

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
58.com			5,864	0	0.000%
Aalberts			2,431	130,933	0.011%
ABB			16,001	543,628	0.046%
Abbott Laboratories	1.15	1/30/28	190,000	186,316	0.016%
Abbott Laboratories			9,673	1,121,391	0.095%
AbbVie	2.95	11/21/26	145,000	155,745	0.013%
AbbVie	3.6	5/14/25	240,000	260,998	0.022%
AbbVie	4.5	5/14/35	30,000	36,130	0.003%
AbbVie	4.7	5/14/45	95,000	118,659	0.010%
AbbVie			22,714	2,558,505	0.217%
Abcam			26,591	508,501	0.043%
Acadia Realty Trust, REIT			8,053	176,844	0.015%
Adidas			1,613	601,904	0.051%
Advanced Micro Devices			5,984	562,077	0.048%
Adyen			33	80,927	0.007%
Aedas Homes SAU			16,093	445,321	0.038%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	155,428	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	158,842	0.013%
AES			3,439	366,004	0.031%
AES			14,544	379,162	0.032%
AGCO			281	36,637	0.003%
Agilent Technologies	3.88	7/15/23	65,000	68,996	0.006%
Agilent Technologies			11,689	1,727,751	0.147%
agilon health			2,618	106,212	0.009%
Agree Realty, REIT			50	3,525	0.000%
AHS Hospital	5.02	7/1/45	20,000	27,297	0.002%
Aia	3.6	4/9/29	265,000	292,008	0.025%
Aia	0.65	9/20/21	295,000	295,064	0.025%
AIA Group			214,400	2,659,756	0.226%
Aida Engineering			8,900	79,315	0.007%
AIFUL			43,400	150,229	0.013%
Air Arabia			254,522	92,328	0.008%
Airbus			17,973	2,315,872	0.197%
Air Lease	3.5	1/15/22	75,000	76,236	0.006%
Air Lease	3.63	4/1/27	45,000	48,242	0.004%
Air Liquide			3,980	697,893	0.059%
Airports Corp of Vietnam JSC			8,900	29,118	0.002%
Airports of Thailand			107,300	207,569	0.018%
Air Products & Chemicals			265	76,235	0.006%
Aixtron			20,155	546,556	0.046%
AJ Bell			19,886	119,430	0.010%
Aker BP			1,290	41,116	0.003%
Akzo Nobel			13,940	1,726,063	0.146%
Alamo			159	24,276	0.002%
Albemarle			634	106,804	0.009%
Alcon			12,009	842,282	0.071%
Alcon Finance	2.6	5/27/30	235,000	240,035	0.020%
Alexandria Real Estate, REIT			3,386	616,049	0.052%
Alexion Pharmaceuticals			3,144	577,584	0.049%
Alibaba Group Holding			48,620	1,378,564	0.117%
Alibaba Group Holding, ADR			17,889	4,056,867	0.344%
Alicorp SAA			40,361	66,568	0.006%
Align Technology			155	94,705	0.008%
Alphabet Class A			452	1,103,689	0.094%
Alphabet Class C			8,648	21,674,655	1.839%
Al Rajhi Bank			12,944	383,318	0.033%
Alrosa			87,050	160,038	0.014%
ALS Queensland			5,089	49,731	0.004%
Alstom			2,829	142,937	0.012%
Altria	2.35	5/6/25	40,000	41,846	0.004%
Altus Group			3,524	163,322	0.014%
Amadeus IT			17,020	1,199,853	0.102%
Amazon.com	2.8	8/22/24	50,000	53,183	0.005%
Amazon.com	3.88	8/22/37	150,000	177,864	0.015%
Amazon.com			3,922	13,492,308	1.145%

Ambea			16,731	124,625	0.011%
Ambu			6,671	256,687	0.022%
Amcor			47,710	543,391	0.046%
Ameren			2,076	166,163	0.014%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	22,783	23,068	0.002%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	174,984	179,303	0.015%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	250,243	0.021%
American Campus Communities, REIT			10,996	513,733	0.044%
American International Group			72,058	3,429,961	0.291%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	150,000	151,212	0.013%
Amplifon			15,535	768,109	0.065%
Ams			9,592	192,697	0.016%
Analog Devices			10,021	1,725,215	0.146%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	201,462	201,080	0.017%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	66,011	65,873	0.006%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	143,107	142,961	0.012%
Anglo American			2,293	91,248	0.008%
Anglo American Capital	2.63	9/10/30	200,000	201,040	0.017%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	113,471	0.010%
Anheuser-Busch InBev SA/NV			7,664	552,489	0.047%
Anhui Conch Cement			85,000	450,557	0.038%
Anhui Conch Cement			17,800	112,913	0.010%
Anthem	4.65	1/15/43	20,000	24,885	0.002%
Anthem	4.1	3/1/28	130,000	148,820	0.013%
Anthem			5,751	2,195,732	0.186%
Antofagasta			21,482	427,187	0.036%
Aon	2.2	11/15/22	195,000	199,748	0.017%
Aon	3.88	12/15/25	25,000	27,745	0.002%
Apartment Income REIT, REIT			1,779	84,378	0.007%
Apollo Global Management			9,332	580,450	0.049%
Appalachian Power	4.45	6/1/45	40,000	48,780	0.004%
Apple	3.2	5/11/27	300,000	330,893	0.028%
Apple	3.2	5/13/25	260,000	283,570	0.024%
Apple			34,889	4,778,397	0.405%
Apple Hospitality REIT, REIT			9,616	146,740	0.012%
Applied Materials			29,113	4,145,691	0.352%
Aptiv	4.15	3/15/24	15,000	16,281	0.001%
Aptiv			472	74,260	0.006%
ARC Resources			13,964	118,845	0.010%
Argenx, ADR			1,436	432,337	0.037%
Aritzia			4,500	134,608	0.011%
Array Technologies			945	14,742	0.001%
Aruhi			11,200	144,097	0.012%
Asahi Group Holdings			4,600	214,998	0.018%
Asahi Kasei			28,600	314,348	0.027%
Ascential			153,200	880,594	0.075%
Ashtead			16,829	1,250,871	0.106%
Asia Commercial Bank/Vietnam			44,375	73,576	0.006%
Asics			6,800	172,418	0.015%
ASML Holding			2,516	1,738,153	0.147%
ASML Holding			5,651	3,900,994	0.331%
ASOS			16,806	1,154,966	0.098%
Assa Abloy			22,087	665,877	0.057%
Astellas Pharma			65,200	1,136,218	0.096%
Astra International			765,800	261,362	0.022%
Astral			7,122	190,944	0.016%
AstraZeneca			7,605	913,697	0.078%
AstraZeneca, ADR			48,711	2,917,789	0.248%
Atlas Copco			491	25,859	0.002%
Atlassian			2,702	694,036	0.059%
Atotech			2,783	71,050	0.006%
Atrium Hotel Portfolio Trust 2017-ATRM	1	12/15/36	150,000	149,997	0.013%
AT&T	2.75	6/1/31	215,000	222,638	0.019%
AT&T	3	6/30/22	150,000	153,363	0.013%
Attijariwafa Bank			2,889	148,552	0.013%
Auction Technology			11,543	184,161	0.016%
Ausgrid Finance Pty	3.85	5/1/23	105,000	109,592	0.009%
Australia & New Zealand Banking			13,811	291,521	0.025%
Auto1			2,652	116,474	0.010%
Autoliv			2,439	240,097	0.020%
Automatic Data Processing			31	6,157	0.001%
AutoZone	3.13	4/21/26	170,000	184,796	0.016%

AutoZone	3.75	6/1/27	70,000	78,190	0.007%
AutoZone			383	571,520	0.048%
AvalonBay Communities, REIT			1,380	287,992	0.024%
Avanza Holding Bank			7,306	227,940	0.019%
Avery Dennison			4,198	882,588	0.075%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	125,000	125,675	0.011%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	105,000	111,955	0.010%
Aviva			86,532	485,787	0.041%
Avolon Holdings Funding	5.25	5/15/24	215,000	236,231	0.020%
Avolon Holdings Funding	3.95	7/1/24	70,000	74,638	0.006%
AXA			48,017	1,219,264	0.103%
Axis Bank			24,504	247,389	0.021%
Bafang Electric Suzhou			6,400	233,761	0.020%
Baidu	3.88	9/29/23	210,000	223,360	0.019%
Baidu, ADR			1,721	350,912	0.030%
Ball			468	37,917	0.003%
Baltic Classifieds			83,383	206,465	0.018%
Baltimore Gas & Electric	3.35	7/1/23	225,000	236,218	0.020%
Banca Mediolanum			19,283	187,801	0.016%
Banca Transilvania			366,418	240,375	0.020%
Banco Bilbao Vizcaya Argentaria			34,900	216,484	0.018%
Banco Comercial Portugues			384,679	61,701	0.005%
Banco Santander	3.85	4/12/23	200,000	211,400	0.018%
Banco Santander	3.49	5/28/30	200,000	216,113	0.018%
Banco Santander Chile, ADR			24,568	488,166	0.041%
Bank Central Asia			243,800	507,032	0.043%
Bank for Foreign Trade of Vietnam			40,500	204,824	0.017%
Bank of America	4.45	3/3/26	50,000	56,647	0.005%
Bank of America	3.55	3/5/24	100,000	105,512	0.009%
Bank of America	3.5	4/19/26	400,000	438,773	0.037%
Bank of America	4.24	4/24/38	120,000	142,710	0.012%
Bank of America			128,140	5,283,212	0.448%
Banner Health	1.9	1/1/31	65,000	63,889	0.005%
Barco			4,289	117,430	0.010%
Barry Callebaut			517	1,201,547	0.102%
BASF			7,164	565,525	0.048%
Bausch Health			17,981	527,203	0.045%
Bawag			20,061	1,068,308	0.091%
Bayer			14,916	906,822	0.077%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	50,000	48,501	0.004%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	163,337	0.014%
Becton Dickinson And	2.82	5/20/30	115,000	120,313	0.010%
Becton Dickinson And	3.7	6/6/27	183,000	202,734	0.017%
Becton, Dickinson & Company			590	143,482	0.012%
Beiersdorf			1,617	195,182	0.017%
Beijer Ref			4,707	83,918	0.007%
Beijing Enterprises Holdings			30,500	108,211	0.009%
Beijing Enterprises Urban Resources			344,000	44,297	0.004%
Beijing Shunxin Agriculture			14,900	97,156	0.008%
Benefit One			5,900	185,753	0.016%
Benesse Holdings			3,300	81,955	0.007%
Berkshire Hathaway	2.75	3/15/23	35,000	36,307	0.003%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	33,042	0.003%
Bhp			23,788	703,910	0.060%
Bhp			42,936	1,562,025	0.133%
Big Yellow			1,555	28,089	0.002%
BIM Birlisik Magazalar			20,104	143,532	0.012%
Biogen	3.63	9/15/22	90,000	93,514	0.008%
BioMerieux			610	70,876	0.006%
Blackstone Hedge Fund Solutions			64,402	85,430,425	7.250%
Bluescape Opportunities Acquisition			993	10,352	0.001%
Blue Star			8,250	90,700	0.008%
BM&FBOVESPA			166,500	560,713	0.048%
BMW US Capital	2.95	4/14/22	295,000	301,274	0.026%
Bnp Paribas	2.87	4/19/32	350,000	359,473	0.031%
BNP Paribas			14,497	909,827	0.077%
Boardwalk Pipelines	4.95	12/15/24	10,000	11,160	0.001%
Boa Vista Servicos			41,661	93,645	0.008%
Boliden			7,981	307,105	0.026%
Boohoo			54,297	233,123	0.020%
Booking Holdings	3.65	3/15/25	30,000	32,779	0.003%
Booking Holdings			228	498,885	0.042%

Boral Finance Pty	3	11/1/22	10,000	10,219	0.001%
Borregaard			1,266	27,646	0.002%
BP, ADR			7,761	205,046	0.017%
BP Capital Markets America	1.75	8/10/30	180,000	175,235	0.015%
Bpce	4.5	3/15/25	400,000	441,318	0.037%
Bpce	4	9/12/23	265,000	284,160	0.024%
BRAC Bank			453,236	264,585	0.022%
BRD-Groupe Societe Generale			16,026	67,516	0.006%
Bridgestone			3,900	177,264	0.015%
Bright Horizons Family Solutions			2,656	390,724	0.033%
Brighthouse Financial Global Funding	1.55	5/24/26	100,000	100,782	0.009%
Bristol-Myers Squibb	2.9	7/26/24	163,000	173,920	0.015%
Bristol-Myers Squibb	3.55	8/15/22	250,000	258,527	0.022%
British American Tobacco			4,772	185,276	0.016%
Brixmor Operating Partnership	3.9	3/15/27	25,000	27,442	0.002%
Brixmor Operating Partnership	4.05	7/1/30	80,000	89,414	0.008%
Broadcom			5,126	2,444,282	0.207%
Brunello Cucinelli			2,293	134,318	0.011%
BTG Hotels			26,373	97,212	0.008%
Bucher Industries			48	25,135	0.002%
Bunzl			5,731	189,589	0.016%
Burberry			28,133	804,581	0.068%
Burlington Northern Santa Fe	3.05	9/1/22	65,000	66,662	0.006%
Burlington Stores			1,425	458,836	0.039%
Bytes Technology			21,048	134,844	0.011%
Cactus			917	33,672	0.003%
CAE			5,078	156,404	0.013%
Cairn Homes			117,038	148,242	0.013%
Cairo Investment & Real Estate Dev Co			75,090	53,546	0.005%
Camden Property Trust, REIT			9,847	1,306,401	0.111%
Cameron LNG	3.7	1/15/39	30,000	33,005	0.003%
Cameron LNG	2.9	7/15/31	40,000	42,497	0.004%
Canadian Apartment Properties REIT			809	37,931	0.003%
Canadian Natural Resources	2.95	1/15/23	175,000	180,906	0.015%
Canadian Natural Resources	2.95	7/15/30	110,000	113,475	0.010%
CANCOM			2,172	131,451	0.011%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	100,000	104,116	0.009%
CapitaLand			12,100	33,423	0.003%
CapitaLand Integrated Commercial Trust			32,200	50,133	0.004%
Capital One Financial	3.2	1/30/23	230,000	239,494	0.020%
Capitec Bank Holdings			4,727	557,213	0.047%
Cardinal Health	3.41	6/15/27	125,000	136,297	0.012%
Cardinal Health	3.75	9/15/25	80,000	87,931	0.007%
Carel Industries			12,698	305,266	0.026%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	13,035	13,093	0.001%
CarMax Auto Owner Trust 2021-1	1.28	7/15/27	90,000	89,473	0.008%
Carvana			2,439	736,139	0.062%
Caterpillar			12,648	2,752,584	0.234%
Caterpillar Financial Services	3.15	9/7/21	250,000	251,327	0.021%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	25,000	26,492	0.002%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	60,444	0.005%
CD 2017-CD3 Mortgage Trust	3.98	2/10/50	110,000	118,726	0.010%
Cedar Fair			19,620	879,565	0.075%
Celanese			159	24,104	0.002%
Cellnex Telecom			14,480	923,553	0.078%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	300,991	0.026%
Centene			13,551	988,274	0.084%
Centerra Gold			6,637	50,383	0.004%
Centra Health	4.7	1/1/48	385,000	432,162	0.037%
Central Japan Railway			1,700	258,316	0.022%
Ceridian HCM Holding			4,756	456,196	0.039%
CF Industries			698	35,912	0.003%
Challenger Ltd/Australia			27,149	109,995	0.009%
ChampionX			1,355	34,756	0.003%
Charles Schwab			66,498	4,841,719	0.411%
Charter Communications			1,531	1,104,540	0.094%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	272,222	0.023%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	56,653	0.005%
Chevron			940	98,456	0.008%
China Feihe			79,000	170,326	0.014%
China Mengniu Dairy			291,000	1,758,005	0.149%
China Merchants Bank			52,000	442,946	0.038%

China Overseas Land & Investment			152,500	345,813	0.029%
China Resources Beer Holdings			68,000	609,855	0.052%
China Resources Mixc Lifestyle Services			23,800	163,004	0.014%
Chipotle Mexican Grill			616	955,009	0.081%
Chr. Hansen Holding			923	83,286	0.007%
Chubb			6,823	1,084,448	0.092%
Chugai Pharmaceutical			6,900	273,493	0.023%
Cie Automotive			3,514	104,058	0.009%
CIFC Funding 2021-III	1.29	7/15/36	250,000	250,000	0.021%
Cigna	3.25	4/15/25	250,000	268,578	0.023%
Cigna	3.75	7/15/23	63,000	67,081	0.006%
Cigna			3,693	875,500	0.074%
Cintas			248	94,736	0.008%
Citigroup	3.89	1/10/28	315,000	350,477	0.030%
Citigroup	4.08	4/23/29	100,000	113,255	0.010%
Citigroup	4.45	9/29/27	70,000	79,761	0.007%
Citigroup			6,111	432,353	0.037%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	27,474	0.002%
Citigroup Mortgage Loan Trust	2.5	8/25/50	115,632	117,102	0.010%
Citrix Systems			3,121	366,000	0.031%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	23,471	0.002%
CK Hutchison Holdings			23,500	182,943	0.016%
Clarivate			35,165	968,092	0.082%
Clicks Group			19,843	341,799	0.029%
Close Brothers			4,849	101,623	0.009%
CME Group			3,255	692,273	0.059%
CMS Energy	4.88	3/1/44	25,000	31,929	0.003%
CMS Energy			1,905	112,547	0.010%
Cnh Equipment Trust 2017	2.08	2/15/23	3,780	3,788	0.000%
Cnh Equipment Trust 2019	2.35	4/15/27	170,000	176,161	0.015%
Cnh Industrial			13,548	224,730	0.019%
Coca-Cola Bottlers Japan			4,500	70,445	0.006%
Coca-Cola Europacific Partners	1.5	1/15/27	210,000	208,905	0.018%
Cochlear			1,118	210,930	0.018%
Coconala			7,400	146,586	0.012%
Cold Storage Trust 2020-ICE5	1.37	11/15/37	137,619	138,007	0.012%
Cold Storage Trust 2020-ICE5	1.72	11/15/37	155,313	155,799	0.013%
Coloplast			3,118	511,923	0.043%
Comcast	1.95	1/15/31	155,000	152,691	0.013%
Comcast	2.65	2/1/30	225,000	236,204	0.020%
Comcast			14,269	813,618	0.069%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	43,737	0.004%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	65,511	0.006%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	110,025	0.009%
CommonSpirit Health	2.76	10/1/24	95,000	99,784	0.008%
CommonSpirit Health	2.78	10/1/30	50,000	51,767	0.004%
CommonSpirit Health	2.95	11/1/22	25,000	25,786	0.002%
Compass Group			17,404	366,666	0.031%
ConocoPhillips	3.75	10/1/27	25,000	28,052	0.002%
ConocoPhillips			2,811	171,190	0.015%
Constellium			4,098	77,657	0.007%
Converge ICT Solutions			183,500	85,331	0.007%
Cooper Companies			1,342	531,794	0.045%
Copart			278	36,649	0.003%
Corp Nacional del Cobre de Chile	3.15	1/14/30	200,000	210,167	0.018%
Corp Nacional del Cobre de Chile	3	9/30/29	220,000	228,909	0.019%
CoStar Group			8,310	688,234	0.058%
Country Garden Services Holdings			47,000	507,130	0.043%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	230,041	0.020%
County of Miami-Dade FL Water & Sewer System Revenue	3.49	10/1/42	90,000	96,940	0.008%
Coupang			9,135	382,026	0.032%
Coupa Software			567	148,616	0.013%
Covestro			7,287	471,167	0.040%
CP ALL			552,200	1,035,372	0.088%
Credicorp			4,103	496,914	0.042%
CreditAccess Grameen			6,599	66,701	0.006%
Credit Agricole SA/London	3.75	4/24/23	250,000	264,721	0.022%
Credit Suisse	3	12/14/23	250,000	258,062	0.022%
CRH America Finance	3.95	4/4/28	400,000	451,199	0.038%
Croda International			2,868	292,519	0.025%
CrowdStrike Holdings			388	97,508	0.008%
Crown Castle International	2.1	4/1/31	250,000	243,750	0.021%

Crown Castle International	4.75	5/15/47	30,000	36,102	0.003%
Crown Castle International	3.7	6/15/26	40,000	43,970	0.004%
Crown Castle Towers	3.72	7/15/23	125,000	128,553	0.011%
CSX			18,594	596,496	0.051%
CTP BV			2,458	49,607	0.004%
CTS Eventim			7,004	437,516	0.037%
CubeSmart, REIT			5,020	232,526	0.020%
Cvs			5,391	180,636	0.015%
CVS Health	3.5	7/20/22	40,000	41,108	0.003%
CVS Health	3.25	8/15/29	225,000	243,901	0.021%
CVS Health	2.7	8/21/40	40,000	38,511	0.003%
CyberAgent			32,100	687,488	0.058%
CyrusOne, REIT			834	59,648	0.005%
Dai-ichi Life Holdings			8,100	149,034	0.013%
Daichi Sankyo			1,800	38,832	0.003%
Daikin Industries			3,300	614,954	0.052%
Daimler			3,430	306,500	0.026%
Daio Paper			33,700	557,851	0.047%
Daiwabo Holdings			10,800	185,364	0.016%
DAIWA OFFICE INVESTMENT			6	41,710	0.004%
Danaher			15,629	4,194,198	0.356%
Danske Bank	3.24	12/20/25	335,000	356,406	0.030%
Darling Ingredients			582	39,285	0.003%
Dassault Aviation			370	435,854	0.037%
Datadog			1,035	107,723	0.009%
Davide Campari-Milano			39,382	527,884	0.045%
DBS Group			9,900	220,248	0.019%
DCC			5,507	451,104	0.038%
Dcp Midstream Operating	3.88	3/15/23	25,000	25,906	0.002%
Dechra Pharmaceuticals			8,724	527,632	0.045%
Deere			1,951	688,137	0.058%
Deliveroo			23,200	87,927	0.007%
de Longhi			10,094	439,980	0.037%
Delta Air Lines	3.8	4/19/23	75,000	77,719	0.007%
Demae-Can			7,100	99,023	0.008%
Denka			2,000	66,483	0.006%
Denso			3,900	265,947	0.023%
dentalcorp Holdings			8,336	110,689	0.009%
Dentsply Sirona			13,866	877,163	0.074%
Derwent London			5,879	269,664	0.023%
Descartes Systems			3,328	230,163	0.020%
Deutsche Boerse			1,639	286,081	0.024%
Devon Energy			45,229	1,320,235	0.112%
Diageo			10,208	489,254	0.042%
Diamondback Energy	2.88	12/1/24	270,000	285,188	0.024%
DiaSorin			816	154,400	0.013%
DIC			9,200	232,710	0.020%
DiDi Global			344	18,484	0.002%
Digital Realty Trust, REIT			324	48,749	0.004%
Direct Line Insurance			24,270	95,726	0.008%
DIRTT Environmental Solutions			30,667	132,109	0.011%
Disco			1,200	364,859	0.031%
Discover Financial Services	3.85	11/21/22	95,000	99,515	0.008%
Discover Financial Services	3.75	3/4/25	15,000	16,336	0.001%
DKSH Holding			2,330	178,497	0.015%
Dlocal Ltd/Uruguay			3,190	167,571	0.014%
DNB			29,047	633,057	0.054%
DocuSign			1,493	417,398	0.035%
Dollar General			2,369	512,628	0.044%
Dollar Tree			1,935	192,533	0.016%
Dominion Energy			6,296	463,197	0.039%
DoorDash			1,907	340,075	0.029%
Douglas Emmett, REIT			5,019	168,739	0.014%
Downer EDI			45,030	188,643	0.016%
Draper Esprit			33,572	420,149	0.036%
DRIVEN BRANDS FUNDING	3.24	1/20/51	129,675	133,350	0.011%
Dr Lal PathLabs			1,556	68,667	0.006%
Dr. Martens			30,453	187,347	0.016%
Dryden 77 CLO	1.25	5/20/34	250,000	249,665	0.021%
DTE Energy			219	28,382	0.002%
EastGroup Properties, REIT			617	101,466	0.009%
Eastman Chemical			2,708	316,159	0.027%

East West Bancorp			9,787	701,630	0.060%
Eaton Vance	3.63	6/15/23	15,000	15,882	0.001%
Ecolab	3.25	12/1/27	265,000	291,196	0.025%
Edenred			2,737	156,055	0.013%
Edita Food Industries SAE, GDR			7,020	20,351	0.002%
Eisai			4,700	461,903	0.039%
Elanco Animal Health	4.91	8/27/21	30,000	30,206	0.003%
Elanco Animal Health			36,444	1,264,242	0.107%
Electricite de France			14,141	193,252	0.016%
Electric Power development			21,400	306,171	0.026%
Elekta			19,099	276,895	0.023%
Element Fleet Management			33,544	391,293	0.033%
Element Solutions			1,902	44,469	0.004%
Eli Lilly And			14,991	3,440,734	0.292%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	54,512	55,371	0.005%
Emerson Electric			220	21,173	0.002%
Enbridge			617	24,705	0.002%
Endava, ADR			721	81,747	0.007%
Enel Finance International	4.25	9/14/23	215,000	231,678	0.020%
Enerflex			3,000	20,305	0.002%
Energias do Brasil			30,868	110,221	0.009%
Energy Transfer	5.25	4/15/29	120,000	141,600	0.012%
Engie			53,833	738,189	0.063%
Eni	4	9/12/23	295,000	315,005	0.027%
ENN Energy Holdings			22,700	431,430	0.037%
Entegris			420	51,647	0.004%
EOG Resources			1,450	120,988	0.010%
EPAM Systems			147	75,111	0.006%
Epiroc			2,280	44,762	0.004%
Epiroc			30,422	692,516	0.059%
EPR Properties, REIT			320	16,858	0.001%
Eqt			2,947	107,052	0.009%
Equifax			415	99,397	0.008%
Equinix, REIT			1,917	1,538,584	0.131%
Equinor			28,600	605,420	0.051%
Equitable Holdings	3.9	4/20/23	29,000	30,631	0.003%
Equitable Holdings			57,066	1,737,660	0.147%
Equity Group Holdings			242,800	101,666	0.009%
Equity LifeStyle Properties, REIT			7,979	592,919	0.050%
Equity Residential, REIT			3,772	290,444	0.025%
ERO Copper			6,058	127,112	0.011%
Erste Group Bank			18,027	662,697	0.056%
Escorts			9,937	163,803	0.014%
Esker			293	85,521	0.007%
Essential Properties Realty Trust, REIT			533	14,412	0.001%
Essex Portfolio	2.65	3/15/32	135,000	136,871	0.012%
Essex Property Trust, REIT			843	252,908	0.021%
EssilorLuxottica			7,029	1,298,490	0.110%
Essity			3,419	113,409	0.010%
Estee Lauder			84	26,719	0.002%
Etsy			914	188,138	0.016%
Eurofins Scientific			4,750	543,299	0.046%
Euronet Worldwide			13,292	1,799,072	0.153%
Eutelsat Communications			8,756	102,433	0.009%
Evergy			6,088	367,898	0.031%
Eversource Energy	3.3	1/15/28	15,000	16,392	0.001%
Evotec			18,076	819,995	0.070%
Exact Sciences			112	13,923	0.001%
Exeter Automobile Receivables Trust 2021-2	0.74	1/15/26	215,000	214,869	0.018%
Exeter Automobile Receivables Trust 2021-2	0.98	6/15/26	75,000	75,149	0.006%
Expedia			257	42,073	0.004%
Experian			13,284	512,884	0.044%
Experian Finance	2.75	3/8/30	200,000	206,801	0.018%
Extended Stay America Trust	1.46	7/15/38	100,000	100,000	0.008%
Ezaki Glico			3,400	126,705	0.011%
Fabege			2,844	45,604	0.004%
Facebook			24,700	8,588,437	0.729%
Fancl			8,400	272,612	0.023%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	123,625	122,098	0.010%
FANUC			3,100	743,373	0.063%
Fast Retailing			400	300,675	0.026%
Fawry for Banking & Payment Tech Ser SAE			62,698	75,465	0.006%

Federal Realty Investment Trust, REIT			403	47,220	0.004%
FedEx			4,315	1,287,294	0.109%
Ferrari			2,761	569,998	0.048%
Fidelity National Information Services			8,724	1,235,929	0.105%
Fifth Third Bancorp	4.3	1/16/24	65,000	70,502	0.006%
FinecoBank Banca Fineco			38,487	671,649	0.057%
First Abu Dhabi Bank			153,495	698,004	0.059%
First Derivatives			5,367	168,728	0.014%
FirstEnergy	7.38	11/15/31	60,000	81,741	0.007%
FirstEnergy Transmission	4.35	1/15/25	65,000	70,997	0.006%
FirstRand			122,787	460,682	0.039%
Fiserv	3.2	7/1/26	100,000	108,248	0.009%
Fiserv			14,956	1,598,647	0.136%
Fisher & Paykel Healthcare			19,922	433,392	0.037%
Flatex			1,646	221,575	0.019%
Florida development Finance	4.11	4/1/50	390,000	405,482	0.034%
Florida Gas Transmission	3.88	7/15/22	20,000	20,478	0.002%
Florida Gas Transmission	4.35	7/15/25	215,000	238,245	0.020%
Fluidra			15,152	601,982	0.051%
Fondul Proprietatea			164,824	73,442	0.006%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	165,000	173,893	0.015%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	219,415	0.019%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	115,000	115,555	0.010%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	205,000	205,156	0.017%
Fortinet			1,369	326,082	0.028%
Fortive			6,326	441,175	0.037%
Fosun International			97,500	140,135	0.012%
FPT			99,360	409,147	0.035%
Franco-Nevada			1,650	239,447	0.020%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	28,688	30,599	0.003%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	6,926	7,087	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.92	12/25/50	30,819	30,828	0.003%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.12	10/25/33	60,000	61,284	0.005%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.72	8/25/33	195,000	195,000	0.017%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	36,797	36,808	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	0.82	8/25/33	125,000	125,377	0.011%
Freee KK			6,300	575,150	0.049%
Fresenius			12,541	654,514	0.056%
Frontier developments			3,276	104,861	0.009%
Frontier Digital Ventures			34,630	35,939	0.003%
Fujitec			23,400	518,755	0.044%
Fujitsu			2,300	430,328	0.037%
Fujitsu General			13,900	368,116	0.031%
Fukuoka Financial			5,700	99,831	0.008%
Funding Circle Holdings			74,146	154,856	0.013%
Fuyao Glass Industry			13,912	119,937	0.010%
Galaxy Entertainment			10,000	79,961	0.007%
Galp Energia Sgps			50,474	548,787	0.047%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	22,565	22,898	0.002%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	27,798	28,282	0.002%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	82,628	83,501	0.007%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	42,678	43,446	0.004%
GDS Holdings			3,707	36,413	0.003%
GE			535,561	7,208,651	0.612%
GEA Group			4,566	185,015	0.016%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	200,000	239,577	0.020%
Gecina			179	27,425	0.002%
Generac Holdings			397	164,815	0.014%
General Motors	4	4/1/25	55,000	60,397	0.005%
General Motors			20,130	1,191,092	0.101%
General Motors Financial	2.4	4/10/28	305,000	309,620	0.026%
General Motors Financial	3.55	7/8/22	205,000	211,558	0.018%
Genmab			207	84,817	0.007%
Genuit			19,188	162,853	0.014%
Genus			4,126	283,362	0.024%
George Washington University	4.3	9/15/44	15,000	18,896	0.002%
Georgia Capital			8,517	84,722	0.007%
Gilead Sciences	3.25	9/1/22	20,000	20,573	0.002%
GlaxoSmithKline, ADR			20,448	814,239	0.069%
Global Payments			12,285	2,303,929	0.196%
Globant			800	175,344	0.015%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	20,997	21,104	0.002%

GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	90,000	92,341	0.008%
GMO Financial Gate			700	135,830	0.012%
GMO Payment Gateway			2,200	285,722	0.024%
Goldman Sachs	6.75	10/1/37	10,000	14,560	0.001%
Goldman Sachs	3.5	1/23/25	300,000	323,279	0.027%
Goldman Sachs	3.85	1/26/27	115,000	126,396	0.011%
Goldman Sachs	2.62	4/22/32	200,000	204,807	0.017%
Goldman Sachs	5.15	5/22/45	15,000	20,007	0.002%
Goldman Sachs			6,871	2,607,751	0.221%
Goodman Group			3,735	59,109	0.005%
Grace Trust 2020-GRCE	2.77	12/10/40	100,000	102,249	0.009%
Granges			2,741	38,071	0.003%
Graphic Packaging Holding			1,454	26,376	0.002%
Great Portland Estates			89,009	872,617	0.074%
Great Wolf Trust 2019-WOLF	1.71	12/15/36	70,000	70,000	0.006%
Gree Electric Appliances Inc of Zhuhai			115,200	927,273	0.079%
Greentown Service			204,000	317,108	0.027%
Greggs			12,047	433,631	0.037%
Grupo Aeroportuario del Sureste, ADR			3,306	611,279	0.052%
Grupo Sbf			18,500	141,787	0.012%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	228,579	233,793	0.020%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	187,235	0.016%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	27,439	0.002%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	74,021	0.006%
Guangzhou Automobile			82,000	73,600	0.006%
GVS			10,500	172,011	0.015%
Hackensack Meridian Health	4.21	7/1/48	155,000	190,536	0.016%
Haier Smart Home			31,600	110,208	0.009%
Halliburton			966	22,334	0.002%
Halyk Savings Bank of Kazakhstan, GDR			16,900	262,057	0.022%
Hamamatsu Photonics KK			9,100	548,177	0.047%
Hanwa			5,700	164,954	0.014%
Hardees Funding	4.96	6/20/48	106,975	113,429	0.010%
Hargreaves Lansdown			1,651	36,329	0.003%
Hartford Financial Services			22,301	1,381,993	0.117%
Hasbro	3	11/19/24	150,000	159,624	0.014%
HCA	4.13	6/15/29	235,000	264,669	0.022%
HCA Healthcare			14,439	2,985,119	0.253%
HDFC Bank			49,240	993,945	0.084%
Headhunter, ADR			4,000	169,480	0.014%
Healthcare Realty Trust	3.63	1/15/28	30,000	32,782	0.003%
Healthcare Realty Trust, REIT			2,820	85,164	0.007%
Healthcare Trust of America, REIT			2,540	67,818	0.006%
Healthpeak Properties	2.88	1/15/31	45,000	47,156	0.004%
Heidelbergcement			1,887	162,011	0.014%
Heiwa Real Estate			5,800	218,656	0.019%
Helios Towers			116,353	262,251	0.022%
Hess			549	47,939	0.004%
Hexpol			2,018	24,947	0.002%
High Street Funding Trust I	4.11	2/15/28	100,000	112,570	0.010%
Hightech Payment Systems			161	116,313	0.010%
Highwoods Properties, REIT			989	44,673	0.004%
Hikari Tsushin			2,500	439,365	0.037%
Hilton Worldwide Holdings			11,086	1,337,193	0.113%
Hino Motors			32,500	287,466	0.024%
Hitachi			8,000	458,457	0.039%
Hitachi Metals			10,800	206,387	0.018%
Home Depot			3,790	1,208,593	0.103%
HomeServe			10,150	134,239	0.011%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	26,232	26,463	0.002%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	82,356	82,900	0.007%
Honda Motor			5,100	164,033	0.014%
Honeywell International			8,957	1,964,718	0.167%
Hongfa Technology			52,800	511,514	0.043%
Hong Kong Exchanges and Clearing			4,600	273,837	0.023%
Hongkong Land Holdings			30,700	146,207	0.012%
Hope Education			708,000	170,370	0.014%
Horiba			1,800	116,821	0.010%
Hoshino Resorts REIT			46	279,464	0.024%
Hoshizaki			12,100	1,027,928	0.087%
Host Hotels & Resorts, REIT			1,129	19,295	0.002%
Housing Development Finance			63,010	2,104,924	0.179%

Howard Hughes			582	56,722	0.005%
Howden Joinery			53,104	600,551	0.051%
HSBC Holdings	2.85	6/4/31	280,000	288,963	0.025%
HSBC Holdings			24,083	138,995	0.012%
Huazhu, ADR			490	25,877	0.002%
Hubbell			5,686	1,062,372	0.090%
Huhtamaki			2,238	106,153	0.009%
Humana			1,969	871,716	0.074%
Huntsman			1,151	30,525	0.003%
Husqvarna			31,811	422,776	0.036%
Hyatt Hotels	3.38	7/15/23	30,000	31,245	0.003%
Hypoport			287	148,511	0.013%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	223	224	0.000%
Hyundai Capital America	1.8	10/15/25	55,000	55,680	0.005%
Hyundai Capital America	1.3	1/8/26	145,000	143,125	0.012%
Hyundai Capital America	2	6/15/28	235,000	233,049	0.020%
IAC/InterActiveCorp			862	132,895	0.011%
Iberdrola			77,930	950,330	0.081%
ICICI Bank, ADR			9,853	168,486	0.014%
IdaCorp			195	19,013	0.002%
IDEC			5,000	94,453	0.008%
IDP Education			9,404	173,198	0.015%
IGO			87,027	496,682	0.042%
Iguatemi Empresa de Shopping Centers			18,300	148,974	0.013%
I-Mab, ADR			170	14,272	0.001%
Imcd			2,160	344,164	0.029%
Imerys			524	24,527	0.002%
IMI			1,294	30,797	0.003%
Impala Platinum			2,752	45,264	0.004%
Imperial Brands			9,506	204,975	0.017%
Impro Precision Industries			225,000	70,151	0.006%
Incitec Pivot			71,410	127,428	0.011%
Incyte			1,714	144,199	0.012%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	175,613	0.015%
Indra Sistemas			7,646	69,862	0.006%
Indus Motor			7,680	60,976	0.005%
Indus Towers			31,697	102,204	0.009%
Industrial & Infrastructure Fund Invstmt			153	291,619	0.025%
Infineon Technologies			26,110	1,050,229	0.089%
Info Edge India			1,173	77,895	0.007%
Informa			17,608	122,371	0.010%
Infosys			74,089	1,566,559	0.133%
Ing Groep	3.55	4/9/24	255,000	274,638	0.023%
ING Groep			134,149	1,780,741	0.151%
Inmobiliaria Colonial SocimiSA			24,508	247,510	0.021%
Innovative Industrial Properties, REIT			27	5,158	0.000%
Inpost			9,956	200,346	0.017%
InRetail Peru			1,337	47,330	0.004%
Instone Real Estate			3,928	118,266	0.010%
Integrated Diagnostics Holdings			147,798	175,874	0.015%
Intercontinental Exchange	3.75	12/1/25	75,000	83,166	0.007%
Intercontinental Exchange	3.45	9/21/23	275,000	291,968	0.025%
InterContinental Hotels			5,854	390,173	0.033%
Intermediate Capital			14,500	426,491	0.036%
International Flavors & Fragrances			4,705	702,927	0.060%
International Paper	5	9/15/35	35,000	43,735	0.004%
International Paper			51,845	3,178,617	0.270%
Intertrust			6,589	118,726	0.010%
Intesa Sanpaolo			78,528	217,235	0.018%
Intuit			5,362	2,628,292	0.223%
Intuitive Surgical			2,204	2,026,887	0.172%
Investec			15,707	62,741	0.005%
IP			31,096	50,127	0.004%
Ipsen			1,923	200,102	0.017%
IQE			242,066	159,774	0.014%
Itau Unibanco Holding			327,146	1,961,376	0.166%
ITC Holdings	2.7	11/15/22	95,000	97,610	0.008%
Jacobs Engineering Group			12,732	1,698,703	0.144%
Japan Metropolitan Fund Invest			33	35,771	0.003%
Jason Furniture Hangzhou			20,880	249,493	0.021%
JBG SMITH Properties, REIT			573	18,055	0.002%
JD.com, ADR			518	41,342	0.004%

Jeronimo Martins			51,267	935,497	0.079%
JGC Holdings			8,600	80,130	0.007%
Jiangsu Hengrui Medicine			27,720	290,880	0.025%
JINS Holdings			2,000	153,093	0.013%
JMDC			3,000	149,725	0.013%
JobsOhio Beverage System	3.99	1/1/29	15,000	17,076	0.001%
Johnson Matthey			10,306	438,791	0.037%
JOYY, ADR			2,119	139,790	0.012%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	71,391	0.006%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	50,000	54,516	0.005%
JPMorgan Chase	1.58	4/22/27	235,000	235,426	0.020%
JPMorgan Chase	3.56	4/23/24	125,000	131,666	0.011%
JPMorgan Chase	3.38	5/1/23	410,000	430,975	0.037%
JPMorgan Chase	3.88	7/24/38	160,000	184,116	0.016%
JPMorgan Chase			10,269	1,597,240	0.136%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	99,453	101,380	0.009%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	83,982	85,506	0.007%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	37,470	38,303	0.003%
JP Morgan Mortgage Trust 2020-INV1	0.92	8/25/50	21,077	21,235	0.002%
Julius Baer			13,475	880,096	0.075%
Just Eat Takeaway			2,702	249,891	0.021%
K92 Mining			10,977	79,343	0.007%
Kadant			138	24,300	0.002%
Kansai Paint			14,200	362,469	0.031%
Kansas City Southern	2.88	11/15/29	55,000	58,042	0.005%
Kansas City Southern	3.5	5/1/50	155,000	163,288	0.014%
Kansas City Southern	4.3	5/15/43	25,000	28,902	0.002%
Kanzhun, ADR			6,383	253,086	0.021%
Kao			1,400	86,324	0.007%
KBC			2,851	217,678	0.018%
Kendrion			2,187	59,735	0.005%
Kentucky Utilities	4.38	10/1/45	65,000	79,226	0.007%
Kering			411	360,126	0.031%
KeyCorp	2.25	4/6/27	90,000	93,140	0.008%
Keyence			1,800	906,522	0.077%
Keysight Technologies	4.55	10/30/24	230,000	255,429	0.022%
Keywords Studios			8,348	288,080	0.024%
Kilroy Realty	4.38	10/1/25	15,000	16,606	0.001%
Kilroy Realty	3.45	12/15/24	40,000	42,636	0.004%
Kilroy Realty	4.25	8/15/29	25,000	28,223	0.002%
Kilroy Realty, REIT			2,191	152,581	0.013%
Kimco Realty	3.4	11/1/22	20,000	20,674	0.002%
Kingfisher			96,307	486,071	0.041%
Kion			8,401	896,896	0.076%
Kirin Holdings			18,100	353,237	0.030%
Kirkland Lake Gold			4,371	168,444	0.014%
KLA			3,369	1,092,263	0.093%
Knaus Tabbert			1,584	121,549	0.010%
Knorr-Bremse			6,216	715,192	0.061%
Kodiak Sciences			875	81,375	0.007%
Kojamo			7,404	169,523	0.014%
Komercni Banka			7,971	280,482	0.024%
Koninklijke DSM			4,838	904,382	0.077%
Koninklijke Philips			24,484	1,215,243	0.103%
Kotak Mahindra Bank			22,970	527,696	0.045%
KT			6,698	189,036	0.016%
KT, ADR			9,568	133,474	0.011%
Kuaishou Technology			600	15,090	0.001%
Kubota			18,900	382,341	0.032%
Kweichow Moutai			3,230	1,026,267	0.087%
Kyoritsu Maintenance			1,100	35,832	0.003%
Kyowa Kirin			8,100	288,081	0.024%
L3Harris Technologies	4.85	4/27/35	50,000	62,534	0.005%
Label Vie			176	77,786	0.007%
Laboratorios Farmaceuticos Rovi			5,709	395,615	0.034%
Largan Precision			9,000	1,000,726	0.085%
Legalzoom.com			533	20,174	0.002%
LEG Immobilien			385	55,423	0.005%
Legrand			3,004	318,374	0.027%
Leonardo			17,852	144,447	0.012%
Lexington Realty Trust, REIT			351	4,194	0.000%
LG Household & Health Care			1,571	2,457,233	0.209%

Liberty Media Corp-Liberty Formula One			16,890	814,267	0.069%
Liberty Mutual	4.25	6/15/23	10,000	10,695	0.001%
Liberty Mutual	4.85	8/1/44	20,000	24,444	0.002%
Life Storage	4	6/15/29	145,000	162,229	0.014%
Linde			10,613	3,068,218	0.260%
Linde			918	265,421	0.023%
Lindsay			207	34,213	0.003%
Linea Directa Aseg SA Cia de Seg y Reas			40,739	85,357	0.007%
Li Ning			27,500	335,454	0.028%
Live Nation Entertainment			19,751	1,729,990	0.147%
LK Technology Holdings			37,500	77,818	0.007%
Lloyds Banking Group			922,854	596,954	0.051%
LM Ericsson			46,858	589,188	0.050%
Loews			3,606	197,068	0.017%
Lojas Renner			33,721	301,562	0.026%
London Stock Exchange			18,337	2,026,431	0.172%
Lonza Group			1,532	1,086,122	0.092%
L'Oreal			1,429	638,183	0.054%
Lowe's			1,003	194,552	0.017%
Iululemon atletica			1,453	530,301	0.045%
Lundin Energy			7,245	256,853	0.022%
Lundin Mining			17,040	153,684	0.013%
LVMH Moet Hennessy Louis Vuitton			126	99,119	0.008%
LYB International Finance II BV	3.5	3/2/27	300,000	327,106	0.028%
Mabuchi Motor			2,500	94,510	0.008%
Macquarie Group			2,522	295,481	0.025%
Maeda			22,700	196,922	0.017%
Magazine Luiza			33,153	140,976	0.012%
Magna International			10,122	937,702	0.080%
Magnetite XXIII	1.48	10/25/32	255,000	255,365	0.022%
Magnolia Oil & Gas			2,027	31,682	0.003%
MAG Silver			3,990	83,471	0.007%
Mail.Ru, GDR			11,834	269,020	0.023%
Manulife Financial			8,130	160,029	0.014%
Mapletree Industrial Trust			11,889	25,033	0.002%
Marcopolo			174,900	118,504	0.010%
Marel HF			43,921	307,972	0.026%
Marico Bangladesh			1,595	41,935	0.004%
Marriott			8,196	1,118,918	0.095%
Marsh & McLennan	3.3	3/14/23	10,000	10,451	0.001%
Marsh & McLennan	3.5	6/3/24	115,000	123,628	0.010%
Marsh & McLennan			6,157	866,167	0.074%
Martin Marietta Materials			1,281	450,669	0.038%
Maruti Suzuki India			3,638	369,573	0.031%
Marvell Technology			7,459	435,083	0.037%
Maryland Economic development	4.75	6/1/42	175,000	181,382	0.015%
Maryland HHEFA	4.67	7/1/36	20,000	24,134	0.002%
MasterCard			8,282	3,023,675	0.257%
Match			4,540	732,075	0.062%
Matsumotokiyoshi Holdings			6,800	301,031	0.026%
Maxim Integrated Products			8,070	850,255	0.072%
Mayr Melnhof Karton			1,530	326,151	0.028%
McDonald s	1.45	9/1/25	65,000	66,250	0.006%
McDonald's			2,001	462,211	0.039%
Media do Holdings			2,600	106,768	0.009%
MediaTek			14,000	482,807	0.041%
Medley			2,700	116,403	0.010%
MedStar Health	3.63	8/15/49	130,000	145,154	0.012%
Medtronic			17,416	2,161,848	0.183%
Meggitt			89,114	569,261	0.048%
Meituan			14,000	577,516	0.049%
Melrose Industries			187,349	403,273	0.034%
MercadoLibre			868	1,352,162	0.115%
Mercari			1,700	89,868	0.008%
METAWATER			5,800	110,273	0.009%
MetLife			35,928	2,150,291	0.182%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	20,013	0.002%
Metso Outotec			11,919	138,493	0.012%
MGM Resorts International			9,320	397,498	0.034%
MHC Commercial Mortgage Trust 2021-MHC	1.17	4/15/38	255,000	255,160	0.022%
MHC Trust 2021-MHC2	1.57	5/15/23	110,000	110,132	0.009%
Microchip Technology			4,869	729,084	0.062%

Micron Technology	4.19	2/15/27	100,000	112,500	0.010%
Micron Technology	2.5	4/24/23	85,000	87,849	0.007%
Microsoft	2.92	3/17/52	90,000	95,509	0.008%
Microsoft			61,699	16,714,259	1.418%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	123,657	0.010%
Middleby			7,156	1,239,849	0.105%
Midea			28,400	312,920	0.027%
Military Commercial Joint Stock Bank			62,300	117,334	0.010%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	68,202	69,969	0.006%
Millicom International Cellular			2,843	112,647	0.010%
Mips			1,625	139,769	0.012%
Mississippi Power	3.95	3/30/28	170,000	190,858	0.016%
Mitsubishi Corporation			9,100	248,578	0.021%
Mitsubishi Electric			96,800	1,405,269	0.119%
Mitsubishi Estate			10,300	166,485	0.014%
Mitsubishi HC Capital			26,900	144,251	0.012%
Mitsubishi Ufj Financial	3.54	7/26/21	300,000	300,620	0.026%
Mitsubishi UFJ Financial			105,700	569,327	0.048%
Mitsui Fudosan			33,200	767,706	0.065%
Mitsui Fudosan Logistics Park			9	47,929	0.004%
Mitsui Mining & Smelting			3,700	102,657	0.009%
Miura			10,900	473,310	0.040%
MMC Norilsk Nickel			239	81,010	0.007%
Mobile World Investment			60,000	409,715	0.035%
Modec			7,500	138,887	0.012%
Moderna therapeutics			3,504	823,370	0.070%
Molina Healthcare			3,148	796,633	0.068%
Moncler			5,942	402,796	0.034%
Mondi			24,772	652,204	0.055%
Money Forward			3,900	246,555	0.021%
MongoDB			973	351,759	0.030%
Monolithic Power Systems			65	24,274	0.002%
Montana Aerospace			5,347	225,091	0.019%
Morgan Stanley	3.13	1/23/23	485,000	505,010	0.043%
Morgan Stanley	4.3	1/27/45	45,000	55,513	0.005%
Morgan Stanley	4.1	5/22/23	200,000	212,768	0.018%
Morgan Stanley	3.97	7/22/38	135,000	158,487	0.013%
Morgan Stanley			69,954	6,414,082	0.544%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	20,781	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	21,540	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	38,235	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	93,187	0.008%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	170,519	0.014%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	26,545	0.002%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	130,000	129,487	0.011%
Morphosys			1,275	98,939	0.008%
Mplx	1.22	9/9/22	210,000	210,263	0.018%
MSCI			165	87,958	0.007%
M&T Bank	3.55	7/26/23	345,000	366,441	0.031%
Munich Re			3,299	904,127	0.077%
Municipal Electric Authority of Georgia	6.66	4/1/57	127,000	195,572	0.017%
Murata Manufacturing			11,600	883,629	0.075%
Musashi Seimitsu Industry			10,100	224,875	0.019%
MVW 2019-2	2.22	10/20/38	191,085	194,502	0.017%
MVW 2021-1W	1.44	1/22/41	97,992	97,835	0.008%
MYT Netherlands Parent BV, ADR			3,918	119,225	0.010%
NAC Kazatomprom JSC, GDR			6,227	180,585	0.015%
Nakanishi			6,500	142,315	0.012%
Nam Long Investment			114,700	194,324	0.016%
NARI Technology			33,240	119,343	0.010%
Naspers			2,620	552,419	0.047%
National Bank of Canada			10,928	817,837	0.069%
National Commercial Bank			32,279	495,804	0.042%
National Express			33,885	125,013	0.011%
National Grid			69,667	886,141	0.075%
National Retail Properties, REIT			428	20,065	0.002%
Natwest	4.52	6/25/24	300,000	321,965	0.027%
NatWest Markets	2.38	5/21/23	240,000	247,987	0.021%
NAVER			6,360	2,359,997	0.200%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	106,936	109,273	0.009%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	95,780	97,625	0.008%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	112,074	114,360	0.010%

Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	59,656	59,904	0.005%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	74,475	74,970	0.006%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	84,627	84,472	0.007%
Nestle			19,373	2,414,788	0.205%
Netcompany			2,857	324,840	0.028%
Netflix			5,013	2,647,917	0.225%
NET One Systems			6,700	220,869	0.019%
Network International Holdings			107,655	545,439	0.046%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	250,000	250,507	0.021%
New Horizon Health			5,000	50,967	0.004%
New Oriental Education & Technology, ADR			26,410	216,298	0.018%
New Orleans Hotel Trust 2019-HNLA	1.66	4/15/32	100,000	98,875	0.008%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	95,262	96,375	0.008%
New York Life Global Funding	3.25	8/6/21	135,000	135,392	0.011%
New York State dormitory Authority	5.63	3/15/39	15,000	19,623	0.002%
Next			5,304	577,254	0.049%
Nextage			19,600	332,754	0.028%
NextEra Energy			1,279	62,483	0.005%
NextEra Energy			35,899	2,630,679	0.223%
NGK Spark Plug			5,800	86,226	0.007%
Nifco			3,500	132,368	0.011%
Nike			2,419	373,711	0.032%
Ninety One			11,002	33,494	0.003%
Nintendo			500	289,337	0.025%
Nippon Ceramic			8,000	210,666	0.018%
Nippon Paint Holdings			8,700	117,695	0.010%
Nippon Seiki			20,900	223,035	0.019%
Nippon Shokubai			2,100	101,205	0.009%
Nippon Soda			3,000	86,916	0.007%
Nippon Steel			4,200	71,014	0.006%
Nippon Telegraph & Telephone			92,500	2,418,430	0.205%
Nipro			20,000	236,283	0.020%
NiSource	3.95	3/30/48	105,000	118,902	0.010%
NiSource	3.49	5/15/27	215,000	236,349	0.020%
Nissan Motor Acceptance	3.65	9/21/21	110,000	110,737	0.009%
Nitto Boseki			2,100	64,792	0.005%
NOF			2,900	151,199	0.013%
Nordea Bank Abp	1	6/9/23	205,000	207,061	0.018%
Norfolk Southern			7,523	1,996,679	0.169%
Norma			8,279	424,284	0.036%
Norsk Hydro			7,882	50,322	0.004%
Northam Platinum			1,197	18,082	0.002%
Northern Star Resources			28,640	210,336	0.018%
Northern Trust	3.95	10/30/25	25,000	28,145	0.002%
Northwestern University	2.64	12/1/50	140,000	139,899	0.012%
Nova Ljubljanska Banka dd, GDR			16,582	253,668	0.022%
Novartis			15,342	1,399,598	0.119%
NTPC			149,095	233,489	0.020%
NTT Data			38,200	596,333	0.051%
Nucor	3.95	5/1/28	130,000	147,957	0.013%
Nucor	2.7	6/1/30	70,000	73,072	0.006%
Nucor			968	92,860	0.008%
NVIDIA			1,441	1,152,944	0.098%
NXP Semiconductors			13,453	2,767,551	0.235%
Obara Group			3,800	130,346	0.011%
OBX 2019-EXP3 Trust	1.19	10/25/59	47,249	47,972	0.004%
Ocado			17,463	483,863	0.041%
Occidental Petroleum	3.4	4/15/26	75,000	76,594	0.006%
Occidental Petroleum	2.9	8/15/24	210,000	214,725	0.018%
Olink Holding, ADR			2,064	71,043	0.006%
Olympic Industries			9,866	19,782	0.002%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	54,221	0.005%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	55,181	0.005%
Omron			2,600	205,860	0.017%
oOh media			69,122	90,576	0.008%
Oracle	2.4	9/15/23	300,000	311,075	0.026%
Orange			10,242	116,890	0.010%
O Reilly Automotive	3.8	9/1/22	125,000	129,003	0.011%
O Reilly Automotive	3.6	9/1/27	145,000	161,882	0.014%
Oriental Land			1,300	185,205	0.016%
ORIX			16,400	277,186	0.024%
OTP Bank			14,594	785,620	0.067%

Otsuka Holdings			22,000	913,484	0.078%
Outsourcing			7,700	139,803	0.012%
OZ Minerals			14,615	245,706	0.021%
Ozon Holdings, ADR			6,993	409,930	0.035%
Pacific Gas & Electric	2.1	8/1/27	125,000	121,365	0.010%
Packaging Corp of America	3.65	9/15/24	15,000	16,222	0.001%
Packaging Corporation of America			13,173	1,783,888	0.151%
Pageseguro Digital			7,927	443,278	0.038%
PALTAC			2,000	103,805	0.009%
Panama Government International Bond	6.7	1/26/36	25,000	34,020	0.003%
Pan American Silver			850	24,285	0.002%
Panasonic	2.54	7/19/22	200,000	204,001	0.017%
Panasonic			23,600	271,743	0.023%
Pandora			3,146	424,439	0.036%
Pan Pacific International Holdings			10,100	210,029	0.018%
Parex Resources			1,250	20,874	0.002%
Partners Group Holding			261	395,662	0.034%
Paycom Software			194	70,513	0.006%
PayPal Holdings	2.4	10/1/24	345,000	363,367	0.031%
PayPal Holdings			6,834	1,991,974	0.169%
Pebblebrook Hotel Trust, REIT			4,977	117,208	0.010%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	220,030	0.019%
Perseus Mining			128,203	140,358	0.012%
Persimmon			8,378	343,193	0.029%
Persol Holdings			22,600	446,271	0.038%
Petronet LNG			23,332	71,194	0.006%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	5,330	0.000%
Philip Morris International			1,252	124,086	0.011%
Philippine Seven			12,870	25,570	0.002%
Phu Nhuan Jewelry JSC			46,000	201,823	0.017%
PICC Property & Casualty			252,000	220,431	0.019%
Pigeon			2,300	64,869	0.006%
Pinduoduo, ADR			185	23,499	0.002%
Ping An Insurance			156,000	1,524,962	0.129%
Pinterest			13,884	1,096,142	0.093%
Pioneer Natural Resources	1.13	1/15/26	80,000	79,175	0.007%
Pioneer Natural Resources			520	84,510	0.007%
Plaid Inc/Japan			7,400	183,761	0.016%
Planet Fitness			9,826	739,407	0.063%
Planet Fitness Master Issuer	4.26	9/5/48	199,363	200,100	0.017%
Playtech			13,408	78,941	0.007%
PNC Financial Services	3.3	3/8/22	20,000	20,363	0.002%
PNC Financial Services Group			1,609	306,933	0.026%
Pola Orbis Holdings			3,100	81,740	0.007%
Polycab India			6,625	175,748	0.015%
Polymetal International			3,667	79,431	0.007%
Polypeptide			1,343	123,958	0.011%
Polyus PJSC			410	79,486	0.007%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	22,427	0.002%
POSCO			484	149,580	0.013%
Powszechny Zaklad Ubezpieczen			17,300	166,594	0.014%
PPG Industries			8,635	1,465,964	0.124%
President Chain Store			54,000	509,572	0.043%
President & Fellows of Harvard College	3.62	10/1/37	25,000	28,929	0.002%
Pricoa Global Funding I	3.45	9/1/23	270,000	287,553	0.024%
Principal Financial	3.4	5/15/25	35,000	37,929	0.003%
Principal Financial	2.13	6/15/30	160,000	159,285	0.014%
Principal Financial	3.3	9/15/22	25,000	25,877	0.002%
Prologis	2.13	4/15/27	30,000	31,104	0.003%
Prologis, REIT			31,267	3,737,345	0.317%
Prosus			11,541	1,130,644	0.096%
Protective Life Global Funding	1.08	6/9/23	205,000	207,340	0.018%
Providence Health & Services Obligated	4.38	10/1/23	25,000	26,945	0.002%
Province of Alberta Canada	3.3	3/15/28	135,000	150,637	0.013%
Province of Alberta Canada	2.2	7/26/22	130,000	132,748	0.011%
Province of British Columbia Canada	2	10/23/22	15,000	15,336	0.001%
Province of Manitoba Canada	2.6	4/16/24	270,000	284,799	0.024%
Province of New Brunswick Canada	3.63	2/24/28	250,000	283,201	0.024%
Province of Quebec Canada	2.88	10/16/24	50,000	53,570	0.005%
Prudential			39,405	749,711	0.064%
Prysmian			26,096	936,483	0.079%
PS Business Parks, REIT			681	100,842	0.009%

PSP Swiss Property			215	27,300	0.002%
Public Service Enterprise			7,353	439,268	0.037%
Public Storage, REIT			868	260,999	0.022%
Qingdao Haier Biomedical			10,900	176,777	0.015%
Qt			1,501	175,796	0.015%
Quaker Chemical			128	30,360	0.003%
Qualcomm			8,958	1,280,367	0.109%
QUALCOMM	3.25	5/20/27	107,000	117,911	0.010%
QVC	4.85	4/1/24	20,000	21,700	0.002%
Raia Drogasil			146,010	728,024	0.062%
Rayonier, REIT			317	11,390	0.001%
Realty Income, REIT			736	49,121	0.004%
Recruit Holdings			18,900	926,833	0.079%
Rede D Or Sao Luiz			25,024	348,760	0.030%
Regency Centers	4.13	3/15/28	35,000	39,209	0.003%
Regency Centers, REIT			2,696	172,733	0.015%
REI - SECURITY LENDING COLLATERAL			457,609	4,576,089	0.388%
Reliance Steel & Aluminum			1,683	253,965	0.022%
RELX Capital	3.5	3/16/23	45,000	47,196	0.004%
RELX Capital	3	5/22/30	100,000	106,654	0.009%
Renesas Electronics			16,000	172,678	0.015%
Renishaw			2,763	188,370	0.016%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	60,723	0.005%
Republic Services	3.38	11/15/27	230,000	252,821	0.021%
Republic Services			86	9,461	0.001%
Rexford Industrial Realty, REIT			2,217	126,258	0.011%
Rightmove			12,060	108,398	0.009%
Rio Tinto			2,175	179,628	0.015%
Rio Tinto			3,310	313,806	0.027%
ROBLOX			308	27,714	0.002%
Roche Holding			8,574	3,231,010	0.274%
Rockwool International			896	436,372	0.037%
Roku			285	130,886	0.011%
Rolls-Royce			147,290	201,643	0.017%
Roper Technologies	3.8	12/15/26	50,000	55,787	0.005%
Roper Technologies	2.95	9/15/29	60,000	63,990	0.005%
Roper Technologies			2,625	1,234,275	0.105%
Ross Stores			17,418	2,159,832	0.183%
Rotork			28,664	135,191	0.011%
Round One			12,100	150,157	0.013%
Royal Dutch Shell			15,291	296,841	0.025%
Royal Dutch Shell, ADR			5,597	217,332	0.018%
Royal Gold			164	18,712	0.002%
RPM			843	74,757	0.006%
Ryohin Keikaku			4,000	83,912	0.007%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	56,375	0.005%
Safaricom			847,000	329,518	0.028%
Safran			1,890	262,300	0.022%
Saigon Beer Alcohol Beverage			21,100	155,087	0.013%
Sakata INX			10,200	92,915	0.008%
Sakata Seed			1,600	52,527	0.004%
salesforce.com	2.7	7/15/41	370,000	372,277	0.032%
Salesforce.com			8,217	2,007,167	0.170%
Sampo			32,197	1,480,565	0.126%
Samsonite International			60,000	122,690	0.010%
Samsung Electronics			5,151	337,133	0.029%
Samsung Electronics			79,254	5,673,489	0.481%
Sanderson Farms			129	24,248	0.002%
Sandstorm Gold			6,880	54,283	0.005%
Sandvik			8,330	212,995	0.018%
Sanofi			23,221	2,439,659	0.207%
Sansan			4,700	413,175	0.035%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	52,678	52,895	0.004%
Sanwa Holdings			13,700	168,494	0.014%
SAP			3,365	472,647	0.040%
Sarana Menara Nusantara			2,114,300	180,967	0.015%
Sartorius			76	39,559	0.003%
Saudi Arabian Oil	2.88	4/16/24	245,000	258,210	0.022%
SBA Communications, REIT			104	33,145	0.003%
SBA Tower Trust	2.84	1/15/25	250,000	263,561	0.022%
Sberbank of Russia, ADR			120,922	2,009,361	0.171%
Scentre			156,502	320,253	0.027%

Schneider Electric			2,913	459,218	0.039%
Scout24 Holding			11,243	948,614	0.080%
Sea, ADR			8,306	2,280,828	0.194%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	3,267	3,270	0.000%
SEB			3,633	657,222	0.056%
Sega Sammy Holdings			8,000	105,068	0.009%
Segro			24,698	373,885	0.032%
Sempra Energy			215	20,813	0.002%
Sempra Energy			30,277	4,011,097	0.340%
Sensirion Holding			1,785	143,173	0.012%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	23,336	23,681	0.002%
ServiceNow	1.4	9/1/30	235,000	220,371	0.019%
ServiceNow			3,741	2,055,867	0.174%
Seven & i Holdings			15,700	752,043	0.064%
SFO Commercial Mortgage Trust 2021-555	1.57	5/15/38	110,000	110,171	0.009%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	27,166	27,285	0.002%
Shandong Weigao Group Medical Polymer			72,000	167,947	0.014%
Shell International Finance BV	3.25	5/11/25	75,000	81,328	0.007%
Shenzhen Megmeet Electrical			29,700	143,357	0.012%
Sherwin-Williams			4,713	1,284,057	0.109%
Shimadzu			10,500	405,728	0.034%
Shin-Etsu Chemical			200	33,452	0.003%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	300,000	313,889	0.027%
Shiseido			700	51,631	0.004%
Shoals Technologies			1,275	45,263	0.004%
Shop Apotheke Europe			2,579	484,531	0.041%
Shopify			418	611,310	0.052%
Shopify			457	667,668	0.057%
Shoprite Holdings			48,729	530,210	0.045%
Shriram Transport Finance			10,224	185,108	0.016%
Shurgard Self Storage Europe Sarl			724	34,980	0.003%
Sibanye Stillwater			16,727	69,708	0.006%
Siemens			21,170	3,361,347	0.285%
Siemens Healthineers			7,189	440,781	0.037%
Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	44,954	46,447	0.004%
Signify			2,656	168,597	0.014%
Silergy			1,000	135,724	0.012%
Silver Lake Resources			33,796	42,097	0.004%
Simon Property	3.38	10/1/24	45,000	48,320	0.004%
Simon Property Group, REIT			894	116,649	0.010%
Singer Bangladesh			19,703	41,766	0.004%
Sino Biopharmaceutical			405,000	396,791	0.034%
Sinopharm			22,000	65,268	0.006%
Sino Wealth Electronic			17,900	235,582	0.020%
SITC International Holdings			75,000	313,421	0.027%
SL Green Realty, REIT			1,238	99,040	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	334,829	0.028%
SMB Private Education Loan Trust	1.29	7/15/53	109,740	110,090	0.009%
Smb Private Education Loan Trust 2015	1.82	5/17/32	130,000	131,663	0.011%
Smb Private Education Loan Trust 2016	1.52	2/17/32	129,750	131,565	0.011%
Smb Private Education Loan Trust 2016	2.7	5/15/31	105,216	107,862	0.009%
Smb Private Education Loan Trust 2017	2.88	9/15/34	189,874	195,374	0.017%
Smb Private Education Loan Trust 2018	3.6	1/15/37	73,091	77,372	0.007%
Smb Private Education Loan Trust 2019	0.97	7/15/36	83,789	84,122	0.007%
Smb Private Education Loan Trust 2021	1.07	1/15/53	237,241	233,672	0.020%
SMC			500	295,797	0.025%
SM Investments			37,306	764,387	0.065%
Smith & Nephew			45,061	977,249	0.083%
Smiths Group			9,048	199,272	0.017%
SMS			14,500	433,298	0.037%
Snap Inc.			31,106	2,119,563	0.180%
Snowflake Computing			108	26,114	0.002%
Softbank Corp			25,900	338,642	0.029%
SOFTBANK GROUP CORP			14,700	1,025,205	0.087%
Solasto			36,200	458,735	0.039%
Sompo Holdings			5,500	203,710	0.017%
Songcheng Performance development			158,700	412,166	0.035%
Sonic Capital	4.03	2/20/48	48,708	49,863	0.004%
Sony			7,100	688,468	0.058%
South32			208,355	456,920	0.039%
South Carolina Public Service Authority	2.39	12/1/23	25,000	25,906	0.002%
Southern			4,788	240,325	0.020%

Southern Company			18,891	1,143,094	0.097%
Southern Copper			4,708	302,819	0.026%
Southwest Airlines			11,812	627,099	0.053%
Spectra Energy Partners	3.38	10/15/26	40,000	43,474	0.004%
Spectra Energy Partners	4.75	3/15/24	170,000	186,371	0.016%
S&P Global			1,472	604,182	0.051%
Spie			8,152	187,807	0.016%
Spin Master			6,158	239,544	0.020%
Spirax Sarco Engineering			1,160	218,482	0.019%
Spirit Realty Capital, REIT			137	6,554	0.001%
Splunk			4,658	673,454	0.057%
Spotify Technology			1,096	302,047	0.026%
Square			300	73,140	0.006%
Ssp			34,233	126,317	0.011%
Standard Chartered			16,764	106,985	0.009%
Stanley Electric			21,500	621,162	0.053%
Starbucks			18,132	2,027,339	0.172%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	39,303	39,792	0.003%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	76,053	76,025	0.006%
Starwood Mortgage Residential Trust 2021-2	1.17	5/25/65	90,663	90,628	0.008%
State Board of Administration Finance	2.64	7/1/21	45,000	45,000	0.004%
State Grid Overseas Investment 2016	3.75	5/2/23	215,000	226,539	0.019%
State of California	7.63	3/1/40	35,000	58,959	0.005%
State of Wisconsin	3.95	5/1/36	110,000	123,589	0.010%
State Street	3.1	5/15/23	25,000	26,280	0.002%
Steadfast			54,717	180,389	0.015%
Steel Dynamics			2,496	148,762	0.013%
Stellantis			11,376	223,729	0.019%
StoneCo			23,165	1,553,445	0.132%
Stora Enso			42,433	774,865	0.066%
Storebrand			40,902	370,682	0.031%
STORE Capital, REIT			835	28,816	0.002%
Stroeer SE & Co KGaA			2,372	190,018	0.016%
Stryker			7,393	1,920,184	0.163%
SUMCO			1,200	29,395	0.002%
Sumitomo Corporation			33,900	454,546	0.039%
Sumitomo Denetsu			10,400	214,103	0.018%
Sumitomo Electric Industries			24,500	361,863	0.031%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	362,532	0.031%
Sumitomo Mitsui Trust Holdings			5,800	185,021	0.016%
Sumitomo Rubber Industries			8,200	113,365	0.010%
Sumitomo Seika Chemicals			5,300	171,620	0.015%
Summit Industrial Income REIT			5,905	84,650	0.007%
Suncor Energy	3.1	5/15/25	70,000	74,864	0.006%
Sun Hung Kai Properties			7,083	105,267	0.009%
Sun Life Financial			19,954	1,028,928	0.087%
Sunstone Hotel Investors, REIT			7,625	94,703	0.008%
Suzano			6,751	81,303	0.007%
Suzuki Motor			29,000	1,229,008	0.104%
Svenska Cellulosa			1,874	30,738	0.003%
Svenska Handelsbanken			32,112	362,479	0.031%
Swedbank			55,494	1,033,128	0.088%
Symrise			4,358	607,317	0.052%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	51,522	0.004%
Syncona			33,416	96,110	0.008%
Synopsys			3,834	1,057,379	0.090%
Systems			31,000	110,277	0.009%
Taiheiyo Cement			9,100	200,032	0.017%
Taiwan Semiconductor Manufacturing			434,000	9,347,506	0.793%
Taiwan Semiconductor Manufacturing, ADR			4,990	599,598	0.051%
Taiyo Yuden			2,500	123,351	0.010%
Takeda Pharmaceutical			19,346	649,263	0.055%
Takeda Pharmaceutical, ADR			7,410	124,710	0.011%
Takuma			5,800	87,643	0.007%
TAL Education, ADR			7,204	181,757	0.015%
Tata Consultancy			4,404	198,780	0.017%
TC Energy			1,157	57,295	0.005%
TC Energy			3,731	184,624	0.016%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	155,406	0.013%
TeamLease Services			2,657	129,162	0.011%
Teamviewer			2,242	84,203	0.007%
Tecan			488	241,814	0.021%

TechnoPro Holdings			19,200	454,000	0.039%
TE Connectivity			1,079	145,892	0.012%
Telecom Italia			261,931	138,941	0.012%
Teleflex			2,419	971,930	0.082%
Telefonica Deutschland Holding			32,551	85,926	0.007%
Teleperformance			2,150	873,093	0.074%
Temenos			398	63,988	0.005%
Tenaris			2,679	29,309	0.002%
Tenaris, ADR			7,403	162,126	0.014%
Tencent Holdings	2.99	1/19/23	200,000	206,998	0.018%
Tencent Holdings			94,754	7,134,267	0.605%
Tencent Music Entertainment, ADR			11,200	173,376	0.015%
Terex			540	25,715	0.002%
Terna Rete Elettrica Nazionale			2,635	19,651	0.002%
Terreno Realty, REIT			2,310	149,041	0.013%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	15,000	15,113	0.001%
Texas A&M University	3.33	5/15/39	250,000	272,551	0.023%
Texas Instruments	1.38	3/12/25	45,000	45,901	0.004%
Texas Instruments			10,196	1,960,691	0.166%
Thales			11,778	1,203,440	0.102%
Thermo Fisher Scientific			7,787	3,928,308	0.333%
The Travelers Companies			4,716	706,032	0.060%
THG			37,303	315,059	0.027%
THK			5,200	155,182	0.013%
Thomson Reuters	3.35	5/15/26	10,000	10,877	0.001%
Thule			11,410	505,784	0.043%
Tikehau Capital SCA			4,786	151,538	0.013%
Time Warner Cable	6.55	5/1/37	13,000	17,697	0.002%
Time Warner Cable	6.75	6/15/39	13,000	18,160	0.002%
Time Warner Cable	4	9/1/21	10,000	10,001	0.001%
Timken			340	27,401	0.002%
TJX	1.6	5/15/31	55,000	52,861	0.004%
TJX			19,435	1,310,308	0.111%
T-Mobile US			26,530	3,842,340	0.326%
Tmx			2,927	309,181	0.026%
Tokio Marine Holdings			8,700	400,724	0.034%
Tokyo Electron			1,500	648,577	0.055%
Tokyo Tatemono			13,900	198,389	0.017%
Topdanmark			5,826	303,163	0.026%
Toro			247	27,140	0.002%
Toronto-Dominion Bank	1.15	6/12/25	145,000	145,757	0.012%
Toronto-Dominion Bank	3.5	7/19/23	235,000	249,931	0.021%
Torrent Pharmaceuticals			4,491	174,813	0.015%
Tosoh			2,800	48,280	0.004%
TotalEnergies			27,996	1,268,269	0.108%
Totalenergies Capital International	2.43	1/10/25	275,000	289,050	0.025%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	1,981	1,981	0.000%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	57,127	58,508	0.005%
Towd Point Mortgage Trust 2018-1	3	1/25/58	44,503	45,679	0.004%
Toyota Motor	3.18	7/20/21	295,000	295,368	0.025%
Toyota Motor			15,500	1,354,919	0.115%
Toyo Tire			9,300	196,928	0.017%
Trainline			91,675	372,075	0.032%
TransCanada PipeLines	2.5	8/1/22	20,000	20,423	0.002%
TransUnion			5,929	651,063	0.055%
Transurban Finance Co Pty	4.13	2/2/26	15,000	16,691	0.001%
Transurban Finance Co Pty	2.45	3/16/31	140,000	140,285	0.012%
Treasury Wine Estates			17,881	156,571	0.013%
Trelleborg			6,808	158,235	0.013%
Trinity Health	4.13	12/1/45	25,000	30,767	0.003%
Trip.Com, ADR			12,770	452,824	0.038%
TRP Dynamic Global Bd - I			5,229,628	51,982,499	4.411%
TRP Emerg Markets Local Currency Bd			4,656,880	28,174,124	2.391%
TRP Inst Emerging Markets Bd - Inst			5,289,734	44,327,973	3.762%
TRP Inst Floating Rate - Inst			2,091,481	20,433,772	1.734%
TRP Institutional High Yield - Inst			2,993,832	26,645,104	2.261%
TRP International Bond - I			3,922,707	37,030,356	3.142%
TRP International Bond (USD Hgd) - I			594,113	6,018,366	0.511%
TRP Treasury Reserve	0.03		56,650,269	56,650,269	4.807%
TRP Ultra Short-Term Bond - I			8,084,490	41,150,052	3.492%
Truist Bank	3.5	8/2/22	350,000	350,937	0.030%
Tsingtao Brewery			18,000	193,575	0.016%

Twilio			399	157,270	0.013%
Ubs	1.36	1/30/27	300,000	297,850	0.025%
UBS			16,863	258,294	0.022%
UiPath			5,450	351,708	0.030%
Ultragenyx Pharmaceutical			3,347	319,136	0.027%
Umicore			4,981	304,728	0.026%
Unilever			25,914	1,514,248	0.128%
Unilever			7,079	414,893	0.035%
Unilever Capital	3	3/7/22	150,000	152,909	0.013%
Union Pacific	4.75	9/15/41	10,000	12,317	0.001%
Union Pacific			2,218	487,805	0.041%
UNITE			23,589	350,609	0.030%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	3,452	3,641	0.000%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	304,794	313,242	0.027%
Unitedhealth	2	5/15/30	85,000	85,558	0.007%
Unitedhealth	3.75	7/15/25	40,000	44,403	0.004%
UnitedHealth Group			13,215	5,291,815	0.449%
United Overseas Bank			34,500	664,380	0.056%
United Rentals			1,419	452,675	0.038%
Universal Robina			123,240	364,892	0.031%
University of California	4.6	5/15/31	25,000	29,655	0.003%
University of California	5.77	5/15/43	15,000	21,132	0.002%
UPM-Kymmene			1,859	70,378	0.006%
UPS			8,186	1,702,442	0.144%
Urban Edge Properties, REIT			474	9,053	0.001%
U.S. Treasury Bonds	3.13	11/15/41	290,000	345,372	0.029%
U.S. Treasury Bonds	2.75	11/15/42	65,000	73,145	0.006%
U.S. Treasury Bonds	3	11/15/44	395,000	464,742	0.039%
U.S. Treasury Bonds	3	11/15/45	435,000	513,980	0.044%
U.S. Treasury Bonds	1.13	2/15/31	310,000	300,991	0.026%
U.S. Treasury Bonds	3.5	2/15/39	850,000	1,061,836	0.090%
U.S. Treasury Bonds	1.88	2/15/41	2,195,000	2,149,042	0.182%
U.S. Treasury Bonds	2.5	2/15/45	145,000	156,781	0.013%
U.S. Treasury Bonds	3	2/15/47	220,000	261,216	0.022%
U.S. Treasury Bonds	3	2/15/48	740,000	881,525	0.075%
U.S. Treasury Bonds	2	2/15/50	1,900,000	1,866,156	0.158%
U.S. Treasury Bonds	1.88	2/15/51	2,905,000	2,771,098	0.235%
U.S. Treasury Bonds	1.63	5/15/31	985,000	1,000,237	0.085%
U.S. Treasury Bonds	1.13	5/15/40	3,330,000	2,874,727	0.244%
U.S. Treasury Bonds	2.13	8/15/21	10,000	10,025	0.001%
U.S. Treasury Bonds	1.63	8/15/29	950,000	971,672	0.082%
U.S. Treasury Bonds	0.63	8/15/30	2,235,000	2,082,741	0.177%
U.S. Treasury Bonds	3.88	8/15/40	200,000	262,688	0.022%
U.S. Treasury Bonds	3.13	8/15/44	610,000	731,619	0.062%
U.S. Treasury Bonds	2.88	8/15/45	570,000	658,706	0.056%
U.S. Treasury Bonds	2.75	8/15/47	5,915,000	6,724,616	0.571%
U.S. Treasury Bonds	3	8/15/48	150,000	178,969	0.015%
U.S. Treasury Bonds	1.38	8/15/50	2,450,000	2,064,891	0.175%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	2,004,735	2,160,728	0.183%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	4,020,172	4,376,335	0.371%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	1,658,424	1,785,915	0.152%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	2,125,338	2,300,678	0.195%
U.S. Treasury Inflation Indexed Bonds	2	1/15/26	457,473	538,318	0.046%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	3,611,123	4,011,168	0.340%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	931,970	1,031,866	0.088%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	36,967	44,667	0.004%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	108	121	0.000%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	513,710	661,562	0.056%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	289,905	318,216	0.027%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	897,645	987,971	0.084%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	46,340	69,756	0.006%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	113,459	137,941	0.012%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	806,464	961,330	0.082%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	138,649	190,967	0.016%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	285,036	372,017	0.032%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	163,734	210,270	0.018%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	335,718	446,924	0.038%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	143,271	192,454	0.016%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	404,070	456,283	0.039%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	356,958	391,036	0.033%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	169,871	179,585	0.015%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	1,563,936	1,685,386	0.143%

U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	648,249	699,805	0.059%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	1,320,761	1,437,153	0.122%
U.S. Treasury Inflation Indexed Bonds	3.63	4/15/28	1,035,259	1,395,334	0.118%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	2,283,605	2,428,114	0.206%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	795,156	854,917	0.073%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	275,902	303,018	0.026%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	1,182,071	1,294,737	0.110%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	117,906	131,520	0.011%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	278,739	319,810	0.027%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	1,044,020	1,161,309	0.099%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	1,013,988	1,118,714	0.095%
U.S. Treasury Notes	0.13	1/31/23	1,700,000	1,698,406	0.144%
U.S. Treasury Notes	0.38	1/31/26	200,000	196,000	0.017%
U.S. Treasury Notes	0.75	1/31/28	120,000	116,831	0.010%
U.S. Treasury Notes	1.13	2/28/22	1,865,000	1,878,113	0.159%
U.S. Treasury Notes	0.75	3/31/26	1,865,000	1,856,549	0.158%
U.S. Treasury Notes	0.13	5/31/23	7,030,000	7,015,720	0.595%
U.S. Treasury Notes	0.25	5/31/25	10,895,000	10,711,147	0.909%
U.S. Treasury Notes	0.75	5/31/26	1,965,000	1,953,640	0.166%
U.S. Treasury Notes	1.25	5/31/28	1,385,000	1,388,463	0.118%
U.S. Treasury Notes	1.88	9/30/22	25,000	25,543	0.002%
UT			14,800	431,879	0.037%
Vail Resorts			2,538	803,328	0.068%
Vale			7,094	161,226	0.014%
Valeo			3,303	99,630	0.008%
Valero Energy	2.85	4/15/25	260,000	275,189	0.023%
Valmet			11,308	493,813	0.042%
Valmont Industries			117	27,618	0.002%
Valora Holding			523	110,062	0.009%
Vanguard International Semiconductor			87,000	368,568	0.031%
Van Lanschot Kempen			3,799	96,721	0.008%
V-Cube			6,700	148,282	0.013%
Veeva Systems			678	210,824	0.018%
Verallia SASU			12,406	459,664	0.039%
Vereit Operating Partnership	2.2	6/15/28	70,000	70,909	0.006%
VEREIT, REIT			739	33,942	0.003%
VeriSign			4,021	915,541	0.078%
Verizon Communications	1.68	10/30/30	28,000	26,787	0.002%
Verizon Communications	2.65	11/20/40	420,000	401,191	0.034%
Verizon Communications	2.63	8/15/26	230,000	243,912	0.021%
Vertex Pharmaceuticals			336	67,748	0.006%
Verus Securitization Trust 2019-4	2.64	11/25/59	84,446	85,858	0.007%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	123,668	125,950	0.011%
Verus Securitization Trust 2021-1	0.82	1/25/66	86,085	86,001	0.007%
Victorian Plumbing			27,738	114,343	0.010%
Victrex			6,070	214,098	0.018%
Vietnam Dairy Products			51,000	200,350	0.017%
Vimeo			1,311	64,239	0.005%
Vimian			7,587	81,561	0.007%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	34,126	0.003%
Visa	4.15	12/14/35	90,000	110,312	0.009%
Visa	2.15	9/15/22	90,000	91,971	0.008%
Visa			29,764	6,959,418	0.591%
Visional			1,900	104,325	0.009%
Vistra Operations	3.55	7/15/24	135,000	142,425	0.012%
V-Mart Retail			1,510	57,308	0.005%
Vodafone			153,852	257,861	0.022%
Vodafone, ADR			21,209	363,310	0.031%
Volkswagen			1,328	332,971	0.028%
Volkswagen Group of America Finance	2.7	9/26/22	330,000	338,949	0.029%
Vulcan Materials			1,637	284,953	0.024%
Walmart	3.4	6/26/23	300,000	317,607	0.027%
Wal-Mart			6,211	875,875	0.074%
Wal-Mart de Mexico			168,893	551,652	0.047%
Walt Disney			13,420	2,358,833	0.200%
Waste Connections			1,890	225,723	0.019%
Watches Of Switzerland			21,591	249,664	0.021%
Wayfair			49	15,470	0.001%
WealthNavi			4,800	173,923	0.015%
Wec Energy			1,992	177,188	0.015%
Weibo	3.5	7/5/24	255,000	269,201	0.023%
Weir Group			5,962	153,048	0.013%

Welcia Holdings				6,800	222,350	0.019%
Wells Fargo	3.5	3/8/22	16,000	16,353	0.001%	
Wells Fargo	3.07	4/30/41	240,000	245,784	0.021%	
Wells Fargo			109,743	4,970,260	0.422%	
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58	41,000	44,866	0.004%	
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48	100,000	109,830	0.009%	
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58	75,000	82,201	0.007%	
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	115,000	116,545	0.010%	
Welltower, REIT			23,719	1,971,049	0.167%	
Wesdome Gold Mines			15,045	142,731	0.012%	
Western Alliance Bancorp			2,933	272,329	0.023%	
Western Midstream Operating	4	7/1/22	20,000	20,300	0.002%	
West Fraser Timber			284	20,388	0.002%	
Westlake Chemical			505	45,495	0.004%	
Westrock			62,164	3,308,368	0.281%	
Weyerhaeuser, REIT			2,829	97,374	0.008%	
Wharf Real Estate Investment			8,000	46,504	0.004%	
Wheaton Precious Metals			913	40,244	0.003%	
Whitbread			4,703	203,301	0.017%	
Willis North America	3.6	5/15/24	40,000	42,903	0.004%	
Willis North America	4.5	9/15/28	160,000	184,741	0.016%	
Wilmar International			96,100	322,200	0.027%	
Win Semiconductors			9,000	121,157	0.010%	
Wix.com			1,232	357,625	0.030%	
Woodside Finance	3.7	3/15/28	67,000	71,941	0.006%	
Woodside Finance	4.5	3/4/29	105,000	117,292	0.010%	
Workday			670	159,956	0.014%	
Workiva			4,920	547,744	0.046%	
Worley			41,445	370,840	0.031%	
WP Carey	3.85	7/15/29	215,000	238,443	0.020%	
WP Carey, REIT			1,095	81,709	0.007%	
WPP			50,785	686,505	0.058%	
WPP Finance 2010	3.63	9/7/22	290,000	300,783	0.026%	
WuXi Biologics			4,500	82,396	0.007%	
X5 Retail Group, GDR			12,034	422,214	0.036%	
XCEL Energy			416	27,406	0.002%	
Xero			1,750	180,005	0.015%	
XP			19,963	869,389	0.074%	
Yandex			5,897	417,213	0.035%	
Yangzijiang Shipbuilding			247,600	260,140	0.022%	
Yellow Hat			7,600	134,731	0.011%	
Yifeng Pharmacy Chain			64,726	561,011	0.048%	
YouGov			20,119	328,378	0.028%	
Yum! Brands			20,234	2,327,517	0.198%	
Yum China Holdings			13,200	874,500	0.074%	
Zalando			13,376	1,617,692	0.137%	
Zendesk			71	10,248	0.001%	
Z Holdings			91,900	459,910	0.039%	
Zhongji Innolight			13,700	81,512	0.007%	
Zhongsheng Group Holdings			48,000	399,280	0.034%	
Zimmer Biomet Holdings			1,001	160,981	0.014%	
Zoetis			6,331	1,179,845	0.100%	
Zoom Video Communications			5,265	2,037,713	0.173%	
Zurich Insurance Group			3,421	1,374,097	0.117%	
Zylox-Tonbridge Medical Technology			3,000	16,499	0.001%	
Miscellaneous Securities ‡				3,046,963		
Total Investments in Securities				1,179,517,929		

‡ 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
BANK OF AMERICA	USD	36,379	EUR	(30,000)	08/20/2021	770	0.000%
BANK OF AMERICA	USD	32,741	EUR	(27,000)	08/20/2021	693	0.000%
JP MORGAN CHASE BANK	AUD	75,000	USD	(58,434)	07/23/2021	(2,181)	0.000%
JP MORGAN CHASE BANK	AUD	70,000	USD	(54,538)	07/23/2021	(2,036)	0.000%
JP MORGAN CHASE BANK	CAD	75,000	USD	(60,265)	07/23/2021	238	0.000%
JP MORGAN CHASE BANK	CAD	65,000	USD	(52,230)	07/23/2021	206	0.000%
JP MORGAN CHASE BANK	NOK	445,000	USD	(53,632)	07/23/2021	(1,942)	0.000%
JP MORGAN CHASE BANK	NOK	495,000	USD	(59,658)	07/23/2021	(2,161)	0.000%
JP MORGAN CHASE BANK	NOK	300,000	USD	(35,294)	07/23/2021	(447)	0.000%
JP MORGAN CHASE BANK	NOK	275,000	USD	(32,352)	07/23/2021	(410)	0.000%
JP MORGAN CHASE BANK	NZD	75,000	USD	(54,126)	07/23/2021	(1,703)	0.000%
JP MORGAN CHASE BANK	NZD	85,000	USD	(61,343)	07/23/2021	(1,931)	0.000%
JP MORGAN CHASE BANK	USD	19,381	AUD	(25,000)	07/23/2021	630	0.000%

JP MORGAN CHASE BANK	USD	23,257	AUD	(30,000)	07/23/2021	756	0.000%
JP MORGAN CHASE BANK	USD	32,319	AUD	(43,000)	07/23/2021	67	0.000%
JP MORGAN CHASE BANK	USD	34,574	AUD	(46,000)	07/23/2021	72	0.000%
JP MORGAN CHASE BANK	USD	16,540	CAD	(20,000)	07/23/2021	406	0.000%
JP MORGAN CHASE BANK	USD	28,945	CAD	(35,000)	07/23/2021	710	0.000%
JP MORGAN CHASE BANK	USD	35,496	CAD	(44,000)	07/23/2021	1	0.000%
JP MORGAN CHASE BANK	USD	32,269	CAD	(40,000)	07/23/2021	1	0.000%
JP MORGAN CHASE BANK	USD	18,113	NOK	(150,000)	07/23/2021	690	0.000%
JP MORGAN CHASE BANK	USD	26,566	NOK	(220,000)	07/23/2021	1,012	0.000%
JP MORGAN CHASE BANK	USD	34,709	NOK	(300,000)	07/23/2021	(137)	0.000%
JP MORGAN CHASE BANK	USD	31,817	NOK	(275,000)	07/23/2021	(126)	0.000%
JP MORGAN CHASE BANK	USD	9,207	ILS	(30,000)	07/29/2021	3	0.000%
JP MORGAN CHASE BANK	USD	190,703	ILS	(621,600)	07/29/2021	(7)	0.000%
JP MORGAN CHASE BANK	HKD	646,000	USD	(83,192)	07/30/2021	14	0.000%
JP MORGAN CHASE BANK	NZD	9,000	USD	(6,291)	07/30/2021	(0)	0.000%
JP MORGAN CHASE BANK	SGD	27,000	USD	(20,090)	07/30/2021	(11)	0.000%
JP MORGAN CHASE BANK	USD	255,988	AUD	(341,000)	07/30/2021	214	0.000%
JP MORGAN CHASE BANK	USD	685,184	CHF	(633,000)	07/30/2021	482	0.000%
JP MORGAN CHASE BANK	USD	5,327,727	CHF	(4,898,500)	07/30/2021	29,130	0.002%
JP MORGAN CHASE BANK	USD	1,425,899	DKK	(8,893,700)	07/30/2021	6,903	0.001%
JP MORGAN CHASE BANK	USD	133,695	DKK	(838,000)	07/30/2021	(8)	0.000%
JP MORGAN CHASE BANK	USD	1,397,669	EUR	(1,178,000)	07/30/2021	(40)	0.000%
JP MORGAN CHASE BANK	USD	8,356,789	GBP	(6,011,700)	07/30/2021	40,023	0.003%
JP MORGAN CHASE BANK	USD	591,199	GBP	(428,000)	07/30/2021	(910)	0.000%
JP MORGAN CHASE BANK	USD	53,825	NOK	(463,000)	07/30/2021	42	0.000%
JP MORGAN CHASE BANK	USD	209,087	SEK	(1,788,000)	07/30/2021	102	0.000%
JP MORGAN CHASE BANK	USD	2,128,150	SEK	(18,054,000)	07/30/2021	17,963	0.002%
JP MORGAN CHASE BANK	USD	641,338	SGD	(862,000)	07/30/2021	303	0.000%
JP MORGAN CHASE BANK	EUR	50,000	USD	(60,724)	08/20/2021	(1,376)	0.000%
JP MORGAN CHASE BANK	EUR	45,000	USD	(54,652)	08/20/2021	(1,238)	0.000%
JP MORGAN CHASE BANK	USD	18,249	EUR	(15,000)	08/20/2021	444	0.000%
JP MORGAN CHASE BANK	USD	27,981	EUR	(23,000)	08/20/2021	681	0.000%
JP MORGAN CHASE BANK	USD	35,751	EUR	(30,000)	08/20/2021	141	0.000%
JP MORGAN CHASE BANK	USD	32,176	EUR	(27,000)	08/20/2021	127	0.000%
JP MORGAN CHASE BANK	USD	33,083	SEK	(275,000)	08/20/2021	935	0.000%
JP MORGAN CHASE BANK	USD	36,091	SEK	(300,000)	08/20/2021	1,020	0.000%
JP MORGAN CHASE BANK	USD	31,904	SEK	(275,000)	08/20/2021	(245)	0.000%
JP MORGAN CHASE BANK	USD	34,804	SEK	(300,000)	08/20/2021	(267)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	40,000	USD	(32,461)	07/23/2021	(193)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	44,000	USD	(35,707)	07/23/2021	(212)	0.000%
CITIBANK N A	AUD	43,000	USD	(32,541)	07/23/2021	(289)	0.000%
CITIBANK N A	AUD	46,000	USD	(34,811)	07/23/2021	(309)	0.000%
CITIBANK N A	USD	34,858	NZD	(50,000)	07/23/2021	(91)	0.000%
CITIBANK N A	USD	31,372	NZD	(45,000)	07/23/2021	(82)	0.000%
CITIBANK N A	USD	371,379	NOK	(3,165,400)	07/30/2021	3,686	0.000%
CITIBANK N A	GBP	24,000	USD	(33,479)	08/20/2021	(276)	0.000%
CITIBANK N A	GBP	25,000	USD	(34,874)	08/20/2021	(287)	0.000%
CITIBANK N A	USD	18,321	GBP	(13,000)	08/20/2021	336	0.000%
CITIBANK N A	USD	28,186	GBP	(20,000)	08/20/2021	517	0.000%
CITIBANK N A	USD	35,290	GBP	(25,000)	08/20/2021	703	0.000%
CITIBANK N A	USD	38,113	GBP	(27,000)	08/20/2021	760	0.000%
CITIBANK N A	USD	34,727	GBP	(25,000)	08/20/2021	141	0.000%
CITIBANK N A	USD	33,338	GBP	(24,000)	08/20/2021	135	0.000%
GOLDMAN SACHS & CO	USD	34,680	AUD	(45,000)	07/23/2021	928	0.000%
GOLDMAN SACHS & CO	USD	34,680	AUD	(45,000)	07/23/2021	928	0.000%
GOLDMAN SACHS & CO	EUR	27,000	USD	(32,269)	08/20/2021	(221)	0.000%
GOLDMAN SACHS & CO	EUR	30,000	USD	(35,855)	08/20/2021	(246)	0.000%
HSBC SECURITIES INC	USD	32,951	CAD	(40,000)	07/23/2021	683	0.000%
HSBC SECURITIES INC	USD	37,070	CAD	(45,000)	07/23/2021	768	0.000%
HSBC SECURITIES INC	SEK	275,000	USD	(32,305)	08/20/2021	(157)	0.000%
HSBC SECURITIES INC	SEK	300,000	USD	(35,242)	08/20/2021	(171)	0.000%
MORGAN STANLEY & COMPANY LLC	NZD	45,000	USD	(31,551)	07/23/2021	(98)	0.000%
MORGAN STANLEY & COMPANY LLC	NZD	50,000	USD	(35,057)	07/23/2021	(109)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	32,947	NOK	(275,000)	07/23/2021	1,004	0.000%
MORGAN STANLEY & COMPANY LLC	USD	35,343	NOK	(295,000)	07/23/2021	1,077	0.000%
MORGAN STANLEY & COMPANY LLC	USD	17,976	NZD	(25,000)	07/23/2021	502	0.000%
MORGAN STANLEY & COMPANY LLC	USD	28,762	NZD	(40,000)	07/23/2021	803	0.000%
MORGAN STANLEY & COMPANY LLC	USD	35,650	NZD	(50,000)	07/23/2021	701	0.000%
MORGAN STANLEY & COMPANY LLC	USD	32,085	NZD	(45,000)	07/23/2021	631	0.000%
MORGAN STANLEY & COMPANY LLC	USD	4,150,633	AUD	(5,486,500)	07/30/2021	35,374	0.003%
RBC DOMINION SECURITIES INC	USD	1,917,770	HKD	(14,886,400)	07/30/2021	366	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	19,223,175	EUR	(16,117,200)	07/30/2021	99,956	0.008%

STATE STREET GLOBAL MARKETS LLC	GBP	40,000	USD	(56,389)	08/20/2021	(1,050)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	45,000	USD	(63,438)	08/20/2021	(1,182)	0.000%
STATE STREET GLOBAL MARKETS LLC	SEK	275,000	USD	(33,110)	08/20/2021	(962)	0.000%
STATE STREET GLOBAL MARKETS LLC	SEK	300,000	USD	(36,120)	08/20/2021	(1,050)	0.000%
STANDARD CHARTERED SECURITIES	USD	13,958,845	JPY	(1,547,206,500)	07/30/2021	28,419	0.002%
UBS SECURITIES LLC	USD	150,048	NZD	(213,200)	07/30/2021	1,030	0.000%

Total Forward Currency Exchange Contracts **260,071**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CH/BAER 09/17/2021 C 68 OTC	68.00	9/17/2021	(4)	(203)	0.000%
DE/EBS 07/16/2021 C 36 OTC	36.00	7/16/2021	(3)	(53)	0.000%
iShares iBoxx High Yield Corporate Bond ETF	87.00	8/20/2021	(2,500)	(136,250)	(0.012%)
SPX 08/20/2021 C 4275	4,275.00	8/20/2021	(125)	(1,102,500)	(0.094%)
US 10YR FUT OPTN Aug21P 131	131.00	7/23/2021	(21)	(2,297)	0.000%
US 10YR FUT OPTN Aug21P 131.5	131.50	7/23/2021	(7)	(1,313)	0.000%
US BOND FUTR OPTN Aug21C 156	156.00	7/23/2021	(25)	(121,875)	(0.010%)
US BOND FUTR OPTN Aug21P 156	156.00	7/23/2021	(25)	(3,125)	0.000%
US BOND FUTR OPTN Aug21P 158	158.00	7/23/2021	(30)	(11,250)	(0.001%)

Total Options **(1,378,866)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S36 5Y 06/20/2026	4,000,000	101,924	0.009%

Total Swap Contracts **101,924**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 9/21	322	9/17/2021	37,155,580	(174,072)	3.153%
FVU1 US 5YR NOTE CBT FUT SEP 21	(28)	9/30/2021	(3,456,031)	(3,115)	(0.293%)
MSCI EAFE FUT 09/21	(30)	9/17/2021	(3,456,150)	89,768	(0.293%)
S&P500 EMINI FUT 9/21	65	9/17/2021	13,937,950	48,672	1.183%
S&P MID 400 EMINI FUT 9/21	76	9/17/2021	20,462,240	(272,287)	1.736%
TUU1 US 2YR NOTE CBT SEP 21	32	9/30/2021	7,050,250	(4,792)	0.598%
TYU1 UST 10YR FUT SEP 21	(20)	9/21/2021	(2,650,000)	(8,296)	(0.225%)
USU1 US LONG BOND FUT SEP 21	47	9/21/2021	7,555,250	138,340	0.641%
UXYU1 UST 10YR ULTRA FUT SEP 21	(18)	9/21/2021	(2,649,656)	(29,932)	(0.225%)
WNU1 ULTRA US BOND FUT SEP 21	7	9/21/2021	1,348,813	36,724	0.114%

Total Futures Contracts **(178,991)**

NET ASSETS 1,178,431,163

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares (\$1,008,736,039 / 61,216,494 Shares Outstanding)	16.48
Global Allocation Fund - Advisor Class Shares (\$6,618,288 / 405,137 Shares Outstanding)	16.34
Global Allocation Fund - I Class Shares (\$163,076,836 / 9,861,429 Shares Outstanding)	16.54

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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan 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 Nicaraguan 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 Colombian 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.