969	0.002%
Bunzl			5,732	183,467	0.017%
Burberry			32,006	837,272	0.077%
Burlington Northern Santa Fe	3.05	9/1/22	65,000	67,043	0.006%
Burlington Stores			1,425	425,790	0.039%
Bytes Technology			21,048	115,842	0.011%
Cactus			1,057	32,365	0.003%
CAE			5,078	144,699	0.013%
Cairn Homes			117,038	142,830	0.013%
Cairo Investment & Real Estate Dev Co			67,387	57,891	0.005%
Camden Property Trust, REIT			2,862	314,562	0.029%
Cameron LNG	3.7	1/15/39	30,000	31,739	0.003%
Cameron LNG	2.9	7/15/31	40,000	40,620	0.004%
Canadian Apartment Properties REIT			809	34,672	0.003%
Canadian Natural Resources	2.95	1/15/23	175,000	181,563	0.017%
Canadian Natural Resources	2.95	7/15/30	110,000	109,775	0.010%
CANCOM			2,172	125,256	0.012%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	100,000	103,788	0.010%
Capcom			3,600	117,112	0.011%
CapitaLand			11,500	32,222	0.003%
Capital One Financial	3.2	1/30/23	230,000	240,891	0.022%
Capitec Bank Holdings			5,341	513,441	0.047%
Cardinal Health	3.41	6/15/27	125,000	134,837	0.012%
Cardinal Health	3.75	9/15/25	80,000	87,508	0.008%
Carel Industries			12,698	258,560	0.024%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	1,932	1,935	0.000%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	24,450	24,638	0.002%
CarMax Auto Owner Trust 2021-1	1.28	7/15/27	90,000	88,939	0.008%
Carvana			2,126	557,862	0.051%
Caterpillar			16,675	3,866,432	0.356%
Caterpillar Financial Services	3.15	9/7/21	250,000	253,001	0.023%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	25,000	26,601	0.002%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	60,058	0.006%
CD 2017-CD3 Mortgage Trust	3.98	2/10/50	110,000	117,072	0.011%
Cedar Fair			16,224	806,008	0.074%
Celanese			159	23,820	0.002%
Cellnex Telecom			10,514	606,113	0.056%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	291,144	0.027%
Centamin			4,104	5,882	0.001%
Centene			6,856	438,167	0.040%
Centerra Gold			683	6,044	0.001%

Centra Health	4.7	1/1/48	385,000	404,583	0.037%
Central Japan Railway			1,500	224,581	0.021%
Ceridian HCM Holding			4,266	359,496	0.033%
CF Industries			888	40,297	0.004%
Challenger Ltd/Australia			27,149	132,283	0.012%
ChampionX			1,295	28,140	0.003%
Charles Schwab			52,911	3,448,739	0.317%
Charter Communications			1,764	1,088,423	0.100%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	273,443	0.025%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	56,670	0.005%
Chevron			940	98,503	0.009%
China Feihe			79,000	224,284	0.021%
China Mengniu Dairy			296,000	1,705,184	0.157%
China Merchants Bank			61,000	467,333	0.043%
China Molybdenum			24,000	14,653	0.001%
China Overseas Land & Investment			102,000	266,625	0.025%
China Resources Beer Holdings			76,000	599,015	0.055%
China Resources Mixc Lifestyle Services			29,200	175,085	0.016%
China Steel			51,000	46,399	0.004%
Chipotle Mexican Grill			327	464,608	0.043%
Chubb			9,146	1,444,794	0.133%
Chugai Pharmaceutical			6,900	280,373	0.026%
Cia Siderurgica Nacional			4,200	28,153	0.003%
Cie Automotive			3,514	92,183	0.008%
Cigna	3.25	4/15/25	250,000	267,548	0.025%
Cigna	3.75	7/15/23	63,000	67,362	0.006%
Cigna			3,413	825,059	0.076%
Cintas			449	153,248	0.014%
Citibank NA	3.4	7/23/21	250,000	251,876	0.023%
Citigroup	3.89	1/10/28	315,000	345,924	0.032%
Citigroup	4.08	4/23/29	100,000	110,763	0.010%
Citigroup	4.45	9/29/27	70,000	78,689	0.007%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	27,461	0.003%
Citigroup Mortgage Loan Trust	2.5	8/25/50	141,576	143,849	0.013%
Citizens Financial			10,993	485,341	0.045%
Citrix Systems			214	30,037	0.003%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	22,431	0.002%
CK Hutchison Holdings			23,500	187,749	0.017%
Clarivate			35,165	928,004	0.085%
Clicks Group			19,843	323,674	0.030%
Close Brothers			4,849	103,638	0.010%
CME Group			3,656	746,665	0.069%
CMS Energy	4.88	3/1/44	25,000	29,834	0.003%
Cnh Equipment Trust 2017	2.08	2/15/23	6,500	6,534	0.001%
Cnh Equipment Trust 2019	2.35	4/15/27	170,000	176,800	0.016%
Cnh Industrial			14,674	227,157	0.021%
Coca-Cola Bottlers Japan			4,500	78,535	0.007%
Cochlear			1,118	179,836	0.017%
Coconala			6,800	126,696	0.012%
Cold Storage Trust 2020-ICE5	1.41	11/15/37	137,619	137,705	0.013%
Cold Storage Trust 2020-ICE5	1.76	11/15/37	155,313	155,458	0.014%
Coloplast			3,118	468,782	0.043%
Comcast	1.95	1/15/31	155,000	148,873	0.014%
Comcast	2.65	2/1/30	225,000	229,917	0.021%
Comcast			10,025	542,453	0.050%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	43,936	0.004%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	65,689	0.006%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	109,945	0.010%
CommonSpirit Health	2.76	10/1/24	95,000	100,612	0.009%
CommonSpirit Health	2.78	10/1/30	50,000	50,308	0.005%
CommonSpirit Health	2.95	11/1/22	25,000	25,927	0.002%
Compania de Minas Buenaventura, ADR			1,446	14,503	0.001%
Compass Group			16,188	327,059	0.030%
ConocoPhillips	3.75	10/1/27	25,000	27,594	0.003%
ConocoPhillips			6,146	325,554	0.030%
Converge ICT Solutions			152,400	58,772	0.005%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	250,000	250,426	0.023%
Cooper Companies			1,845	708,646	0.065%
Copart			119	12,925	0.001%
Corp Nacional del Cobre de Chile	3.15	1/14/30	200,000	207,760	0.019%
Corp Nacional del Cobre de Chile	3	9/30/29	220,000	226,415	0.021%
CoStar Group			854	701,894	0.065%

Country Garden Services Holdings			59,000	601,356	0.055%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	209,680	0.019%
County of Miami-Dade FL Water & Sewer System Revenue	3.49	10/1/42	90,000	92,379	0.009%
Coupang			7,791	384,486	0.035%
Coupa Software			608	154,724	0.014%
Covestro			7,312	491,957	0.045%
CP ALL			562,300	1,249,464	0.115%
Credicorp			4,357	595,035	0.055%
CreditAccess Grameen			6,599	60,917	0.006%
Credit Agricole SA/London	3.75	4/24/23	250,000	265,539	0.024%
Credit Suisse	3	12/14/23	250,000	257,935	0.024%
CRH America Finance	3.95	4/4/28	400,000	443,927	0.041%
Croda International			2,846	249,014	0.023%
CrowdStrike Holdings			388	70,814	0.007%
Crown Castle International	2.1	4/1/31	250,000	235,355	0.022%
Crown Castle International	4.75	5/15/47	30,000	34,000	0.003%
Crown Castle International	3.7	6/15/26	40,000	43,612	0.004%
Crown Castle Towers	3.72	7/15/23	125,000	129,778	0.012%
Crown Holdings			250	24,260	0.002%
CSPC Pharmaceutical			249,360	303,173	0.028%
CSX			2,157	207,978	0.019%
CTP BV			955	16,911	0.002%
CTS Eventim			6,488	376,774	0.035%
CubeSmart, REIT			5,110	193,311	0.018%
Cvs			5,391	139,383	0.013%
CVS Health	3.5	7/20/22	40,000	41,363	0.004%
CVS Health	3.25	8/15/29	225,000	236,318	0.022%
CVS Health	2.7	8/21/40	40,000	36,927	0.003%
CyberAgent			31,600	570,397	0.052%
CyrusOne, REIT			783	53,025	0.005%
Daikin Industries			3,300	667,124	0.061%
Daimler			3,725	332,455	0.031%
Daio Paper			32,700	562,144	0.052%
Daiwabo Holdings			8,000	121,820	0.011%
DAIWA OFFICE INVESTMENT			4	28,190	0.003%
Danaher			14,846	3,341,538	0.308%
Danske Bank	3.24	12/20/25	335,000	355,382	0.033%
Darling Ingredients			12,204	897,970	0.083%
Dassault Aviation			391	434,813	0.040%
Davide Campari-Milano			40,468	452,941	0.042%
DBS Group			9,900	212,270	0.020%
DCC			5,484	475,681	0.044%
Dcp Midstream Operating	3.88	3/15/23	25,000	25,969	0.002%
Dechra Pharmaceuticals			2,082	98,473	0.009%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	32,058	32,171	0.003%
Deere			6,672	2,496,262	0.230%
Deliveroo Holdings			23,200	87,340	0.008%
de Longhi			10,094	407,694	0.038%
Delta Air Lines	3.8	4/19/23	75,000	76,969	0.007%
Demae-Can			7,100	156,753	0.014%
Denka			2,000	79,993	0.007%
Denso			4,200	279,989	0.026%
Dentsply Sirona			11,017	702,995	0.065%
Derwent London			5,032	223,920	0.021%
Descartes Systems			3,328	203,038	0.019%
Deutsche Boerse			1,391	231,141	0.021%
Deutsche Wohnen			1,552	72,398	0.007%
Devon Energy			25,887	565,631	0.052%
Diageo			10,208	419,360	0.039%
Diamondback Energy	2.88	12/1/24	270,000	284,513	0.026%
DiaSorin			891	142,957	0.013%
DIC			9,200	238,620	0.022%
Digital Realty Trust, REIT			664	93,518	0.009%
Direct Line Insurance			24,270	104,768	0.010%
DIRTT Environmental Solutions			30,667	94,195	0.009%
Disco			1,300	410,805	0.038%
Discover Financial Services	3.85	11/21/22	95,000	99,800	0.009%
Discover Financial Services	3.75	3/4/25	15,000	16,246	0.001%
DKSH Holding			2,330	178,906	0.016%
DNB			29,023	618,855	0.057%
DocuSign			559	113,170	0.010%
Dollar General			2,720	551,126	0.051%

Dollar Tree			133	15,223	0.001%
Dominion Energy			3,091	234,792	0.022%
DoorDash			404	52,977	0.005%
Douglas Emmett, REIT			4,509	141,583	0.013%
Dow Chemical	3.15	5/15/24	90,000	95,366	0.009%
Downer EDI			45,030	176,226	0.016%
Draper Esprit			30,570	340,463	0.031%
DRIVEN BRANDS FUNDING	3.24	1/20/51	130,000	133,511	0.012%
Dr Lal PathLabs			1,556	57,537	0.005%
Dr. Martens			19,809	123,763	0.011%
DS Smith			6,472	36,368	0.003%
DTE Energy			1,524	202,905	0.019%
EastGroup Properties, REIT			637	91,269	0.008%
East West Bancorp			9,639	711,358	0.065%
Eaton Vance	3.63	6/15/23	15,000	15,986	0.001%
Ecolab	3.25	12/1/27	265,000	287,764	0.026%
Edenred			2,737	142,909	0.013%
Edita Food Industries SAE, GDR			7,020	19,635	0.002%
Elanco Animal Health	4.91	8/27/21	30,000	30,353	0.003%
Elanco Animal Health			23,817	701,411	0.065%
Electricite de France			14,141	189,691	0.017%
Electric Power development			21,400	374,498	0.034%
Elekta			18,243	236,656	0.022%
Element Fleet Management			33,900	370,912	0.034%
Eli Lilly And			11,804	2,205,223	0.203%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	62,962	64,111	0.006%
Emerson Electric			250	22,555	0.002%
Enbridge			797	29,011	0.003%
Endava, ADR			852	72,156	0.007%
Endeavour Mining			562	11,328	0.001%
Enel Finance International	4.25	9/14/23	215,000	232,483	0.021%
Enerflex			3,300	21,296	0.002%
Energias do Brasil			30,868	109,133	0.010%
Energy Transfer Operating	5.25	4/15/29	120,000	136,500	0.013%
Engie			48,975	695,706	0.064%
Eni	4	9/12/23	295,000	317,054	0.029%
ENN Energy Holdings			22,700	366,135	0.034%
Entegris			450	50,310	0.005%
EOG Resources			4,682	339,585	0.031%
EPAM Systems			263	104,329	0.010%
Epiroc			2,508	52,246	0.005%
Epiroc			23,470	531,694	0.049%
EPR Properties, REIT			320	14,909	0.001%
Eqst			5,515	181,575	0.017%
Equifax			3,202	579,978	0.053%
Equinix, REIT			989	672,115	0.062%
Equinor			28,056	547,646	0.050%
Equitable Holdings	3.9	4/20/23	29,000	30,826	0.003%
Equitable Holdings			69,072	2,253,129	0.207%
Equity Group Holdings			270,900	94,241	0.009%
Equity LifeStyle Properties, REIT			3,731	237,441	0.022%
Equity Residential, REIT			3,882	278,068	0.026%
ERO Copper			2,520	43,374	0.004%
Erste Group Bank			35,995	1,219,450	0.112%
Escorts			9,937	175,633	0.016%
Esker			293	68,388	0.006%
Essential Properties Realty Trust, REIT			493	11,255	0.001%
Essex Portfolio	2.65	3/15/32	135,000	132,527	0.012%
Essex Property Trust, REIT			855	232,423	0.021%
EssilorLuxottica			7,369	1,200,462	0.110%
Essity			4,409	139,347	0.013%
Estee Lauder			84	24,431	0.002%
Etsy			864	174,243	0.016%
Eurofins Scientific			4,750	454,006	0.042%
Euronet Worldwide			8,139	1,125,624	0.104%
Eutelsat Communications			8,756	106,519	0.010%
Evergy			8,226	489,694	0.045%
Eversource Energy	3.3	1/15/28	15,000	16,009	0.001%
Evolution Mining			10,447	32,547	0.003%
Evotec			19,132	689,325	0.063%
Evraz			1,661	13,228	0.001%
Exact Sciences			112	14,759	0.001%

Exeter Automobile Receivables Trust 2021-1	0.74	1/15/26	215,000	214,557	0.020%
Experian			13,284	457,647	0.042%
Experian Finance	2.75	3/8/30	200,000	202,397	0.019%
Ezaki Glico			6,200	248,808	0.023%
Fabege			2,702	36,445	0.003%
Facebook			25,077	7,385,929	0.680%
Fancl			8,400	283,902	0.026%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	125,386	123,740	0.011%
FANUC			3,100	745,262	0.069%
Fast Retailing			400	319,751	0.029%
Faurecia			168	8,940	0.001%
Fawry for Banking & Payment Tech Ser SAE			42,085	87,933	0.008%
Federal Realty Investment Trust, REIT			393	39,870	0.004%
FedEx			4,647	1,319,934	0.121%
Ferrari			2,837	593,454	0.055%
Fidelity National Information Services			9,202	1,293,893	0.119%
Fifth Third Bancorp	4.3	1/16/24	65,000	70,985	0.007%
Fifth Third Bank NA	3.35	7/26/21	250,000	251,563	0.023%
FincoBank Banca Finco			37,234	609,140	0.056%
First Abu Dhabi Bank			169,528	674,684	0.062%
First Derivatives			5,367	196,421	0.018%
FirstEnergy	7.38	11/15/31	60,000	80,033	0.007%
FirstEnergy			3,323	115,275	0.011%
FirstEnergy Transmission	4.35	1/15/25	65,000	71,038	0.007%
First Quantum Minerals			1,916	36,515	0.003%
FirstRand			122,787	429,105	0.039%
Fiserv	3.2	7/1/26	100,000	107,898	0.010%
Fiserv			15,666	1,864,881	0.172%
Fisher & Paykel Healthcare			19,922	447,299	0.041%
Flatex			1,646	152,546	0.014%
Florida development Finance	4.11	4/1/50	390,000	395,959	0.036%
Florida Gas Transmission	3.88	7/15/22	20,000	20,619	0.002%
Florida Gas Transmission	4.35	7/15/25	215,000	237,101	0.022%
Fluidra			11,113	318,157	0.029%
Fondul Proprietatea			224,453	93,383	0.009%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	165,000	170,174	0.016%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	220,756	0.020%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	115,000	115,591	0.011%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	205,000	204,323	0.019%
Ford Motor Credit	3.47	4/5/21	200,000	200,000	0.018%
Fortescue Metals			5,611	85,515	0.008%
Fortinet			633	116,738	0.011%
Fortive			10,385	733,596	0.068%
Fosun International			97,500	136,886	0.013%
Franco-Nevada			2,425	303,902	0.028%
Frasers Centrepoint Trust			17,600	32,264	0.003%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	29,367	31,370	0.003%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	7,643	7,846	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	43,823	43,848	0.004%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	195,000	194,757	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	60,890	60,960	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	125,000	124,925	0.011%
Freee KK			6,100	521,155	0.048%
Freeport-McMoRan			14,892	490,394	0.045%
Fresenius			11,817	526,570	0.048%
Fresnillo			1,831	21,808	0.002%
Frontier developments			3,276	122,979	0.011%
Fujitec			23,000	491,221	0.045%
Fujitsu			2,300	334,681	0.031%
Fujitsu General			15,200	424,570	0.039%
Fukuoka Financial			5,700	108,152	0.010%
Funding Circle Holdings			74,146	157,335	0.014%
Fuyao Glass Industry			13,912	98,380	0.009%
Galaxy Entertainment			10,000	90,403	0.008%
Galp Energia Sgps			53,718	622,713	0.057%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	29,459	30,316	0.003%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	44,292	45,113	0.004%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	82,628	83,534	0.008%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	65,143	66,355	0.006%
GDS Holdings			2,807	28,563	0.003%
GE			500,391	6,570,134	0.605%
GEA Group			4,566	187,278	0.017%

Ge Capital International Funding Co Unlimited	4.42	11/15/35	200,000	228,745	0.021%
Gecina			209	28,769	0.003%
Generac Holdings			79	25,869	0.002%
General Motors	4	4/1/25	55,000	59,573	0.005%
General Motors			33,975	1,952,204	0.180%
General Motors Financial	3.55	7/8/22	205,000	212,071	0.020%
Genmab			225	74,001	0.007%
Genus			4,126	276,295	0.025%
George Washington University	4.3	9/15/44	15,000	17,428	0.002%
Georgia Capital			8,850	70,572	0.006%
Gerdau			4,458	23,840	0.002%
Gilead Sciences	3.25	9/1/22	20,000	20,682	0.002%
GlaxoSmithKline, ADR			20,303	724,614	0.067%
Glencore			37,013	145,328	0.013%
Global Payments			12,497	2,519,145	0.232%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	37,445	37,746	0.003%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	90,000	91,420	0.008%
GMO Financial Gate			600	124,706	0.011%
GMO Payment Gateway			2,000	265,754	0.024%
Gold Fields			4,982	46,825	0.004%
Goldman Sachs	6.75	10/1/37	10,000	14,102	0.001%
Goldman Sachs	3.5	1/23/25	300,000	323,642	0.030%
Goldman Sachs	3.85	1/26/27	115,000	126,063	0.012%
Goldman Sachs	3	4/26/22	125,000	125,156	0.012%
Goldman Sachs	5.15	5/22/45	15,000	18,926	0.002%
Goldman Sachs			7,505	2,454,135	0.226%
Goodman Group			3,627	50,083	0.005%
Grace Trust 2020-GRCE	2.68	12/10/40	100,000	98,174	0.009%
Grainger			5,411	19,898	0.002%
Graphic Packaging Holding			1,394	25,315	0.002%
Great Portland Estates			88,613	830,325	0.076%
Great Wolf Trust 2019-WOLF	1.74	12/15/36	70,000	69,304	0.006%
Gree Electric Appliances Inc of Zhuhai			158,400	1,518,943	0.140%
Greentown Service			204,000	310,877	0.029%
Greggs			12,047	372,890	0.034%
Grupo Aeroportuario del Sureste, ADR			3,306	587,774	0.054%
Grupo Mexico			11,200	59,037	0.005%
Grupo Sbf			18,500	88,217	0.008%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	187,820	0.017%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	27,412	0.003%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	72,751	0.007%
Guangzhou Automobile			82,000	69,194	0.006%
GVS			9,690	152,406	0.014%
Hackensack Meridian Health	4.21	7/1/48	155,000	182,106	0.017%
Haier Smart Home			52,600	211,948	0.020%
Halliburton			1,196	25,666	0.002%
Halyk Savings Bank of Kazakhstan, GDR			13,603	191,053	0.018%
Hamamatsu Photonics KK			8,900	527,273	0.049%
Hang Lung Properties			10,000	26,102	0.002%
Hanwa			5,700	175,393	0.016%
Hardees Funding	4.96	6/20/48	107,250	112,730	0.010%
Harley-Davidson Financial Services	3.55	5/21/21	200,000	200,772	0.018%
Harmony Gold Mining			2,386	10,174	0.001%
Hartford Financial Services			22,781	1,521,543	0.140%
Hasbro	3	11/19/24	150,000	159,551	0.015%
HCA	4.13	6/15/29	235,000	259,675	0.024%
HCA Healthcare			16,503	3,108,175	0.286%
HDFC Bank			49,759	1,019,065	0.094%
Headhunter, ADR			4,000	135,680	0.012%
Healthcare Realty Trust	3.63	1/15/28	30,000	32,140	0.003%
Healthcare Realty Trust, REIT			3,050	92,476	0.009%
Healthcare Trust of America, REIT			2,430	67,019	0.006%
Healthpeak Properties	2.88	1/15/31	45,000	45,367	0.004%
Heidelbergcement			1,887	171,449	0.016%
Heiwa Real Estate			6,100	190,844	0.018%
Helios Towers			125,394	291,827	0.027%
Hess			489	34,602	0.003%
High Street Funding Trust I	4.11	2/15/28	100,000	110,476	0.010%
Hightech Payment Systems			159	101,664	0.009%
Highwoods Properties, REIT			879	37,744	0.003%
Hikari Tsushin			2,200	443,557	0.041%
Hilton Worldwide Holdings			7,664	926,731	0.085%

Hindalco			5,446	24,441	0.002%
Hino Motors			31,800	273,508	0.025%
Hiscox			8,002	94,762	0.009%
Hitachi			8,000	362,627	0.033%
Hitachi Metals			11,900	196,433	0.018%
Home Depot			3,890	1,187,423	0.109%
HomeServe			40,860	676,555	0.062%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	47,222	47,801	0.004%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	82,356	83,043	0.008%
Honda Motor			5,100	153,742	0.014%
Honeywell International			11,080	2,405,136	0.221%
Hongfa Technology			43,700	330,227	0.030%
Hong Kong Exchanges and Clearing			4,600	272,899	0.025%
Hongkong Land Holdings			31,100	152,956	0.014%
Hope Education			708,000	237,380	0.022%
Horiba			1,800	113,902	0.010%
Hoshino Resorts REIT			48	277,419	0.026%
Hoshizaki			11,900	1,064,093	0.098%
Host Hotels & Resorts, REIT			1,526	25,713	0.002%
Housing Development Finance			64,600	2,224,901	0.205%
Howard Hughes			295	28,063	0.003%
Howden Joinery			53,104	536,596	0.049%
HSBC Holdings	2.85	6/4/31	280,000	278,396	0.026%
HSBC Holdings			24,083	140,372	0.013%
Hubbell			4,918	919,125	0.085%
Huhtamaki			2,238	101,271	0.009%
Humana			1,729	724,883	0.067%
Huntsman			1,151	33,183	0.003%
Husqvarna			32,688	471,251	0.043%
Hyatt Hotels	3.38	7/15/23	30,000	31,340	0.003%
Hypoport			287	152,216	0.014%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	9,700	9,734	0.001%
Hyundai Capital America	1.8	10/15/25	55,000	54,875	0.005%
Hyundai Capital America	1.3	1/8/26	145,000	141,054	0.013%
IAC/InterActiveCorp			116	25,092	0.002%
Iberdrola			79,032	1,020,061	0.094%
ICICI Bank, ADR			9,853	157,944	0.015%
IdaCorp			225	22,493	0.002%
IDEC			5,000	80,436	0.007%
IDP Education			9,404	171,114	0.016%
IGO			86,480	414,706	0.038%
Iguatemi Empresa de Shopping Centers			18,300	122,116	0.011%
Imcd			2,160	299,443	0.028%
Imerys			481	23,393	0.002%
IMI			1,510	27,758	0.003%
Impala Platinum			6,505	120,092	0.011%
Imperial Brands			9,506	194,882	0.018%
Impro Precision Industries			225,000	66,106	0.006%
Incitec Pivot			71,410	158,002	0.015%
Incyte			1,939	157,583	0.015%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	165,781	0.015%
Indra Sistemas			7,646	67,344	0.006%
Indus Motor			3,580	27,500	0.003%
Indus Towers			31,697	106,569	0.010%
Industrial & Infrastructure Fund Invstmt			153	262,741	0.024%
Industrias Penoles			1,317	16,997	0.002%
Infineon Technologies			32,266	1,372,841	0.126%
Info Edge India			1,173	68,927	0.006%
Informa			15,248	117,732	0.011%
Infosys			74,089	1,389,459	0.128%
Ing Groep	3.55	4/9/24	255,000	274,248	0.025%
ING Groep			118,154	1,443,143	0.133%
Inmobiliaria Colonial SocimiSA			24,996	242,091	0.022%
Innovative Industrial Properties, REIT			17	3,063	0.000%
Inpost			9,956	163,059	0.015%
InRetail Peru			890	37,647	0.003%
Instone Real Estate			5,479	150,631	0.014%
Integrated Diagnostics Holdings			146,761	154,804	0.014%
Intel			7,218	461,952	0.043%
Intercontinental Exchange	3.75	12/1/25	75,000	82,237	0.008%
Intercontinental Exchange	3.45	9/21/23	275,000	293,660	0.027%
Intercontinental Exchange			2,123	237,097	0.022%

InterContinental Hotels			6,279	431,803	0.040%
Intermediate Capital			14,500	368,146	0.034%
International Flavors & Fragrances			4,705	656,865	0.060%
International Paper	5	9/15/35	35,000	42,417	0.004%
International Paper			47,874	2,588,547	0.238%
Intertrust			6,589	109,076	0.010%
Intesa Sanpaolo			78,528	212,777	0.020%
Intuit			5,921	2,268,098	0.209%
Intuitive Surgical			1,957	1,446,106	0.133%
Investec			15,707	47,480	0.004%
IP			31,096	53,222	0.005%
Ipsen			1,923	164,849	0.015%
IQE			242,066	195,915	0.018%
Itau Unibanco Holding			327,146	1,624,498	0.149%
ITC Holdings	2.7	11/15/22	95,000	98,075	0.009%
Jacobs Engineering Group			13,013	1,682,191	0.155%
Japan Metropolitan Fund Invest			50	51,224	0.005%
Jason Furniture Hangzhou			20,880	256,930	0.024%
JBG SMITH Properties, REIT			1,547	49,179	0.005%
JD.com, ADR			1,299	109,545	0.010%
Jeronimo Martins			49,618	834,152	0.077%
JFE Holdings			2,200	27,144	0.002%
JGC Holdings			8,600	105,720	0.010%
Jiangsu Hengrui Medicine			20,400	287,865	0.026%
Jiangxi Copper			11,000	21,124	0.002%
JINS Holdings			2,000	142,618	0.013%
JMDC			3,000	141,472	0.013%
JobsOhio Beverage System	3.99	1/1/29	15,000	16,973	0.002%
Johnson Controls International			12,331	735,791	0.068%
Johnson Matthey			9,875	410,208	0.038%
JOYY, ADR			2,279	213,611	0.020%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	71,488	0.007%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	50,000	54,613	0.005%
JPMorgan Chase	3.56	4/23/24	125,000	131,889	0.012%
JPMorgan Chase	3.38	5/1/23	410,000	434,087	0.040%
JPMorgan Chase	3.88	7/24/38	160,000	177,358	0.016%
JPMorgan Chase			16,792	2,556,246	0.235%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	126,966	130,608	0.012%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	107,216	110,011	0.010%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	48,176	49,584	0.005%
JP Morgan Mortgage Trust 2020-INV1	0.95	8/25/50	27,099	27,280	0.003%
JS Global Lifestyle			63,500	172,752	0.016%
JSW Steel			3,366	21,737	0.002%
Julius Baer			15,695	1,002,965	0.092%
Just Eat Takeaway			2,702	248,627	0.023%
Kadant			146	27,011	0.002%
Kansai Paint			14,900	398,559	0.037%
Kansas City Southern	2.88	11/15/29	55,000	56,221	0.005%
Kansas City Southern	3.5	5/1/50	155,000	154,793	0.014%
Kansas City Southern	4.3	5/15/43	25,000	26,995	0.002%
Kansas City Southern			100	26,392	0.002%
Kao			1,500	99,253	0.009%
KBC			2,851	207,443	0.019%
Kendrion			2,187	56,099	0.005%
Kentucky Utilities	4.38	10/1/45	65,000	73,555	0.007%
Kering			406	280,163	0.026%
Keurig Dr Pepper	3.55	5/25/21	265,000	266,203	0.024%
KeyBank NA/Cleveland OH	3.35	6/15/21	260,000	261,622	0.024%
KeyCorp	2.25	4/6/27	90,000	92,353	0.008%
Keyence			1,700	774,786	0.071%
Keysight Technologies	4.55	10/30/24	230,000	256,526	0.024%
Keysight Technologies			131	18,785	0.002%
Keywords Studios			8,348	296,478	0.027%
Kghm Polska Miedz			490	23,542	0.002%
Kilroy Realty	4.38	10/1/25	15,000	16,466	0.002%
Kilroy Realty	3.45	12/15/24	40,000	42,808	0.004%
Kilroy Realty	4.25	8/15/29	25,000	27,448	0.003%
Kilroy Realty, REIT			1,928	126,535	0.012%
Kimco Realty	3.4	11/1/22	20,000	20,793	0.002%
Kingfisher			94,950	416,170	0.038%
Kinross Gold			7,693	51,238	0.005%
Kion			8,111	801,412	0.074%

Kirin Holdings			15,100	289,741	0.027%
Kirkland Lake Gold			2,767	93,444	0.009%
KLA			1,908	630,403	0.058%
Knaus Tabbert			1,584	124,491	0.011%
Knorr-Bremse			5,774	720,551	0.066%
Kodiak Sciences			875	99,216	0.009%
Kojamo			6,726	131,761	0.012%
Komercni Banka			6,786	209,423	0.019%
Koninklijke DSM			5,167	873,524	0.080%
Koninklijke Philips			29,751	1,696,562	0.156%
Korea Zinc			38	13,759	0.001%
Kotak Mahindra Bank			15,562	375,324	0.035%
KT			6,269	156,767	0.014%
KT, ADR			9,568	119,026	0.011%
Kuaishou Technology			1,300	45,150	0.004%
Kubota			29,000	661,547	0.061%
Kweichow Moutai			3,330	1,023,549	0.094%
Kyowa Kirin			7,900	236,586	0.022%
L3Harris Technologies	4.85	4/27/35	50,000	60,367	0.006%
Label Vie			53	18,938	0.002%
Laboratorios Farmaceuticos Rovi			6,064	326,803	0.030%
Largan Precision			9,000	1,017,905	0.094%
L Brands			6,082	376,233	0.035%
Legrand			3,025	281,047	0.026%
Leonardo			17,852	144,417	0.013%
Lexington Realty Trust, REIT			251	2,789	0.000%
LG Household & Health Care			1,582	2,195,229	0.202%
Liberty Media Corp-Liberty Formula One			16,117	697,705	0.064%
Liberty Mutual	4.25	6/15/23	10,000	10,791	0.001%
Liberty Mutual	4.85	8/1/44	20,000	23,155	0.002%
Life Storage	4	6/15/29	145,000	156,752	0.014%
Linde			11,866	3,324,141	0.306%
Linde			1,105	309,957	0.029%
Lindsay			197	32,824	0.003%
Li Ning			27,500	179,905	0.017%
Littelfuse			442	116,882	0.011%
Live Nation Entertainment			18,711	1,583,886	0.146%
Lloyds Banking Group			952,019	558,478	0.051%
LM Ericsson			42,694	565,920	0.052%
Loews			3,081	157,994	0.015%
Lojas Renner			41,321	312,074	0.029%
London Stock Exchange			16,418	1,569,555	0.144%
Lonza Group			1,443	807,069	0.074%
L'Oreal			1,508	577,687	0.053%
Lowe's			2,348	446,543	0.041%
lululemon athletica			1,334	409,151	0.038%
Lundin Energy			7,720	242,810	0.022%
Lundin Mining			21,185	217,969	0.020%
LVMH Moet Hennessy Louis Vuitton			156	104,200	0.010%
LYB International Finance II BV	3.5	3/2/27	300,000	324,788	0.030%
Mabuchi Motor			2,500	110,218	0.010%
Macquarie Group			2,419	282,004	0.026%
Maeda			22,700	196,040	0.018%
Magazine Luiza			35,069	125,107	0.012%
Magna International			11,271	992,299	0.091%
Magnetite XXIII	1.52	10/25/32	255,000	255,653	0.024%
Magnolia Oil & Gas			2,027	23,270	0.002%
Mail.Ru, GDR			11,834	270,376	0.025%
Manulife Financial			7,130	153,357	0.014%
Mapletree Industrial Trust			14,800	30,179	0.003%
Marcopolo			174,900	86,694	0.008%
Marel HF			10,430	70,894	0.007%
Marico Bangladesh			1,573	38,550	0.004%
Marriott			3,893	576,592	0.053%
Marriott Vacations Worldwide			1,706	297,151	0.027%
Marsh & McLennan	3.3	3/14/23	10,000	10,506	0.001%
Marsh & McLennan	3.5	6/3/24	115,000	123,844	0.011%
Marsh & McLennan			5,415	659,547	0.061%
Maruti Suzuki India			3,865	364,139	0.034%
Marvell Technology Group			8,054	394,485	0.036%
Maryland Economic development	4.75	6/1/42	175,000	177,767	0.016%
Maryland HHEFA	4.67	7/1/36	20,000	23,449	0.002%

MasterCard			8,508	3,029,273	0.279%
Match			4,236	581,942	0.054%
Matsumotokiyoshi Holdings			6,500	289,971	0.027%
Maxim Integrated Products			12,490	1,141,211	0.105%
Mayr Melnhof Karton			255	52,439	0.005%
McDonald s	1.45	9/1/25	65,000	65,525	0.006%
McDonald's			2,785	624,230	0.057%
Media do Holdings			1,800	107,101	0.010%
MediaTek			13,000	447,159	0.041%
Medley			2,700	108,053	0.010%
MedStar Health	3.63	8/15/49	130,000	134,238	0.012%
Medtronic			15,477	1,828,298	0.168%
Meggitt			86,281	567,355	0.052%
Meituan			12,200	476,095	0.044%
Melrose Industries			179,412	412,556	0.038%
MercadoLibre			868	1,277,818	0.118%
Mercari			1,700	77,612	0.007%
Merck			314	53,711	0.005%
Merck			3,536	272,590	0.025%
METAWATER			5,800	116,086	0.011%
MetLife			40,295	2,449,533	0.225%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	18,951	0.002%
Metso Outotec			2,694	30,037	0.003%
Microchip Technology	3.92	6/1/21	40,000	40,231	0.004%
Microchip Technology			3,046	472,800	0.044%
Micron Technology	4.19	2/15/27	100,000	111,125	0.010%
Micron Technology	2.5	4/24/23	85,000	88,180	0.008%
Micron Technology			19,107	1,685,428	0.155%
Microsoft	2.92	3/17/52	90,000	88,643	0.008%
Microsoft			53,738	12,669,808	1.166%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	118,901	0.011%
Middleby			9,200	1,524,900	0.140%
Midea			28,400	357,640	0.033%
Military Commercial Joint Stock Bank			129,000	158,819	0.015%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	78,897	81,363	0.007%
Mips			1,380	98,840	0.009%
Mississippi Power	3.95	3/30/28	170,000	187,371	0.017%
Mitsubishi Corporation			9,100	257,976	0.024%
Mitsubishi Electric			96,200	1,470,230	0.135%
Mitsubishi Estate			10,300	180,368	0.017%
Mitsubishi HC Capital			26,900	162,609	0.015%
Mitsubishi Ufj Financial	3.54	7/26/21	300,000	303,056	0.028%
Mitsubishi UFJ Financial			105,700	565,209	0.052%
Mitsui Fudosan			33,500	763,649	0.070%
Mitsui Fudosan Logistics Park			9	44,509	0.004%
Mitsui Mining & Smelting			5,200	180,954	0.017%
Miura			10,600	573,537	0.053%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	9,953	9,972	0.001%
MMC Norilsk Nickel			235	73,756	0.007%
Modec			7,500	153,823	0.014%
Moderna therapeutics			4,883	639,429	0.059%
Molina Healthcare			2,949	689,358	0.063%
Moncler			5,867	335,996	0.031%
Mondelez International			5,933	347,258	0.032%
Mondi			25,345	646,128	0.059%
Money Forward			3,900	148,013	0.014%
MongoDB			113	30,220	0.003%
Monolithic Power Systems			225	79,472	0.007%
Morgan Stanley	3.13	1/23/23	485,000	507,802	0.047%
Morgan Stanley	4.3	1/27/45	45,000	52,902	0.005%
Morgan Stanley	4.1	5/22/23	200,000	213,729	0.020%
Morgan Stanley	3.97	7/22/38	135,000	151,052	0.014%
Morgan Stanley			83,328	6,471,252	0.596%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	20,864	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	21,556	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	38,314	0.004%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	93,333	0.009%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	170,692	0.016%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	26,418	0.002%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	130,000	127,161	0.012%
Morphosys			4,095	356,698	0.033%
Mouwasat Medical Services			672	28,137	0.003%

Mplx	1.29	9/9/22	210,000	209,475	0.019%
MSCI			165	69,181	0.006%
M&T Bank	3.55	7/26/23	345,000	368,984	0.034%
Munich Re			5,027	1,548,161	0.142%
Municipal Electric Authority of Georgia	6.66	4/1/57	127,000	183,056	0.017%
Murata Manufacturing			12,100	973,995	0.090%
Musashi Seimitsu Industry			10,100	173,176	0.016%
MVW 2019-2	2.22	10/20/38	134,452	137,130	0.013%
MYT Netherlands Parent BV, ADR			3,918	110,723	0.010%
NAC Kazatomprom JSC, GDR			5,590	137,540	0.013%
Nakanishi			6,500	135,499	0.012%
Nam Long Investment			101,900	154,891	0.014%
NARI Technology			24,600	117,316	0.011%
Naspers			5,757	1,378,862	0.127%
National Bank of Canada			11,169	758,731	0.070%
National Commercial Bank			32,279	457,429	0.042%
National Express			19,695	83,584	0.008%
National Grid			70,733	839,642	0.077%
National Retail Properties, REIT			428	18,862	0.002%
Natwest	4.52	6/25/24	300,000	323,957	0.030%
NatWest Markets	2.38	5/21/23	240,000	248,990	0.023%
NAVER			6,549	2,192,620	0.202%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	125,481	128,789	0.012%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	111,509	114,834	0.011%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	132,973	136,528	0.013%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	70,470	70,740	0.007%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	85,620	86,159	0.008%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	96,739	96,429	0.009%
Nestle			19,884	2,216,597	0.204%
Netcompany			2,857	272,119	0.025%
Netflix			5,628	2,935,902	0.270%
NET One Systems			6,700	214,653	0.020%
Network International Holdings			122,304	696,246	0.064%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	250,000	250,532	0.023%
Newcrest Mining			3,244	61,285	0.006%
New Horizon Health			5,000	37,368	0.003%
Newmont			4,050	244,094	0.022%
New Oriental Education & Technology, ADR			16,110	225,540	0.021%
New Orleans Hotel Trust 2019-HNLA	1.69	4/15/32	100,000	97,997	0.009%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	113,121	115,924	0.011%
New York Life Global Funding	3.25	8/6/21	135,000	136,374	0.013%
New York State dormitory Authority	5.63	3/15/39	15,000	18,782	0.002%
Next			5,113	554,158	0.051%
Nextage			19,600	335,146	0.031%
NEXTDC			16,466	131,146	0.012%
NextEra Energy			1,279	63,467	0.006%
NextEra Energy			31,085	2,350,337	0.216%
NGK Spark Plug			5,800	100,483	0.009%
Nifco			3,600	131,669	0.012%
Nike			3,895	517,607	0.048%
Ninety One			11,002	36,170	0.003%
Nintendo			500	281,818	0.026%
Nippon Accommodations Fund			6	35,206	0.003%
Nippon Ceramic			8,000	193,235	0.018%
Nippon Paint Holdings			8,500	122,771	0.011%
Nippon Seiki			20,900	243,019	0.022%
Nippon Shokubai			2,100	120,372	0.011%
Nippon Soda			3,000	94,803	0.009%
Nippon Steel			3,300	56,323	0.005%
Nippon Telegraph & Telephone			94,400	2,435,701	0.224%
Nipro			20,000	242,069	0.022%
NiSource	3.95	3/30/48	105,000	110,248	0.010%
NiSource	3.49	5/15/27	215,000	233,263	0.021%
Nissan Motor Acceptance	3.65	9/21/21	110,000	111,335	0.010%
Nitto Boseki			2,100	76,542	0.007%
NOF			3,200	167,637	0.015%
Nordea Bank Abp	1	6/9/23	205,000	206,814	0.019%
Norfolk Southern			7,903	2,122,114	0.195%
Norma			10,718	508,780	0.047%
Norsk Hydro			12,546	80,582	0.007%
Northam Platinum			3,247	56,414	0.005%
Northern Star Resources			14,341	103,882	0.010%

Northern Trust	3.95	10/30/25	25,000	27,828	0.003%
Northwestern University	2.64	12/1/50	140,000	132,919	0.012%
Nova Ljubljanska Banka dd, GDR			15,148	186,546	0.017%
Novartis			15,263	1,304,692	0.120%
Novo Nordisk			1,672	112,665	0.010%
NTPC			169,595	248,268	0.023%
NTT Data			34,400	533,507	0.049%
Nucor	3.95	5/1/28	130,000	144,717	0.013%
Nucor	2.7	6/1/30	70,000	71,032	0.007%
Nucor			1,268	101,782	0.009%
NVIDIA			1,506	804,099	0.074%
NXP Semiconductors			15,121	3,044,462	0.280%
Obara Group			3,800	129,845	0.012%
OBX 2019-EXP3 Trust	1.21	10/25/59	58,219	59,235	0.005%
Ocado			17,463	489,613	0.045%
Occidental Petroleum	3.4	4/15/26	75,000	72,844	0.007%
Occidental Petroleum	2.9	8/15/24	210,000	207,113	0.019%
Olink Holding, ADR			2,064	74,304	0.007%
Olympic Industries			9,866	19,441	0.002%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	54,339	0.005%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	54,795	0.005%
Omron			2,600	203,664	0.019%
oOh media			69,122	91,987	0.008%
Oracle	2.4	9/15/23	300,000	312,090	0.029%
Orange			10,242	126,038	0.012%
O Reilly Automotive	3.8	9/1/22	125,000	130,049	0.012%
O Reilly Automotive	3.6	9/1/27	145,000	158,283	0.015%
Oriental Land			1,200	180,577	0.017%
ORIX			17,100	289,209	0.027%
Osisko Gold Royalties			763	8,403	0.001%
OTP Bank			15,222	650,686	0.060%
Otsuka Holdings			23,400	992,369	0.091%
Outsourcing			9,200	149,291	0.014%
OZ Minerals			12,008	209,449	0.019%
Ozon Holdings, ADR			5,875	329,411	0.030%
PACCAR Financial	3.1	5/10/21	175,000	175,475	0.016%
Pacific Gas & Electric	2.1	8/1/27	125,000	122,390	0.011%
Packaging Corp of America	3.65	9/15/24	15,000	16,294	0.001%
Packaging Corporation of America			15,201	2,044,230	0.188%
PageSeguro Digital			7,927	367,020	0.034%
PALTAC			2,000	108,401	0.010%
Panama Government International Bond	6.7	1/26/36	25,000	33,733	0.003%
Pan American Silver			906	27,179	0.003%
Panasonic	2.54	7/19/22	200,000	204,754	0.019%
Panasonic			23,600	305,607	0.028%
Pandora			3,146	336,463	0.031%
Pan Pacific International Holdings			10,600	250,207	0.023%
Parex Resources			1,050	18,724	0.002%
Parker-Hannifin			78	24,604	0.002%
Partners Group Holding			261	333,539	0.031%
Paycom Software			194	71,792	0.007%
PayPal Holdings	2.4	10/1/24	345,000	362,422	0.033%
PayPal Holdings			6,977	1,694,295	0.156%
Pebblebrook Hotel Trust, REIT			4,727	114,819	0.011%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	216,705	0.020%
Perseus Mining			32,266	26,377	0.002%
Persimmon			7,289	295,246	0.027%
Persol Holdings			23,700	465,856	0.043%
Petronet LNG			23,332	71,777	0.007%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	5,373	0.000%
Philip Morris International			2,992	265,510	0.024%
Philippine Seven			10,800	20,480	0.002%
Phu Nhuan Jewelry JSC			48,000	179,502	0.017%
PICC Property & Casualty			252,000	219,265	0.020%
Pigeon			2,300	87,214	0.008%
Pinduoduo, ADR			819	109,648	0.010%
Ping An Insurance			150,000	1,794,203	0.165%
Pinterest			2,736	202,546	0.019%
Pioneer Natural Resources	1.13	1/15/26	80,000	78,432	0.007%
Pioneer Natural Resources			490	77,822	0.007%
Plaid Inc/Japan			1,400	46,559	0.004%
Planet Fitness			9,390	725,847	0.067%

Planet Fitness Master Issuer	4.26	9/5/48	199,875	200,023	0.018%
Playtech			34,656	211,160	0.019%
PNC Financial Services	3.3	3/8/22	20,000	20,500	0.002%
PNC Financial Services Group			5,234	918,096	0.084%
Pola Orbis Holdings			3,100	74,765	0.007%
Polycab India			6,625	125,811	0.012%
Polymetal International			1,529	29,995	0.003%
Polypipe			19,188	146,847	0.014%
Polyus PJSC			209	38,670	0.004%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	22,610	0.002%
POSCO			796	225,552	0.021%
Powszechny Zaklad Ubezpieczen			23,128	199,337	0.018%
PPD			1,551	58,690	0.005%
PPG Industries			8,546	1,284,122	0.118%
President Chain Store			54,000	516,415	0.048%
President & Fellows of Harvard College	3.62	10/1/37	25,000	28,779	0.003%
Press Metal Aluminium Holdings			11,200	26,791	0.002%
Pricoa Global Funding I	3.45	9/1/23	270,000	288,652	0.027%
Principal Financial	3.4	5/15/25	35,000	37,824	0.003%
Principal Financial	2.13	6/15/30	160,000	153,984	0.014%
Principal Financial	3.3	9/15/22	25,000	26,019	0.002%
Principal Financial Group			2,498	149,780	0.014%
Procter & Gamble			6,887	932,706	0.086%
Prologis	2.13	4/15/27	30,000	30,598	0.003%
Prologis, REIT			30,393	3,221,658	0.296%
Prosus			6,719	747,682	0.069%
Protective Life Global Funding	1.08	6/9/23	205,000	207,661	0.019%
Providence Health & Services Obligated	4.38	10/1/23	25,000	27,225	0.003%
Province of Alberta Canada	3.3	3/15/28	135,000	148,698	0.014%
Province of Alberta Canada	2.2	7/26/22	130,000	133,206	0.012%
Province of British Columbia Canada	2	10/23/22	15,000	15,408	0.001%
Province of Manitoba Canada	2.6	4/16/24	270,000	286,364	0.026%
Province of New Brunswick Canada	3.63	2/24/28	250,000	279,334	0.026%
Province of Quebec Canada	2.88	10/16/24	50,000	53,849	0.005%
Prudential			10,979	233,881	0.022%
Prysmian			28,330	919,878	0.085%
PS Business Parks, REIT			711	109,906	0.010%
PSP Swiss Property			286	34,843	0.003%
Public Service Enterprise			18,057	1,087,212	0.100%
Public Storage, REIT			854	210,733	0.019%
Qingdao Haier Biomedical			10,900	143,571	0.013%
Qt			1,944	203,712	0.019%
Quaker Chemical			176	42,904	0.004%
Qualcomm			14,782	1,959,945	0.180%
QUALCOMM	3.25	5/20/27	107,000	116,817	0.011%
QVC	4.85	4/1/24	20,000	21,550	0.002%
Raia Drogasil			146,010	652,663	0.060%
Rayonier, REIT			945	30,476	0.003%
RealPage			2,356	205,443	0.019%
Realty Income, REIT			736	46,736	0.004%
Recruit Holdings			18,600	913,376	0.084%
Rede D Or Sao Luiz			20,980	240,042	0.022%
Regency Centers	4.13	3/15/28	35,000	38,382	0.004%
Regency Centers, REIT			2,696	152,890	0.014%
Reinsurance Group of America	5	6/1/21	20,000	20,142	0.002%
REI - SECURITY LENDING COLLATERAL			545,476	5,454,756	0.502%
Reliance Steel & Aluminum			826	125,792	0.012%
RELX Capital	3.5	3/16/23	45,000	47,397	0.004%
RELX Capital	3	5/22/30	100,000	103,577	0.010%
Renesas Electronics			16,000	175,181	0.016%
Renishaw			2,763	243,948	0.022%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	60,906	0.006%
Republic Services	3.38	11/15/27	230,000	251,213	0.023%
Rexford Industrial Realty, REIT			2,157	108,713	0.010%
Rightmove			12,060	96,777	0.009%
Rio Tinto			5,060	386,018	0.036%
Rio Tinto			1,876	158,554	0.015%
Roche Holding			8,592	2,783,322	0.256%
Rockwool International			982	413,320	0.038%
Roku			250	81,443	0.007%
Rolls-Royce			138,798	201,563	0.019%
Roper Technologies	3.8	12/15/26	50,000	55,356	0.005%

Roper Technologies	2.95	9/15/29	60,000	62,107	0.006%
Roper Technologies			2,522	1,017,223	0.094%
Ross Stores			16,555	1,985,110	0.183%
Rotork			28,664	140,886	0.013%
Round One			12,100	136,307	0.013%
Royal Dutch Shell			15,291	281,468	0.026%
Royal Dutch Shell, ADR			5,597	206,138	0.019%
Royal Gold			225	24,215	0.002%
RPM			694	63,744	0.006%
Ryohin Keikaku			5,800	137,670	0.013%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	54,875	0.005%
Safaricom			1,032,900	343,925	0.032%
Safran			1,890	257,092	0.024%
Saigon Beer Alcohol Beverage			14,100	110,166	0.010%
Sakata INX			10,200	98,327	0.009%
Sakata Seed			1,600	59,233	0.005%
Salesforce.com			8,585	1,818,904	0.167%
Sampo			31,264	1,409,700	0.130%
Samsonite International			60,000	116,685	0.011%
Samsung Electronics			12,325	798,268	0.073%
Samsung Electronics			97,650	7,064,452	0.650%
Sanderson Farms			159	24,769	0.002%
Sandstorm Gold			1,401	9,509	0.001%
Sandvik			929	25,419	0.002%
Sanofi			23,637	2,337,325	0.215%
Sansan			4,900	422,984	0.039%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	90,783	91,552	0.008%
Sanwa Holdings			13,700	179,462	0.017%
SAP			3,360	412,126	0.038%
Sarana Menara Nusantara			2,350,300	178,048	0.016%
Sartorius			103	51,352	0.005%
Saudi Arabian Oil	2.88	4/16/24	245,000	258,286	0.024%
SBA Tower Trust	2.84	1/15/25	250,000	262,330	0.024%
Sberbank of Russia, ADR			138,673	2,132,164	0.196%
Scentre			153,815	331,178	0.030%
Schneider Electric			3,023	460,509	0.042%
Scout24 Holding			11,187	848,686	0.078%
Sea, ADR			7,305	1,630,695	0.150%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	6,780	6,804	0.001%
SEB			3,824	673,670	0.062%
Sega Sammy Holdings			4,600	71,899	0.007%
Segro			24,698	319,175	0.029%
Sempra Energy			215	22,149	0.002%
Sempra Energy			26,602	3,526,893	0.325%
Sensirion Holding			1,785	119,595	0.011%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	7,971	7,996	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	30,480	30,903	0.003%
ServiceNow	1.4	9/1/30	235,000	212,265	0.020%
ServiceNow			4,889	2,445,038	0.225%
Seven Generations Energy			30,619	207,099	0.019%
Seven & i Holdings			16,500	666,293	0.061%
Severstal			1,236	25,161	0.002%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	43,870	44,500	0.004%
Shaftesbury			2,525	22,329	0.002%
Shandong Weigao Group Medical Polymer			72,000	142,774	0.013%
Shell International Finance BV	3.25	5/11/25	75,000	81,159	0.007%
Shenzhen Megmeet Electrical			29,700	148,668	0.014%
Sherwin-Williams			807	595,574	0.055%
Shimadzu			10,700	387,987	0.036%
Shin-Etsu Chemical			200	33,880	0.003%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	300,000	315,371	0.029%
Shiseido			700	47,078	0.004%
Shoals Technologies			622	21,633	0.002%
Shop Apotheke Europe			2,443	532,565	0.049%
Shopify			488	538,765	0.050%
Shopify			413	456,985	0.042%
Shoprite Holdings			48,729	518,384	0.048%
Shriram Transport Finance			10,224	199,922	0.018%
Shurgard Self Storage Europe Sarl			724	32,975	0.003%
Sibanye Stillwater			17,635	78,507	0.007%
Siemens			15,892	2,611,240	0.240%
Siemens Healthineers			5,894	319,465	0.029%

Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	50,395	52,344	0.005%
Signify			2,521	129,663	0.012%
Silergy			2,000	164,963	0.015%
Silver Lake Resources			21,598	24,641	0.002%
Simon Property	3.38	10/1/24	45,000	48,327	0.004%
Simon Property Group, REIT			874	99,435	0.009%
Singer Bangladesh			14,512	28,750	0.003%
Sino Biopharmaceutical			405,000	406,558	0.037%
Sinopharm			22,000	53,299	0.005%
SITC International Holdings			115,000	391,380	0.036%
SL Green Realty, REIT			1,258	88,047	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	334,454	0.031%
SMB Private Education Loan Trust	1.29	7/15/53	118,503	118,742	0.011%
Smb Private Education Loan Trust 2015	1.86	5/17/32	130,000	131,873	0.012%
Smb Private Education Loan Trust 2016	1.56	2/17/32	139,613	141,078	0.013%
Smb Private Education Loan Trust 2016	2.7	5/15/31	114,080	117,412	0.011%
Smb Private Education Loan Trust 2017	2.88	9/15/34	203,974	212,556	0.020%
Smb Private Education Loan Trust 2018	3.6	1/15/37	77,969	82,736	0.008%
Smb Private Education Loan Trust 2019	0.98	7/15/36	89,177	89,791	0.008%
Smb Private Education Loan Trust 2021	1.07	1/15/53	251,122	247,721	0.023%
SMC			500	291,190	0.027%
SM Investments			38,286	758,245	0.070%
Smith & Nephew			47,374	899,394	0.083%
Smiths Group			9,048	191,677	0.018%
SMS			14,100	431,734	0.040%
Snap Inc.			24,370	1,274,307	0.117%
Snowflake Computing			39	8,942	0.001%
Softbank Corp			25,300	329,142	0.030%
SOFTBANK GROUP CORP			20,300	1,728,294	0.159%
Solasto			35,100	453,725	0.042%
Sompo Holdings			5,200	199,244	0.018%
Songcheng Performance development			136,400	446,960	0.041%
Sonic Capital	4.03	2/20/48	48,833	49,979	0.005%
Sony			6,200	656,168	0.060%
South32			236,945	508,519	0.047%
South Carolina Public Service Authority	2.39	12/1/23	25,000	26,226	0.002%
Southern			4,788	242,943	0.022%
Southern Company			31,838	1,979,050	0.182%
Southern Copper			7,017	476,244	0.044%
Southwest Airlines			19,459	1,188,167	0.109%
Spectra Energy Partners	3.38	10/15/26	40,000	42,972	0.004%
Spectra Energy Partners	4.75	3/15/24	170,000	186,755	0.017%
S&P Global			1,317	464,730	0.043%
Spie			5,852	139,997	0.013%
Spin Master			6,158	171,946	0.016%
Spirax Sarco Engineering			1,160	182,257	0.017%
Spirit Realty Capital, REIT			147	6,248	0.001%
Splunk			5,105	691,625	0.064%
Spotify Technology			1,435	384,508	0.035%
Square			177	40,188	0.004%
Ssp			23,131	118,681	0.011%
SSR Mining			1,539	22,007	0.002%
Standard Chartered			16,764	115,429	0.011%
Stanley Electric			22,700	677,993	0.062%
Starbucks			14,227	1,554,584	0.143%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	51,767	52,531	0.005%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	91,234	91,431	0.008%
State Board of Administration Finance	2.64	7/1/21	45,000	45,253	0.004%
State Grid Overseas Investment 2016	3.75	5/2/23	215,000	227,647	0.021%
State of California	7.63	3/1/40	35,000	56,128	0.005%
State of Wisconsin	3.95	5/1/36	110,000	121,864	0.011%
State Street	3.1	5/15/23	25,000	26,364	0.002%
Steadfast			54,717	158,971	0.015%
Steel Dynamics			739	37,512	0.003%
Stellantis			9,895	174,986	0.016%
StoneCo			22,259	1,362,696	0.125%
Stora Enso			39,818	742,803	0.068%
Storebrand			40,737	409,365	0.038%
STORE Capital, REIT			805	26,968	0.002%
Stroer SE & Co KGaA			2,229	181,614	0.017%
Stryker			8,170	1,990,049	0.183%
SUMCO			1,300	29,793	0.003%

Sumitomo Corporation			33,900	485,165	0.045%
Sumitomo Densetsu			10,000	217,737	0.020%
Sumitomo Electric Industries			23,800	357,876	0.033%
Sumitomo Metal Mining			800	34,668	0.003%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	364,208	0.034%
Sumitomo Mitsui Trust Holdings			5,800	202,359	0.019%
Sumitomo Rubber Industries			8,200	97,076	0.009%
Sumitomo Seika Chemicals			5,300	193,677	0.018%
Summit Industrial Income REIT			5,505	62,466	0.006%
Suncor Energy	3.1	5/15/25	70,000	74,681	0.007%
Sun Hung Kai Properties			7,583	114,821	0.011%
Sun Life Financial			18,577	938,828	0.086%
Sunstone Hotel Investors, REIT			7,559	94,185	0.009%
Suzano			7,037	86,027	0.008%
Suzuki Motor			28,200	1,284,491	0.118%
Svenska Cellulosa			1,887	33,400	0.003%
Svenska Handelsbanken	3.35	5/24/21	100,000	100,424	0.009%
Svenska Handelsbanken			32,028	348,183	0.032%
Swedbank			53,565	944,452	0.087%
Symrise			4,495	545,385	0.050%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	51,754	0.005%
Syncona			33,416	116,957	0.011%
Synopsys			3,867	958,165	0.088%
Systems			24,500	76,761	0.007%
Taiwan Semiconductor Manufacturing			438,000	9,223,935	0.849%
Taiwan Semiconductor Manufacturing, ADR			4,576	541,249	0.050%
Taiyo Yuden			2,500	118,067	0.011%
Takeda Pharmaceutical			22,646	825,496	0.076%
Takeda Pharmaceutical, ADR			8,111	148,107	0.014%
Takuma			5,800	125,972	0.012%
TAL Education, ADR			7,804	420,245	0.039%
Tata Consultancy			4,404	191,737	0.018%
Tata Steel Limited			2,555	28,735	0.003%
TC Energy			1,397	63,913	0.006%
TC Energy			3,731	171,038	0.016%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	144,905	0.013%
TeamLease Services			2,657	137,562	0.013%
Teamviewer			2,390	102,211	0.009%
Tecan			488	216,496	0.020%
TechnoPro Holdings			6,400	535,519	0.049%
Teck Resources			13,816	264,991	0.024%
TE Connectivity			1,264	163,195	0.015%
Telecom Italia			261,931	150,616	0.014%
Telefonica Deutschland Holding			32,551	95,488	0.009%
Teleperformance			2,189	798,100	0.073%
Temenos			605	87,295	0.008%
Tenaris			2,250	25,443	0.002%
Tenaris, ADR			16,356	371,118	0.034%
Tencent Holdings	2.99	1/19/23	200,000	207,600	0.019%
Tencent Holdings			101,354	8,088,815	0.744%
Tencent Music Entertainment, ADR			11,200	229,488	0.021%
Terna Rete Elettrica Nazionale			10,919	82,461	0.008%
Terreno Realty, REIT			2,290	132,293	0.012%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	15,000	15,094	0.001%
Texas A&M University	3.33	5/15/39	250,000	266,915	0.025%
Texas Instruments	1.38	3/12/25	45,000	45,729	0.004%
Texas Instruments			10,961	2,071,519	0.191%
Thales			12,848	1,275,156	0.117%
Thermo Fisher Scientific			6,515	2,973,316	0.274%
The Travelers Companies			5,653	850,211	0.078%
THG			34,684	298,244	0.027%
THK			5,200	180,414	0.017%
Thomson Reuters	3.35	5/15/26	10,000	10,809	0.001%
Thule			11,410	496,033	0.046%
Tikehau Capital SCA			4,786	142,024	0.013%
Time Warner Cable	6.55	5/1/37	13,000	16,848	0.002%
Time Warner Cable	6.75	6/15/39	13,000	17,435	0.002%
Time Warner Cable	4	9/1/21	10,000	10,057	0.001%
Timken			340	27,598	0.003%
TJX	1.6	5/15/31	55,000	51,268	0.005%
TJX			15,506	1,025,722	0.094%
T-Mobile US			12,186	1,526,784	0.141%

Tmx			3,218	334,399	0.031%
Tokio Marine Holdings			8,500	404,524	0.037%
Tokyo Electron			1,600	695,414	0.064%
Tokyo Tatemono			13,800	210,394	0.019%
Topdanmark			5,826	265,722	0.024%
Torex Gold Resources			363	4,584	0.000%
Toro			257	26,507	0.002%
Toromont Industries			204	15,615	0.001%
Toronto-Dominion Bank	1.15	6/12/25	145,000	144,884	0.013%
Toronto-Dominion Bank	3.5	7/19/23	235,000	251,925	0.023%
Torrent Pharmaceuticals			4,491	155,812	0.014%
Tosoh			2,800	53,627	0.005%
Total			27,769	1,294,584	0.119%
Total Capital International	2.43	1/10/25	275,000	287,517	0.026%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	9,631	9,655	0.001%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	64,337	66,161	0.006%
Towd Point Mortgage Trust 2018-1	3	1/25/58	49,937	51,428	0.005%
Toyota Motor	3.18	7/20/21	295,000	297,479	0.027%
Toyota Motor			15,600	1,213,992	0.112%
Toyota Motor Credit	2.95	4/13/21	250,000	250,014	0.023%
Toyo Tire			9,300	165,197	0.015%
Trainline			77,248	489,429	0.045%
TransCanada PipeLines	2.5	8/1/22	20,000	20,570	0.002%
TransUnion			3,262	293,580	0.027%
Transurban Finance Co Pty	4.13	2/2/26	15,000	16,673	0.002%
Transurban Finance Co Pty	2.45	3/16/31	140,000	136,305	0.013%
Treasury Wine Estates			17,881	140,939	0.013%
Trelleborg			6,808	173,150	0.016%
Trinity Health	4.13	12/1/45	25,000	28,855	0.003%
Trip.Com, ADR			12,770	506,075	0.047%
TRP Dynamic Global Bd - I			4,742,933	47,951,048	4.413%
TRP Emerg Markets Local Currency Bd			4,440,521	26,332,288	2.423%
TRP Inst Emerging Markets Bd - Inst			4,845,398	39,296,180	3.616%
TRP Inst Floating Rate - Inst			1,800,711	17,538,922	1.614%
TRP Institutional High Yield - Inst			2,646,524	23,262,942	2.141%
TRP International Bond - I			3,490,706	32,742,826	3.013%
TRP International Bond (USD Hgd) - I			591,599	5,992,900	0.552%
TRP Treasury Reserve	0.04		41,924,016	41,924,016	3.858%
TRP Ultra Short-Term Bond - I			8,067,112	41,142,273	3.786%
Truist Bank	3.5	8/2/22	350,000	353,436	0.033%
Truist Financial			4,329	252,467	0.023%
Tsingtao Brewery			28,000	249,205	0.023%
Twilio			292	99,502	0.009%
Ubs	1.36	1/30/27	300,000	295,696	0.027%
UBS			16,863	260,896	0.024%
Ultragenyx Pharmaceutical			2,604	296,491	0.027%
Umicore			4,981	264,264	0.024%
Unilever			25,598	1,428,364	0.131%
Unilever			8,336	465,406	0.043%
Unilever Capital	3	3/7/22	150,000	153,855	0.014%
Union Pacific	4.75	9/15/41	10,000	11,742	0.001%
Union Pacific			3,239	713,908	0.066%
UNITE			25,404	373,608	0.034%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	3,452	3,548	0.000%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	304,794	307,363	0.028%
United Airlines Holdings			151	8,689	0.001%
Unitedhealth	2	5/15/30	85,000	83,273	0.008%
Unitedhealth	3.75	7/15/25	40,000	44,221	0.004%
UnitedHealth Group			12,752	4,744,637	0.437%
United Overseas Bank	3.2	4/23/21	200,000	200,295	0.018%
United Overseas Bank			31,700	611,240	0.056%
United Rentals			5,006	1,648,526	0.152%
Universal Robina			126,390	347,146	0.032%
University of California	4.6	5/15/31	25,000	29,110	0.003%
University of California	5.77	5/15/43	15,000	20,282	0.002%
UPM-Kymmene			1,861	66,880	0.006%
UPS			6,556	1,114,454	0.103%
Urban Edge Properties, REIT			574	9,482	0.001%
U.S. Treasury Bill	0.04	12/2/21	675,000	674,816	0.062%
U.S. Treasury Bonds	3.13	11/15/41	290,000	330,419	0.030%
U.S. Treasury Bonds	2.75	11/15/42	65,000	69,702	0.006%
U.S. Treasury Bonds	3	11/15/44	395,000	440,672	0.041%

U.S. Treasury Bonds	3	11/15/45	435,000	485,977	0.045%
U.S. Treasury Bonds	1.13	2/15/31	680,000	642,494	0.059%
U.S. Treasury Bonds	3.5	2/15/39	850,000	1,018,273	0.094%
U.S. Treasury Bonds	1.88	2/15/41	1,820,000	1,694,875	0.156%
U.S. Treasury Bonds	2.5	2/15/45	145,000	148,149	0.014%
U.S. Treasury Bonds	3	2/15/47	220,000	246,434	0.023%
U.S. Treasury Bonds	3	2/15/48	740,000	830,419	0.076%
U.S. Treasury Bonds	2	2/15/50	1,900,000	1,739,984	0.160%
U.S. Treasury Bonds	1.88	2/15/51	1,750,000	1,553,125	0.143%
U.S. Treasury Bonds	1.13	5/15/40	3,330,000	2,720,194	0.250%
U.S. Treasury Bonds	1.25	5/15/50	525,000	396,785	0.037%
U.S. Treasury Bonds	2.13	8/15/21	10,000	10,078	0.001%
U.S. Treasury Bonds	1.63	8/15/29	950,000	953,563	0.088%
U.S. Treasury Bonds	0.63	8/15/30	2,235,000	2,025,469	0.186%
U.S. Treasury Bonds	3.88	8/15/40	200,000	252,219	0.023%
U.S. Treasury Bonds	3.13	8/15/44	610,000	694,447	0.064%
U.S. Treasury Bonds	2.88	8/15/45	570,000	622,814	0.057%
U.S. Treasury Bonds	2.75	8/15/47	5,915,000	6,328,126	0.582%
U.S. Treasury Bonds	3	8/15/48	150,000	168,539	0.016%
U.S. Treasury Bonds	1.38	8/15/50	2,450,000	1,913,297	0.176%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	1,963,653	2,124,427	0.196%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	3,156,486	3,440,077	0.317%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	2,032,615	2,131,070	0.196%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	1,624,445	1,761,507	0.162%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	458,326	497,857	0.046%
U.S. Treasury Inflation Indexed Bonds	2	1/15/26	448,100	529,528	0.049%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	2,700,459	3,003,838	0.276%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	615,082	678,608	0.062%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	36,210	43,554	0.004%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	106	118	0.000%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	503,183	643,917	0.059%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	283,967	307,439	0.028%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	110,535	119,101	0.011%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	45,391	65,816	0.006%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	111,133	128,811	0.012%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	789,940	894,607	0.082%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	135,809	177,698	0.016%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	279,197	342,845	0.032%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	160,379	193,532	0.018%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	328,839	410,072	0.038%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	140,337	176,144	0.016%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	395,788	414,897	0.038%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	148,700	150,280	0.014%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	726,030	745,882	0.069%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	1,847,137	1,963,738	0.181%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	2,294,220	2,487,078	0.229%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	634,963	687,447	0.063%
U.S. Treasury Inflation Indexed Bonds	3.63	4/15/28	1,014,047	1,364,844	0.126%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	2,205,840	2,292,695	0.211%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	1,146,511	1,226,587	0.113%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	778,867	842,271	0.078%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	270,247	297,736	0.027%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	1,157,848	1,265,673	0.116%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	115,490	128,140	0.012%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	273,028	311,465	0.029%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	1,022,630	1,126,171	0.104%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	993,213	1,078,568	0.099%
U.S. Treasury Notes	0.13	11/30/22	1,510,000	1,509,764	0.139%
U.S. Treasury Notes	0.13	1/31/23	700,000	699,563	0.064%
U.S. Treasury Notes	0.38	1/31/26	400,000	390,063	0.036%
U.S. Treasury Notes	0.75	1/31/28	405,000	388,357	0.036%
U.S. Treasury Notes	1.13	2/28/22	2,390,000	2,412,780	0.222%
U.S. Treasury Notes	0.25	5/31/25	10,895,000	10,685,612	0.983%
U.S. Treasury Notes	1.88	9/30/22	25,000	25,652	0.002%
UT			14,400	475,236	0.044%
Vail Resorts			2,019	588,862	0.054%
Vale			12,294	213,023	0.020%
Valeo			3,303	112,062	0.010%
Valero Energy	2.85	4/15/25	260,000	271,183	0.025%
Valmet			12,944	471,300	0.043%
Valmont Industries			110	26,144	0.002%
Valora Holding			523	110,799	0.010%

Vanguard International Semiconductor			78,000	297,491	0.027%
Van Lanschot Kempen			3,799	106,241	0.010%
V-Cube			6,700	161,610	0.015%
Vedanta			9,192	28,879	0.003%
Veeva Systems			649	169,545	0.016%
Verallia SASU			10,639	383,267	0.035%
Vereit Operating Partnership	2.2	6/15/28	70,000	68,679	0.006%
VEREIT, REIT			739	28,540	0.003%
Verizon Communications	1.68	10/30/30	28,000	25,977	0.002%
Verizon Communications	2.65	11/20/40	420,000	383,459	0.035%
Verizon Communications	2.63	8/15/26	230,000	242,580	0.022%
Vertex Pharmaceuticals			1,850	397,547	0.037%
Verus Securitization Trust 2019-4	2.64	11/25/59	109,267	111,216	0.010%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	144,256	146,890	0.014%
Verus Securitization Trust 2021-1	0.82	1/25/66	96,761	96,405	0.009%
V. F.			629	50,270	0.005%
ViacomCBS			586	39,711	0.004%
Victrix			6,070	184,890	0.017%
Vidrala			106	11,658	0.001%
Vietnam Dairy Products			57,900	247,454	0.023%
Vincom Retail JSC			17,600	25,038	0.002%
Vipshop Holdings, ADR			7,163	213,887	0.020%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	29,346	0.003%
Visa	4.15	12/14/35	90,000	105,608	0.010%
Visa	2.15	9/15/22	90,000	92,221	0.008%
Visa			29,956	6,342,584	0.584%
Vistra Operations	3.55	7/15/24	135,000	141,413	0.013%
V-Mart Retail			1,510	57,212	0.005%
Vodafone			153,852	280,561	0.026%
Vodafone, ADR			17,900	329,897	0.030%
Voestalpine			548	22,694	0.002%
Volkswagen			1,328	371,735	0.034%
Volkswagen Group of America Finance	2.7	9/26/22	330,000	340,718	0.031%
Walgreens Boots Alliance			3,574	196,213	0.018%
Walmart	3.4	6/26/23	300,000	319,465	0.029%
Wal-Mart			4,529	615,174	0.057%
Wal-Mart de Mexico			168,893	534,951	0.049%
Walt Disney			13,879	2,560,953	0.236%
Waste Connections			2,167	233,993	0.022%
Watches Of Switzerland			21,591	196,527	0.018%
WealthNavi			4,600	151,635	0.014%
Wec Energy			2,612	244,457	0.022%
Weibo	3.5	7/5/24	255,000	269,088	0.025%
Weir Group			1,750	42,893	0.004%
Welcia Holdings			6,100	209,290	0.019%
Wells Fargo	3.5	3/8/22	16,000	16,480	0.002%
Wells Fargo	3.07	4/30/41	240,000	235,358	0.022%
Wells Fargo			100,104	3,911,063	0.360%
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58	41,000	44,893	0.004%
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48	100,000	109,830	0.010%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58	75,000	82,334	0.008%
Welltower, REIT			18,359	1,315,055	0.121%
Wesdome Gold Mines			5,730	38,027	0.003%
Western Alliance Bancorp			3,731	352,356	0.032%
Western Midstream Operating	4	7/1/22	20,000	20,450	0.002%
West Fraser Timber			384	27,626	0.003%
Westlake Chemical			515	45,727	0.004%
Westrock			56,611	2,946,603	0.271%
Weyerhaeuser, REIT			42,569	1,515,456	0.139%
Wheaton Precious Metals			2,717	103,777	0.010%
Whitbread			3,170	149,641	0.014%
Willis North America	3.6	5/15/24	40,000	43,002	0.004%
Willis North America	4.5	9/15/28	160,000	181,934	0.017%
Willis Towers Watson			108	24,719	0.002%
Wilmar International			91,800	370,747	0.034%
WingArc1st			1,300	22,848	0.002%
Win Semiconductors			9,000	124,283	0.011%
Wix.com			4,029	1,124,977	0.104%
Woodside Finance	3.7	3/15/28	67,000	69,596	0.006%
Woodside Finance	4.5	3/4/29	105,000	114,227	0.011%
Workday			927	230,295	0.021%
Workiva			3,456	305,027	0.028%

Worley			41,445	331,983	0.031%
WP Carey	3.85	7/15/29	215,000	231,703	0.021%
WP Carey, REIT			1,085	76,775	0.007%
WPP			49,897	635,861	0.059%
WPP Finance 2010	3.63	9/7/22	290,000	302,698	0.028%
WuXi Biologics			5,000	63,054	0.006%
X5 Retail Group, GDR			12,034	387,936	0.036%
XCEL Energy			2,082	138,474	0.013%
Xero			1,750	169,375	0.016%
Xilinx			700	86,730	0.008%
XP			18,266	688,080	0.063%
Yamana Gold			6,665	28,958	0.003%
Yandex			4,697	300,890	0.028%
Yangzijiang Shipbuilding			247,600	236,238	0.022%
Yellow Hat			7,600	130,237	0.012%
Yifeng Pharmacy Chain			44,020	596,939	0.055%
Yoma Strategic Holdings			108,600	11,231	0.001%
YouGov			20,119	278,189	0.026%
Yum! Brands			24,516	2,652,141	0.244%
Yum China Holdings			9,700	574,337	0.053%
Zalando			12,239	1,199,270	0.110%
Z Holdings			98,900	493,332	0.045%
Zhongji Innolight			13,700	73,896	0.007%
Zhongsheng Group Holdings			44,000	311,707	0.029%
Zijin Mining			42,000	51,942	0.005%
Zoetis			5,401	850,549	0.078%
Zoom Video Communications			1,516	487,076	0.045%
Zurich Insurance Group			3,490	1,485,524	0.137%
Miscellaneous Securities ‡				2,208,293	
Total Investments in Securities				1,087,665,816	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	1,312,541	DKK	(8,275,700)	04/29/2021	7,254	0.001%
BNP PARIBAS SECURITIES CORP	USD	1,876,852	HKD	(14,590,400)	04/30/2021	(108)	0.000%
JP MORGAN CHASE BANK	USD	9,292	ILS	(31,000)	04/14/2021	18	0.000%
JP MORGAN CHASE BANK	USD	38,893	DKK	(246,000)	04/29/2021	93	0.000%
JP MORGAN CHASE BANK	AUD	27,000	USD	(20,563)	04/30/2021	(52)	0.000%
JP MORGAN CHASE BANK	HKD	186,000	USD	(23,927)	04/30/2021	0	0.000%
JP MORGAN CHASE BANK	USD	299,781	CHF	(282,000)	04/30/2021	1,172	0.000%
JP MORGAN CHASE BANK	USD	396,081	JPY	(43,764,000)	04/30/2021	703	0.000%
JP MORGAN CHASE BANK	USD	15,585	NOK	(133,000)	04/30/2021	35	0.000%
JP MORGAN CHASE BANK	USD	4,900	NZD	(7,000)	04/30/2021	12	0.000%
JP MORGAN CHASE BANK	USD	179,321	SEK	(1,563,000)	04/30/2021	305	0.000%
JP MORGAN CHASE BANK	USD	41,664	SGD	(56,000)	04/30/2021	41	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	143,062	NZD	(204,200)	04/30/2021	457	0.000%
CITIBANK N A	USD	170,702	ILS	(568,600)	04/14/2021	601	0.000%
CITIBANK N A	USD	1,149,326	EUR	(978,000)	04/30/2021	1,712	0.000%
CITIBANK N A	USD	596,514	SGD	(803,000)	04/30/2021	(330)	0.000%
HSBC SECURITIES INC	USD	344,470	NOK	(2,941,400)	04/30/2021	567	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	4,038,571	AUD	(5,278,500)	04/30/2021	28,600	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	17,658,242	EUR	(14,975,200)	04/30/2021	85,893	0.008%
STATE STREET GLOBAL MARKETS LLC	USD	227,649	GBP	(165,000)	04/30/2021	157	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	8,049,501	GBP	(5,822,700)	04/30/2021	21,512	0.002%
UBS SECURITIES LLC	USD	4,996,731	CHF	(4,692,500)	04/30/2021	27,863	0.003%
UBS SECURITIES LLC	USD	14,088,130	JPY	(1,544,539,500)	04/30/2021	134,264	0.012%
UBS SECURITIES LLC	USD	1,905,118	SEK	(16,513,000)	04/30/2021	13,818	0.001%

Total Forward Currency Exchange Contracts **324,585**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CH/BAER 05/21/2021 C 63 OTC	63.00	5/21/2021	(2)	(201)	0.000%
CH/BAER 06/18/2021 C 64 OTC	64.00	6/18/2021	(4)	(444)	0.000%
CH/BAER 09/17/2021 C 68 OTC	68.00	9/17/2021	(4)	(563)	0.000%
DE/EBS 04/16/2021 C 30 OTC	30.00	4/16/2021	(3)	(99)	0.000%
DE/EBS 05/21/2021 C 31 OTC	31.00	5/21/2021	(3)	(194)	0.000%
DE/HO 05/21/2021 C 90 OTC	90.00	5/21/2021	(1)	(129)	0.000%
iShares iBoxx High Yield Corporate Bond ETF	85.00	4/16/2021	(958)	(10,538)	(0.001%)
iShares iBoxx High Yield Corporate Bond ETF	86.00	5/21/2021	(957)	(76,560)	(0.007%)
SPX 04/16/2021 P 3550	3,550.00	4/16/2021	(61)	(17,233)	(0.002%)

SPX 04/16/2021 P 3600	3,600.00	4/16/2021	(20)	(7,200)	(0.001%)
SPX 05/21/2021 C 4150	4,150.00	5/21/2021	(50)	(94,750)	(0.009%)
US BOND FUTR OPTN Jun21P 150	150.00	5/21/2021	(60)	(51,563)	(0.005%)
US BOND FUTR OPTN May21C 161	161.00	4/23/2021	(10)	(1,094)	0.000%
US BOND FUTR OPTN May21C 163	163.00	4/23/2021	(40)	(2,500)	0.000%

Total Options (263,066)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 6/21	313	6/18/2021	34,782,125	(1,714,896)	3.201%
FVM1 5YR US NOTE FUT JUN 21	41	6/30/2021	5,059,336	(63,031)	0.466%
MSCI EAFE FUT 06/21	(47)	6/18/2021	(5,151,200)	20,418	(0.474%)
S&P500 EMINI FUT 6/21	(39)	6/18/2021	(7,736,430)	(46,459)	(0.712%)
S&P MID 400 EMINI FUT 06/21	80	6/18/2021	20,842,400	(132,725)	1.918%
TUM1 2YR US NOTE FUT JUN 21	3	6/30/2021	662,180	(684)	0.061%
TYM1 UST 10YR FUT JUN 21	(14)	6/21/2021	(1,833,125)	26,492	(0.169%)
USM1 UST 20YR FUT JUN 21	29	6/21/2021	4,483,219	(70,199)	0.413%
UXYM1 UST 10YR ULTRA FUT JUN 21	(23)	6/21/2021	(3,304,813)	115,046	(0.304%)
WNM1 ULTRA US BOND FUT JUN 21	4	6/21/2021	724,875	(34,287)	0.067%

Total Futures Contracts (1,900,326)

NET ASSETS 1,086,626,399

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares (\$938,137,595 / 59,390,907 Shares Outstanding)	15.80
Global Allocation Fund - Advisor Class Shares (\$6,211,611 / 396,362 Shares Outstanding)	15.67
Global Allocation Fund - I Class Shares (\$142,277,194 / 8,977,862 Shares Outstanding)	15.85

- 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

ADP Andorran Peseta

DOP Dominican Peso

LBP Lebanese Pound

QAR Qatari Rial

AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

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.