

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
468 Spac I			592	8,308	0.001%
58.com			5,864	0	0.000%
Aalberts			2,431	140,320	0.012%
ABB			15,201	508,501	0.043%
Abbott Laboratories	1.15	1/30/28	190,000	185,398	0.016%
Abbott Laboratories			4,501	531,703	0.044%
AbbVie	2.95	11/21/26	145,000	155,404	0.013%
AbbVie	3.6	5/14/25	240,000	258,638	0.022%
AbbVie	4.5	5/14/35	30,000	35,858	0.003%
AbbVie	4.7	5/14/45	95,000	117,348	0.010%
AbbVie			17,701	1,909,407	0.160%
Abcam			17,703	354,828	0.030%
Acadia Realty Trust, REIT			8,053	164,362	0.014%
Adidas			1,568	492,754	0.041%
Advanced Micro Devices			10,348	1,064,809	0.089%
Adyen			25	69,884	0.006%
Aedas Homes SAU			15,507	450,839	0.038%
Aercap Holdings			3,100	179,211	0.015%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	154,507	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	158,072	0.013%
AES			3,662	350,597	0.029%
AES			20,301	463,472	0.039%
Affirm Holdings			3,504	417,432	0.035%
AGCO			281	34,431	0.003%
Agilent Technologies	3.88	7/15/23	65,000	68,431	0.006%
Agilent Technologies			14,155	2,229,837	0.187%
agilon health			5,166	135,401	0.011%
Agree Realty, REIT			28	1,854	0.000%
AHS Hospital	5.02	7/1/45	20,000	27,103	0.002%
Aia	3.6	4/9/29	265,000	289,911	0.024%
AIA Group			217,800	2,505,660	0.210%
Aida Engineering			8,900	83,619	0.007%
AIFUL			65,800	220,547	0.018%
Air Arabia			254,522	93,834	0.008%
Airbus			18,890	2,504,359	0.210%
Air Lease	3.5	1/15/22	75,000	75,645	0.006%
Air Lease	3.63	4/1/27	45,000	48,419	0.004%
Air Liquide			3,848	616,296	0.052%
Airports Corp of Vietnam JSC			8,900	32,495	0.003%
Airports of Thailand			113,700	204,986	0.017%
Air Products & Chemicals			265	67,869	0.006%
Aixtron			18,365	456,602	0.038%
AJ Bell			19,886	106,663	0.009%
Aker BP			1,428	46,286	0.004%
Akzo Nobel			14,428	1,576,471	0.132%
Alamo			164	22,883	0.002%
Albemarle			634	138,827	0.012%
Alcon			12,468	1,009,543	0.084%
Alcon Finance	2.6	5/27/30	235,000	239,975	0.020%
Alexandria Real Estate, REIT			4,912	938,536	0.079%
Alibaba Group Holding			49,720	920,513	0.077%
Alibaba Group Holding, ADR			17,660	2,614,563	0.219%
Alicorp SAA			51,217	64,416	0.005%
Align Technology			183	121,774	0.010%
Alphabet Class A			460	1,229,819	0.103%
Alphabet Class C			8,245	21,975,481	1.838%
Al Rajhi Bank			13,204	430,195	0.036%
Alosa			87,050	158,636	0.013%
ALS Queensland			6,516	58,682	0.005%
Alstom			2,829	107,312	0.009%
Altria	2.35	5/6/25	40,000	41,477	0.003%
Altus Group			3,524	171,943	0.014%
Amadeus IT			20,219	1,329,841	0.111%
Amazon.com	2.8	8/22/24	50,000	52,957	0.004%
Amazon.com	3.88	8/22/37	150,000	177,414	0.015%

Amazon.com			4,009	13,169,725	1.102%
Ambea			16,731	122,452	0.010%
Ambu			6,671	197,610	0.017%
Amcor			47,381	550,820	0.046%
Ameren			1,456	117,936	0.010%
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	169,963	171,993	0.014%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	250,490	0.021%
American Campus Communities, REIT			2,697	130,670	0.011%
American Honda Finance	0.75	8/9/24	260,000	260,022	0.022%
American International Group			92,418	5,072,824	0.424%
American Tower	1.45	9/15/26	355,000	352,646	0.030%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	150,000	149,729	0.013%
Amphenol	2.2	9/15/31	105,000	104,209	0.009%
Amplifon			15,535	738,309	0.062%
Ams			9,592	173,984	0.015%
Analog Devices			15,136	2,534,977	0.212%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	163,326	162,315	0.014%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	53,515	53,485	0.004%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	128,838	129,243	0.011%
Anglo American			2,293	80,367	0.007%
Anglo American Capital	2.63	9/10/30	200,000	198,822	0.017%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	111,458	0.009%
Anthem	4.65	1/15/43	20,000	24,705	0.002%
Anthem	4.1	3/1/28	130,000	147,059	0.012%
Anthem			5,869	2,187,963	0.183%
Antofagasta			21,340	387,807	0.032%
Aon	2.2	11/15/22	195,000	198,834	0.017%
Aon	3.88	12/15/25	25,000	27,479	0.002%
Apartment Income REIT, REIT			1,779	86,833	0.007%
Apollo Global Management			4,632	285,285	0.024%
Appalachian Power	4.45	6/1/45	40,000	47,436	0.004%
Apple	3.2	5/11/27	300,000	328,984	0.028%
Apple	3.2	5/13/25	260,000	280,625	0.023%
Apple	1.7	8/5/31	235,000	228,223	0.019%
Apple			34,666	4,905,239	0.410%
Apple Hospitality REIT, REIT			9,616	151,260	0.013%
Applied Materials			19,921	2,564,430	0.215%
Aptiv	4.15	3/15/24	15,000	16,099	0.001%
Arco Platform			4,600	99,820	0.008%
Ardagh Metal Packaging			717	7,141	0.001%
Argenx, ADR			1,560	471,120	0.039%
Aritzia			4,500	143,250	0.012%
Aruhi			11,200	130,574	0.011%
Asahi Group Holdings			5,400	260,579	0.022%
Asahi Kasei			28,400	304,336	0.025%
Ascential			171,660	946,842	0.079%
Ashtead			15,320	1,158,091	0.097%
Asia Commercial Bank/Vietnam			44,375	63,927	0.005%
Asics			6,400	146,357	0.012%
ASML Holding			1,934	1,441,043	0.121%
ASML Holding			5,497	4,106,580	0.344%
ASOS			17,553	707,221	0.059%
Assa Abloy			21,593	626,340	0.052%
Astellas Pharma			65,800	1,083,006	0.091%
Astra International			791,000	302,010	0.025%
Astral			7,122	207,384	0.017%
AstraZeneca			8,182	986,076	0.082%
AstraZeneca, ADR			84,335	5,065,160	0.424%
Atlas Copco			534	27,141	0.002%
Atlassian			900	352,278	0.029%
Atmos Energy			1,516	133,711	0.011%
Atotech			1,777	42,915	0.004%
Atrium Hotel Portfolio Trust 2017-ATRM	1.01	12/15/36	150,000	150,044	0.013%
AT&T	2.75	6/1/31	215,000	220,171	0.018%
AT&T	3	6/30/22	150,000	152,348	0.013%
Attijariwafa Bank			3,044	165,971	0.014%
Auction Technology			11,543	206,245	0.017%
Ausgrid Finance Pty	3.85	5/1/23	105,000	108,944	0.009%
Australia & New Zealand Banking			13,257	266,234	0.022%
Autel Intelligent Technology			13,917	152,471	0.013%
Auto1			4,103	149,420	0.013%

Autoliv			2,437	209,162	0.017%
AutoZone	3.13	4/21/26	170,000	183,087	0.015%
AutoZone	3.75	6/1/27	70,000	78,074	0.007%
AutoZone			42	71,316	0.006%
AvalonBay Communities, REIT			1,380	305,863	0.026%
Avanza Holding Bank			7,306	257,417	0.022%
Avery Dennison			2,954	612,098	0.051%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	50,000	50,100	0.004%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	105,000	111,469	0.009%
Aviva			88,324	468,106	0.039%
Avolon Holdings Funding	5.25	5/15/24	215,000	234,565	0.020%
Avolon Holdings Funding	3.95	7/1/24	70,000	74,288	0.006%
AXA			46,816	1,297,423	0.109%
Axis Bank			24,504	251,327	0.021%
Azelis			316	9,956	0.001%
Bafang Electric Suzhou			5,100	206,472	0.017%
Baidu	3.88	9/29/23	210,000	221,944	0.019%
Baidu, ADR			2,126	326,873	0.027%
Ball			468	42,106	0.004%
Baltic Classifieds			72,998	189,623	0.016%
Baltimore Gas & Electric	3.35	7/1/23	225,000	234,286	0.020%
Banca Mediolanum			19,283	207,641	0.017%
Banca Transilvania			489,173	306,789	0.026%
Banco Bilbao Vizcaya Argentaria			37,941	250,434	0.021%
Banco Comercial Portugues			384,679	69,838	0.006%
Banco Santander	3.85	4/12/23	200,000	210,071	0.018%
Banco Santander	3.49	5/28/30	200,000	214,133	0.018%
Banco Santander Chile, ADR			27,068	535,134	0.045%
Bank Central Asia			247,700	603,327	0.050%
Bank for Foreign Trade of Vietnam			45,500	194,361	0.016%
Bank of America	4.45	3/3/26	50,000	55,930	0.005%
Bank of America	3.55	3/5/24	100,000	104,124	0.009%
Bank of America	3.5	4/19/26	400,000	436,429	0.037%
Bank of America	4.24	4/24/38	120,000	140,407	0.012%
Bank of America			74,604	3,166,940	0.265%
Banner Health	1.9	1/1/31	65,000	64,404	0.005%
Barco			4,289	93,103	0.008%
Barry Callebaut			515	1,168,052	0.098%
BASF			7,428	563,119	0.047%
BAT Capital	4.39	8/15/37	275,000	295,441	0.025%
Bausch Health			3,507	97,670	0.008%
Bawag			20,215	1,279,339	0.107%
Bayer			14,634	794,268	0.066%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	50,000	48,996	0.004%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	162,000	0.014%
Becton Dickinson And	2.82	5/20/30	115,000	120,457	0.010%
Becton Dickinson And	3.7	6/6/27	183,000	202,440	0.017%
Becton, Dickinson & Company			5,623	1,382,246	0.116%
Beiersdorf			1,598	172,424	0.014%
Beijer Ref			4,707	93,612	0.008%
Beijing Enterprises Holdings			30,500	121,741	0.010%
Beijing Enterprises Urban Resources			108,000	11,167	0.001%
Benefit One			5,900	278,146	0.023%
Benesse Holdings			3,900	88,190	0.007%
Berkshire Hathaway	2.75	3/15/23	35,000	36,083	0.003%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	32,617	0.003%
Bhp			33,807	851,745	0.071%
Bhp			34,184	912,982	0.076%
Big Yellow			1,555	29,250	0.002%
Bill.Com Holdings			1,066	284,569	0.024%
BIM Biresik Magazalar			3,894	28,003	0.002%
Biogen	3.63	9/15/22	90,000	92,855	0.008%
BioMerieux			610	69,410	0.006%
Blackstone Hedge Fund Solutions			67,019	90,985,157	7.612%
Bluescape Opportunities Acquisition			993	10,198	0.001%
Blue Star			8,250	100,945	0.008%
BM&FBOVESPA			192,100	450,817	0.038%
BMW US Capital	2.95	4/14/22	295,000	299,294	0.025%
Bnp Paribas	2.87	4/19/32	350,000	357,926	0.030%
BNP Paribas			12,269	784,979	0.066%
Boardwalk Pipelines	4.95	12/15/24	10,000	11,055	0.001%
Boa Vista Servicos			41,661	97,387	0.008%

Boliden			7,981	255,555	0.021%
Boohoo			59,773	174,456	0.015%
Booking Holdings	3.65	3/15/25	30,000	32,500	0.003%
Booking Holdings			263	624,328	0.052%
Boral Finance Pty	3	11/1/22	10,000	10,183	0.001%
Borregaard			1,266	30,710	0.003%
BP Capital Markets America	1.75	8/10/30	180,000	174,641	0.015%
Bpce	4.5	3/15/25	400,000	439,899	0.037%
Bpce	4	9/12/23	265,000	281,838	0.024%
BRAC Bank			515,629	286,481	0.024%
BRD-Groupe Societe Generale			14,370	63,071	0.005%
Bridgepoint			91,127	618,834	0.052%
Bridgestone			4,300	203,438	0.017%
Bright Horizons Family Solutions			2,656	370,300	0.031%
Brighthouse Financial Global Funding	1.55	5/24/26	100,000	100,444	0.008%
Bristol-Myers Squibb	2.9	7/26/24	163,000	173,091	0.014%
Bristol-Myers Squibb	3.55	8/15/22	250,000	256,455	0.021%
British American Tobacco			5,260	183,861	0.015%
Brixmor Operating Partnership	3.9	3/15/27	25,000	27,448	0.002%
Brixmor Operating Partnership	4.05	7/1/30	80,000	89,257	0.007%
Broadcom			4,877	2,365,004	0.198%
Brunello Cucinelli			2,293	125,764	0.011%
BTG Hotels			26,373	88,618	0.007%
Budweiser Brewing Co APAC			205,400	521,725	0.044%
Bunzl			5,241	172,924	0.014%
Burberry			3,492	84,984	0.007%
Burlington Northern Santa Fe	3.05	9/1/22	65,000	66,222	0.006%
Burlington Stores			1,705	483,487	0.040%
Bytes Technology			21,048	142,668	0.012%
Cactus			917	34,589	0.003%
CAE			5,078	151,707	0.013%
Cairn Homes			117,038	153,945	0.013%
Cairo Investment & Real Estate Dev Co			75,090	57,984	0.005%
California State University	2.8	11/1/41	250,000	243,095	0.020%
Camden Property Trust, REIT			10,348	1,526,020	0.128%
Cameron LNG	3.7	1/15/39	30,000	33,041	0.003%
Cameron LNG	2.9	7/15/31	40,000	42,361	0.004%
Canadian Apartment Properties REIT			809	37,755	0.003%
Canadian Natural Resources	2.95	1/15/23	175,000	179,594	0.015%
Canadian Natural Resources	2.95	7/15/30	110,000	113,586	0.010%
Canadian Pacific Railway			2,710	176,340	0.015%
CANCOM			2,172	128,295	0.011%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	100,000	103,583	0.009%
CapitaLand Integrated Commercial Trust			32,200	47,948	0.004%
Capital One Financial	3.2	1/30/23	230,000	237,998	0.020%
Capital One Financial	2.36	7/29/32	215,000	210,517	0.018%
Capitec Bank Holdings			3,696	448,149	0.037%
Cardinal Health	3.41	6/15/27	125,000	136,173	0.011%
Cardinal Health	3.75	9/15/25	80,000	86,786	0.007%
Carel Industries			12,698	345,358	0.029%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	3,187	3,191	0.000%
CarMax Auto Owner Trust 2021-1	1.28	7/15/27	90,000	89,632	0.007%
Carvana			4,408	1,329,188	0.111%
Caterpillar			4,336	832,382	0.070%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	25,000	26,238	0.002%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	60,122	0.005%
CD 2017-CD3 Mortgage Trust	3.98	2/10/50	110,000	117,752	0.010%
Cedar Fair			20,782	963,869	0.081%
Cellnex Telecom			13,944	860,112	0.072%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	294,063	0.025%
Centene			20,223	1,260,095	0.105%
Centra Health	4.7	1/1/48	385,000	428,739	0.036%
Central Japan Railway			1,600	255,398	0.021%
Centuria office REIT			14,397	25,909	0.002%
Ceridian HCM Holding			5,096	573,912	0.048%
CF Industries			698	38,962	0.003%
Challenger Ltd/Australia			26,827	119,374	0.010%
ChampionX			1,712	38,280	0.003%
Charles Schwab			76,505	5,572,624	0.466%
Charter Communications			985	716,647	0.060%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	270,523	0.023%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	56,180	0.005%

Chevron			1,355	137,465	0.011%
China Feihe			79,000	133,157	0.011%
China Mengniu Dairy			295,000	1,899,752	0.159%
China Merchants Bank			37,000	294,451	0.025%
China Overseas Land & Investment			308,500	698,170	0.058%
China Resources Mixc Lifestyle Services			40,600	223,353	0.019%
Chipotle Mexican Grill			334	607,052	0.051%
Chr. Hansen Holding			1,135	92,539	0.008%
Chubb			11,423	1,981,662	0.166%
Chugai Pharmaceutical			6,900	252,498	0.021%
Cie Automotive			3,514	88,606	0.007%
CIFC Funding 2021-III	1.29	7/15/36	250,000	250,039	0.021%
Cigna	3.25	4/15/25	250,000	268,255	0.022%
Cigna	3.75	7/15/23	63,000	66,582	0.006%
Cigna			1,701	340,472	0.028%
Cintas			248	94,404	0.008%
Citigroup	3.89	1/10/28	315,000	348,550	0.029%
Citigroup	4.08	4/23/29	100,000	111,992	0.009%
Citigroup	4.45	9/29/27	70,000	79,650	0.007%
Citigroup			20,331	1,426,830	0.119%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	27,297	0.002%
Citigroup Mortgage Loan Trust	2.5	8/25/50	98,490	99,990	0.008%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	23,187	0.002%
CK Hutchison Holdings			25,500	170,114	0.014%
Clarivate			22,187	485,895	0.041%
Clicks Group			18,143	334,534	0.028%
Close Brothers			4,849	100,715	0.008%
CME Group			3,300	638,154	0.053%
CMS Energy	4.88	3/1/44	25,000	31,841	0.003%
CMS Energy			3,260	194,720	0.016%
Cnh Equipment Trust 2019	2.35	4/15/27	170,000	175,831	0.015%
Cnh Industrial			12,472	209,643	0.018%
Coca-Cola Bottlers Japan			4,500	64,737	0.005%
Coca-Cola Europacific Partners	1.5	1/15/27	210,000	208,471	0.017%
Cochlear			1,118	174,925	0.015%
Coconala			7,400	114,563	0.010%
Cold Storage Trust 2020-ICE5	1.38	11/15/37	137,619	137,729	0.012%
Cold Storage Trust 2020-ICE5	1.73	11/15/37	155,313	155,458	0.013%
Coloplast			2,966	463,771	0.039%
Comcast	1.95	1/15/31	155,000	152,498	0.013%
Comcast	2.65	2/1/30	225,000	235,137	0.020%
Comcast			12,326	689,393	0.058%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	43,409	0.004%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	65,177	0.005%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	109,373	0.009%
Commercial International Bank Egypt			11,700	31,652	0.003%
CommonSpirit Health	2.76	10/1/24	95,000	100,060	0.008%
CommonSpirit Health	2.78	10/1/30	50,000	51,532	0.004%
CommonSpirit Health	2.95	11/1/22	25,000	25,626	0.002%
Compass Group			19,824	405,424	0.034%
ConocoPhillips	3.75	10/1/27	25,000	27,781	0.002%
ConocoPhillips			3,576	242,346	0.020%
Constellium			4,098	76,960	0.006%
Converge ICT Solutions			83,800	65,488	0.005%
Cooper Companies			1,053	435,215	0.036%
Copart			1,392	193,098	0.016%
Corp Nacional del Cobre de Chile	3.15	1/14/30	200,000	206,729	0.017%
Corp Nacional del Cobre de Chile	3	9/30/29	220,000	225,164	0.019%
CoStar Group			8,552	735,985	0.062%
Country Garden Services Holdings			55,000	434,607	0.036%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	223,236	0.019%
County of Miami-Dade FL Water & Sewer System Revenue	3.49	10/1/42	90,000	96,693	0.008%
Coupang			13,422	373,803	0.031%
Coupa Software			660	144,659	0.012%
Covestro			7,197	490,481	0.041%
CP ALL			563,300	1,058,978	0.089%
Credicorp			3,541	392,839	0.033%
CreditAccess Grameen			6,599	56,223	0.005%
Credit Agricole SA/London	3.75	4/24/23	250,000	262,482	0.022%
Credit Suisse	3	12/14/23	250,000	256,580	0.021%
CRH America Finance	3.95	4/4/28	400,000	448,668	0.038%
Croda International			2,731	312,910	0.026%

CrowdStrike Holdings			388	95,363	0.008%
Crown Castle International	2.1	4/1/31	250,000	240,089	0.020%
Crown Castle International	4.75	5/15/47	30,000	36,760	0.003%
Crown Castle International	3.7	6/15/26	40,000	43,637	0.004%
Crown Castle Towers	3.72	7/15/23	125,000	127,874	0.011%
CSX			34,612	1,029,361	0.086%
CTP BV			2,458	53,390	0.004%
CTS Eventim			7,004	526,980	0.044%
CubeSmart, REIT			5,020	243,219	0.020%
Cvs			5,391	175,088	0.015%
CVS Health	3.5	7/20/22	40,000	40,790	0.003%
CVS Health	3.25	8/15/29	225,000	241,387	0.020%
CVS Health	2.7	8/21/40	40,000	38,094	0.003%
CyberAgent			34,900	673,308	0.056%
Dai-ichi Life Holdings			10,000	218,711	0.018%
Daiichi Sankyo			3,500	93,034	0.008%
Daikin Industries			3,300	719,527	0.060%
Daimler			3,625	319,840	0.027%
Daio Paper			33,700	631,007	0.053%
Daiwabo Holdings			13,200	211,347	0.018%
DAIWA OFFICE INVESTMENT			6	40,491	0.003%
Danaher			18,576	5,655,277	0.473%
Danske Bank	3.24	12/20/25	335,000	355,001	0.030%
Darling Ingredients			582	41,846	0.004%
Dassault Aviation			3,850	432,775	0.036%
Datadog			1,097	155,061	0.013%
Davide Campari-Milano			38,298	537,980	0.045%
DBS Group			9,900	219,370	0.018%
DCC			5,366	447,342	0.037%
Dcp Midstream Operating	3.88	3/15/23	25,000	25,594	0.002%
Dechra Pharmaceuticals			8,724	569,686	0.048%
Deere			162	54,281	0.005%
Deliveroo			23,200	85,883	0.007%
Delivery Hero			856	109,187	0.009%
de Longhi			10,094	362,416	0.030%
Delta Air Lines	3.8	4/19/23	75,000	77,813	0.007%
Demae-Can			7,100	106,704	0.009%
Denka			2,000	69,847	0.006%
Denso			3,700	241,600	0.020%
dentalcorp Holdings			8,336	109,054	0.009%
Dentsply Sirona			15,323	889,500	0.074%
Derwent London			5,879	272,403	0.023%
Descartes Systems			3,328	270,896	0.023%
Deutsche Boerse			1,550	251,513	0.021%
Devon Energy			2,956	104,968	0.009%
Diageo			10,049	486,522	0.041%
Diamondback Energy	2.88	12/1/24	270,000	283,500	0.024%
DiaSorin			790	165,435	0.014%
DIC			9,200	259,496	0.022%
DiDi Global			344	10,183	0.001%
Direct Line Insurance			46,189	179,772	0.015%
DIRTT Environmental Solutions			3,704	11,464	0.001%
Disco			1,200	336,105	0.028%
Discover Financial Services	3.85	11/21/22	95,000	98,585	0.008%
Discover Financial Services	3.75	3/4/25	15,000	16,184	0.001%
DKSH Holding			2,330	182,251	0.015%
Dlocal Ltd/Uruguay			1,517	82,768	0.007%
D-Market Elektronik Hizmetler Ve Ticaret, ADR			24,075	165,155	0.014%
DNB Bank			29,352	667,309	0.056%
DocuSign			1,586	408,284	0.034%
Dollar General			2,331	494,498	0.041%
Dominion Energy			12,228	892,889	0.075%
DoorDash			3,257	670,877	0.056%
Douglas Emmett, REIT			5,019	158,651	0.013%
Downer EDI			50,554	230,425	0.019%
Draper Esprit			33,572	455,340	0.038%
DRIVEN BRANDS FUNDING	2.79	10/20/51	130,000	130,000	0.011%
DRIVEN BRANDS FUNDING	3.24	1/20/51	129,350	132,891	0.011%
Dr Lal PathLabs			1,556	77,049	0.006%
Dr. Martens			57,282	305,929	0.026%
Dryden 77 CLO	1.25	5/20/34	250,000	250,067	0.021%
EastGroup Properties, REIT			617	102,811	0.009%

East West Bancorp			8,703	674,831	0.056%
Eaton Vance	3.63	6/15/23	15,000	15,765	0.001%
Ecolab	3.25	12/1/27	265,000	289,868	0.024%
Edenred			11,653	627,310	0.052%
Edita Food Industries SAE, GDR			7,020	20,346	0.002%
Eisai			4,300	322,102	0.027%
Elanco Animal Health			37,429	1,193,611	0.100%
Electric Power development			21,300	305,383	0.026%
Elekta			17,885	200,295	0.017%
Element Fleet Management			34,613	349,245	0.029%
Element Solutions			2,321	50,319	0.004%
Eli Lilly And			10,505	2,427,180	0.203%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	42,354	42,895	0.004%
Enbridge			617	24,557	0.002%
Endava, ADR			652	88,574	0.007%
Enel			33,090	253,973	0.021%
Enel Finance International	1.88	7/12/28	200,000	198,297	0.017%
Enerflex			3,585	26,266	0.002%
Energias do Brasil			34,868	118,196	0.010%
Energy Transfer	5.25	4/15/29	120,000	140,550	0.012%
Engie			61,090	799,253	0.067%
Eni	4	9/12/23	295,000	313,497	0.026%
ENN Energy Holdings			26,000	428,831	0.036%
Entegris			420	52,878	0.004%
EOG Resources			4,996	401,029	0.034%
EPAM Systems			32	18,255	0.002%
Epiroc			2,356	41,729	0.003%
Epiroc			32,612	676,109	0.057%
EPR Properties, REIT			171	8,444	0.001%
Equifax			415	105,169	0.009%
Equinix, REIT			466	368,201	0.031%
Equinor			28,611	727,601	0.061%
Equitable Holdings	3.9	4/20/23	29,000	30,424	0.003%
Equitable Holdings			39,805	1,179,820	0.099%
Equity Group Holdings			231,900	105,798	0.009%
Equity LifeStyle Properties, REIT			14,854	1,160,097	0.097%
Equity Residential, REIT			3,772	305,230	0.026%
ERO Copper			6,058	107,424	0.009%
Erste Group Bank			18,669	819,741	0.069%
Escorts			9,937	197,062	0.016%
Esker			293	89,484	0.007%
Essential Properties Realty Trust, REIT			297	8,292	0.001%
Essex Portfolio	2.65	3/15/32	135,000	136,103	0.011%
Essex Property Trust, REIT			843	269,541	0.023%
EssilorLuxottica			6,917	1,321,791	0.111%
Essity			3,419	106,037	0.009%
Eurofins Scientific			4,750	608,599	0.051%
Euronet Worldwide			14,569	1,854,342	0.155%
Eutelsat Communications			6,569	90,331	0.008%
Evergy			2,827	175,839	0.015%
Eversource Energy	3.3	1/15/28	15,000	16,205	0.001%
Eversource Energy			5,185	423,926	0.035%
Evotec			17,862	846,962	0.071%
Exact Sciences			112	10,690	0.001%
Exelon			3,797	183,547	0.015%
Exeter Automobile Receivables Trust 2021-2	0.74	1/15/26	215,000	215,449	0.018%
Exeter Automobile Receivables Trust 2021-2	0.98	6/15/26	75,000	75,131	0.006%
Experian			14,221	595,720	0.050%
Experian Finance	2.75	3/8/30	200,000	205,597	0.017%
Extended Stay America Trust 2021-ESH	1.46	7/15/38	99,482	99,922	0.008%
Ezaki Glico			3,400	128,974	0.011%
Fabege			2,844	42,896	0.004%
Facebook			23,412	7,945,799	0.665%
Fanci			8,400	277,233	0.023%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	121,865	120,382	0.010%
FANUC			2,000	438,524	0.037%
Fast Retailing			400	295,006	0.025%
Fawry for Banking & Payment Tech Ser SAE			57,848	52,235	0.004%
Federal Realty Investment Trust, REIT			542	63,951	0.005%
Ferrari			2,886	602,308	0.050%
Fidelity National Information Services			8,183	995,707	0.083%
Fifth Third Bancorp	4.3	1/16/24	65,000	69,936	0.006%

FinecoBank Banca Fineco			40,760	736,202	0.062%
Fine Organic Industries			426	17,696	0.001%
First Abu Dhabi Bank			95,197	460,259	0.039%
First Derivatives			5,367	169,424	0.014%
FirstEnergy	7.38	11/15/31	60,000	81,274	0.007%
FirstEnergy Transmission	4.35	1/15/25	65,000	70,763	0.006%
FirstRand			87,121	371,865	0.031%
Fiserv	3.2	7/1/26	100,000	108,044	0.009%
Fiserv			15,884	1,723,414	0.144%
Fisher & Paykel Healthcare			19,922	438,198	0.037%
Flatex			8,256	174,725	0.015%
Florida development Finance	4.11	4/1/50	390,000	409,108	0.034%
Florida Gas Transmission	3.88	7/15/22	20,000	20,342	0.002%
Florida Gas Transmission	4.35	7/15/25	215,000	236,273	0.020%
Fluidra			15,641	620,052	0.052%
Fondul Proprietatea			59,302	25,117	0.002%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	165,000	173,276	0.014%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	217,781	0.018%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	115,000	115,261	0.010%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	205,000	204,239	0.017%
Fortinet			1,518	443,317	0.037%
Fortive			15,271	1,077,674	0.090%
Fosun International			106,500	129,424	0.011%
FPT			99,360	432,750	0.036%
Franco-Nevada			1,740	226,052	0.019%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	27,996	29,695	0.002%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	6,201	6,322	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.95	12/25/50	20,058	20,065	0.002%
Freddie Mac STACR REMIC Trust 2021-DNA3	2.15	10/25/33	60,000	61,219	0.005%
Freddie Mac STACR REMIC Trust 2021-HQA1	0.75	8/25/33	157,486	157,540	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	13,380	13,385	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	0.85	8/25/33	110,025	110,173	0.009%
Freee KK			6,300	458,424	0.038%
Fresenius			13,560	649,052	0.054%
Frontier developments			3,276	107,866	0.009%
Frontier Digital Ventures			69,563	78,581	0.007%
Fujitec			23,400	545,202	0.046%
Fujitsu			2,600	469,848	0.039%
Fujitsu General			13,900	347,509	0.029%
Fukuoka Financial			5,700	101,982	0.009%
Funding Circle Holdings			74,146	155,170	0.013%
Fuyao Glass Industry			13,912	90,789	0.008%
Galaxy Entertainment			22,000	112,883	0.009%
Galp Energia Sgps			57,038	647,837	0.054%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	16,057	16,240	0.001%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	13,437	13,630	0.001%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	82,628	83,360	0.007%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	24,515	24,898	0.002%
GE			76,085	7,839,038	0.656%
GEA Group			4,401	200,991	0.017%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	200,000	239,513	0.020%
Gecina			179	24,082	0.002%
General Motors	4	4/1/25	55,000	59,869	0.005%
General Motors Financial	2.4	4/10/28	305,000	308,466	0.026%
General Motors Financial	3.55	7/8/22	205,000	209,773	0.018%
Genmab			207	90,443	0.008%
Genuit			19,188	178,687	0.015%
Genus			4,126	301,637	0.025%
George Washington University	4.3	9/15/44	15,000	18,714	0.002%
Georgia Capital			10,920	88,336	0.007%
Gilead Sciences	3.25	9/1/22	20,000	20,443	0.002%
GlaxoSmithKline, ADR			20,636	788,502	0.066%
Global Payments			8,469	1,334,545	0.112%
Globant			1,471	413,366	0.035%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	6,844	6,860	0.001%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	90,000	92,184	0.008%
GMO Financial Gate			700	210,871	0.018%
GMO Payment Gateway			2,200	277,775	0.023%
Goldman Sachs	6.75	10/1/37	10,000	14,300	0.001%
Goldman Sachs	3.5	1/23/25	300,000	321,044	0.027%
Goldman Sachs	3.85	1/26/27	115,000	126,365	0.011%
Goldman Sachs	2.62	4/22/32	200,000	202,587	0.017%

Goldman Sachs	5.15	5/22/45	15,000	19,616	0.002%
Goldman Sachs	2.9	7/21/42	130,000	128,295	0.011%
Goldman Sachs			8,301	3,138,027	0.263%
Goodman Group			3,735	57,471	0.005%
Grace Trust 2020-GRCE	2.77	12/10/40	100,000	100,964	0.008%
Granges			7,726	92,806	0.008%
Great Portland Estates			86,546	868,671	0.073%
Great Wolf Trust 2019-WOLF	1.72	12/15/36	70,000	69,783	0.006%
Gree Electric Appliances Inc of Zhuhai			124,000	741,123	0.062%
Greentown Service			242,000	262,548	0.022%
Greggs			11,089	437,232	0.037%
Grupo Aeroportuario del Sureste, ADR			3,351	626,637	0.052%
Grupo Sbf			18,500	93,455	0.008%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	223,516	228,265	0.019%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	184,973	0.015%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	27,267	0.002%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	73,219	0.006%
Guangdong Kinlong Hardware Products			7,400	157,237	0.013%
GVS			10,500	149,015	0.012%
Hackensack Meridian Health	4.21	7/1/48	155,000	189,135	0.016%
Haier Smart Home			31,600	110,469	0.009%
Halliburton			1,153	24,928	0.002%
Halyk Savings Bank of Kazakhstan, GDR			12,724	216,629	0.018%
Hamamatsu Photonics KK			9,100	562,915	0.047%
Hanwa			5,700	176,170	0.015%
Hardees Funding	4.96	6/20/48	106,700	113,345	0.009%
Hargreaves Lansdown			3,270	62,786	0.005%
Hartford Financial Services			26,874	1,887,899	0.158%
Hasbro	3	11/19/24	150,000	158,593	0.013%
Hasbro	3.55	11/19/26	420,000	457,199	0.038%
HCA	4.13	6/15/29	235,000	262,613	0.022%
HCA Healthcare			13,986	3,394,682	0.284%
HDFC Asset Management			8,436	329,154	0.028%
HDFC Bank			50,536	1,078,949	0.090%
Headhunter, ADR			4,000	195,200	0.016%
Healthcare Realty Trust	3.63	1/15/28	30,000	32,762	0.003%
Healthcare Realty Trust, REIT			2,820	83,980	0.007%
Healthcare Trust of America, REIT			2,540	75,336	0.006%
Healthpeak Properties	2.88	1/15/31	45,000	46,918	0.004%
Heidelbergcement			2,027	151,221	0.013%
Heineken			3,672	383,264	0.032%
Heiwa Real Estate			5,100	176,927	0.015%
Helens International Holdings			34,500	100,823	0.008%
Helios Towers			111,328	270,901	0.023%
Hess			763	59,598	0.005%
Hexpol			2,018	22,949	0.002%
High Street Funding Trust I	4.11	2/15/28	100,000	112,110	0.009%
Hightech Payment Systems			166	126,055	0.011%
Highwoods Properties, REIT			989	43,378	0.004%
Hikari Tsushin			3,000	507,057	0.042%
Hilton Worldwide Holdings			13,126	1,734,076	0.145%
Hino Motors			32,500	301,790	0.025%
Hitachi			8,600	508,782	0.043%
Hitachi Metals			11,700	225,943	0.019%
Home depot	1.5	9/15/28	350,000	346,410	0.029%
Home Depot			3,959	1,299,581	0.109%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	16,551	16,652	0.001%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	51,926	52,757	0.004%
Honda Motor			4,700	144,496	0.012%
Honeywell International	1.1	3/1/27	275,000	272,603	0.023%
Honeywell International			6,507	1,381,306	0.116%
Hongfa Technology			52,800	509,245	0.043%
Hong Kong Exchanges and Clearing			4,800	294,962	0.025%
Hongkong Land Holdings			28,300	135,180	0.011%
Hope Education			708,000	105,660	0.009%
Horiba			1,800	125,578	0.011%
Hoshino Resorts REIT			46	303,150	0.025%
Hoshizaki			12,100	1,100,543	0.092%
Host Hotels & Resorts, REIT			1,810	29,557	0.002%
Housing Development Finance			63,830	2,350,372	0.197%
Howard Hughes			876	76,922	0.006%
Howden Joinery			51,056	614,650	0.051%

HSBC Holdings	2.85	6/4/31	280,000	286,992	0.024%
HSBC Holdings	2.21	8/17/29	200,000	198,768	0.017%
HSBC Holdings			25,942	135,642	0.011%
Huayu Automotive Systems			234,200	824,367	0.069%
Huazhu, ADR			862	39,531	0.003%
Hubbell			6,302	1,138,582	0.095%
Humana			2,369	921,896	0.077%
Hundsun Technologies			55,300	492,029	0.041%
Husqvarna			30,936	369,563	0.031%
Hyatt Hotels	3.38	7/15/23	30,000	31,141	0.003%
Hypoport			287	192,541	0.016%
Hyundai Capital America	1.8	10/15/25	55,000	55,491	0.005%
Hyundai Capital America	1.3	1/8/26	145,000	142,459	0.012%
Hyundai Capital America	2	6/15/28	235,000	230,915	0.019%
Hyundai Capital America	1.65	9/17/26	180,000	178,437	0.015%
Iberdrola			85,922	864,413	0.072%
ICICI Bank, ADR			10,654	201,041	0.017%
IdaCorp			195	20,159	0.002%
IDEC			5,000	98,532	0.008%
IDP Education			10,717	259,492	0.022%
IGO			82,765	518,707	0.043%
Iguatemi Empresa de Shopping Centers			13,500	77,841	0.007%
Illinois Tool Works			765	158,072	0.013%
I-Mab, ADR			2,329	168,829	0.014%
Imcd			2,160	413,381	0.035%
IMI			814	18,094	0.002%
Impala Platinum			1,017	11,461	0.001%
Imperial Brands			10,744	224,728	0.019%
Impro Precision Industries			225,000	65,411	0.005%
Incitec Pivot			79,700	165,785	0.014%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	174,307	0.015%
Indra Sistemas			9,465	101,386	0.008%
Indus Motor			7,760	52,644	0.004%
Indus Towers			36,487	149,875	0.013%
Industrial & Infrastructure Fund Invstmt			77	140,295	0.012%
Infineon Technologies			12,721	520,266	0.044%
Info Edge India			1,173	101,303	0.008%
Informa			22,752	167,317	0.014%
Infosys			72,930	1,639,304	0.137%
Ing Groep	3.55	4/9/24	255,000	272,893	0.023%
ING Groep			136,015	1,977,456	0.165%
Inmobiliaria Colonial SocimiSA			23,501	227,905	0.019%
Innovative Industrial Properties, REIT			18	4,161	0.000%
Inpost			9,956	165,204	0.014%
InRetail Peru			1,337	44,656	0.004%
Instone Real Estate			1,350	38,487	0.003%
Integrated Diagnostics Holdings			155,468	190,994	0.016%
Intercontinental Exchange	3.75	12/1/25	75,000	82,372	0.007%
Intercontinental Exchange	3.45	9/21/23	275,000	290,424	0.024%
InterContinental Hotels			6,199	395,816	0.033%
Intermediate Capital			14,500	397,049	0.033%
International Flavors & Fragrances			4,442	593,984	0.050%
International Paper	5	9/15/35	35,000	43,294	0.004%
International Paper			52,345	2,927,132	0.245%
Intertrust			6,589	98,684	0.008%
Intesa Sanpaolo			74,375	210,555	0.018%
Intuit			4,011	2,163,975	0.181%
Intuitive Surgical			2,127	2,114,557	0.177%
Investec			19,734	84,213	0.007%
IP			31,096	58,468	0.005%
Ipsen			1,783	169,902	0.014%
IQE			242,066	155,015	0.013%
Itau Unibanco Holding			213,746	1,136,682	0.095%
ITC Holdings	2.7	11/15/22	95,000	97,191	0.008%
Jacobs Engineering Group			10,562	1,399,782	0.117%
Japan Metropolitan Fund Invest			33	31,687	0.003%
Jason Furniture Hangzhou			26,680	246,295	0.021%
Jde Peet S	1.38	1/15/27	290,000	285,558	0.024%
Jerónimo Martins			50,360	1,004,048	0.084%
JGC Holdings			8,600	79,997	0.007%
Jiangsu Hengrui Medicine			27,720	215,418	0.018%
JINS Holdings			2,000	145,783	0.012%

JMDC			3,000	204,932	0.017%
JobsOhio Beverage System	3.99	1/1/29	15,000	16,812	0.001%
Johnson Matthey			10,191	365,623	0.031%
JOYY, ADR			2,496	136,856	0.011%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	70,516	0.006%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	49,793	53,947	0.005%
JPMorgan Chase	1.58	4/22/27	235,000	235,526	0.020%
JPMorgan Chase	3.56	4/23/24	125,000	130,854	0.011%
JPMorgan Chase	3.38	5/1/23	410,000	428,364	0.036%
JPMorgan Chase	3.88	7/24/38	160,000	184,733	0.015%
JPMorgan Chase			909	148,794	0.012%
JPMorgan Chase Bank NA - CACLN	0.97	12/26/28	275,000	275,082	0.023%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	85,416	87,528	0.007%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	72,129	73,766	0.006%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	32,377	33,186	0.003%
JP Morgan Mortgage Trust 2020-INV1	0.91	8/25/50	18,212	18,329	0.002%
Julius Baer			18,512	1,229,932	0.103%
Just Eat Takeaway			2,702	197,419	0.017%
K92 Mining			13,187	63,405	0.005%
Kadant			138	28,166	0.002%
KakaoBank			491	28,365	0.002%
Kansai Paint			14,200	352,255	0.029%
Kansas City Southern	2.88	11/15/29	55,000	57,747	0.005%
Kansas City Southern	3.5	5/1/50	155,000	163,060	0.014%
Kansas City Southern	4.3	5/15/43	25,000	29,008	0.002%
Kanzhun, ADR			6,541	235,411	0.020%
Kao			1,400	83,319	0.007%
Karora Resources			1,239	3,238	0.000%
Kaspi.KZ JSC, GDR			2,213	235,940	0.020%
KBC			3,004	270,974	0.023%
Kendrion			2,187	54,603	0.005%
Kentucky Utilities	4.38	10/1/45	65,000	78,553	0.007%
Kering			488	346,607	0.029%
Keurig Dr Pepper			4,821	164,685	0.014%
KeyCorp	2.25	4/6/27	90,000	92,941	0.008%
Keyence			1,800	1,074,368	0.090%
Keysight Technologies	4.55	10/30/24	230,000	254,265	0.021%
Keywords Studios			8,348	328,147	0.027%
Kilroy Realty	4.38	10/1/25	15,000	16,636	0.001%
Kilroy Realty	3.45	12/15/24	40,000	42,614	0.004%
Kilroy Realty	4.25	8/15/29	25,000	28,216	0.002%
Kilroy Realty, REIT			2,191	145,066	0.012%
Kimberly-Clark			1,108	146,744	0.012%
Kimco Realty	3.4	11/1/22	20,000	20,525	0.002%
Kimco Realty, REIT			1,593	33,055	0.003%
Kingfisher			109,661	494,996	0.041%
Kion			8,185	761,022	0.064%
Kirin Holdings			21,600	400,894	0.034%
Kirkland Lake Gold			4,471	186,239	0.016%
KLA			2,152	719,866	0.060%
Knaus Tabbert			1,584	115,964	0.010%
Knorr-Bremse			6,235	667,093	0.056%
Kodiak Sciences			1,129	108,361	0.009%
Kojamo			7,404	153,738	0.013%
Komercni Banka			7,742	313,505	0.026%
Koninklijke DSM			4,381	876,095	0.073%
Koninklijke Philips			22,943	1,019,287	0.085%
Kotak Mahindra Bank			24,965	670,177	0.056%
KT			7,531	205,968	0.017%
KT, ADR			9,568	130,316	0.011%
Kubota			18,900	402,242	0.034%
Kweichow Moutai			3,230	912,551	0.076%
Kyoritsu Maintenance			2,500	97,292	0.008%
Kyowa Kirin			8,100	292,007	0.024%
L3Harris Technologies	4.85	4/27/35	50,000	61,710	0.005%
Label Vie			176	83,350	0.007%
Laboratorios Farmaceuticos Rovi			5,709	373,496	0.031%
Largan Precision			9,000	701,191	0.059%
Legalzoom.com			4,208	111,091	0.009%
LEG Immobilien			455	64,271	0.005%
Legrand			2,967	317,913	0.027%
Leonardo			17,852	145,997	0.012%

Lexington Realty Trust, REIT			213	2,716	0.000%
LG Household & Health Care			1,609	1,814,023	0.152%
Liberty Media Corp-Liberty Formula One			18,945	973,962	0.081%
Liberty Mutual	4.25	6/15/23	10,000	10,599	0.001%
Liberty Mutual	4.85	8/1/44	20,000	24,392	0.002%
Life Storage	4	6/15/29	145,000	162,513	0.014%
Linde			10,405	3,052,619	0.255%
Linde			918	269,964	0.023%
Linea Directa Aseg SA Cia de Seg y Reas			40,739	80,346	0.007%
Li Ning			23,500	270,855	0.023%
Live Nation Entertainment			18,218	1,660,206	0.139%
LK Technology Holdings			5,950	13,018	0.001%
Lloyds Banking Group			943,849	587,472	0.049%
LM Ericsson			46,835	528,623	0.044%
Lojas Renner			30,621	192,641	0.016%
London Stock Exchange			18,713	1,875,197	0.157%
Lonza Group			1,517	1,137,917	0.095%
L'Oreal			1,419	587,188	0.049%
Lotus Bakeries			10	61,375	0.005%
lululemon athletica			3,492	1,413,212	0.118%
Lundin Energy			8,315	308,663	0.026%
LVMH Moet Hennessy Louis Vuitton			126	90,249	0.008%
LYB International Finance II BV	3.5	3/2/27	300,000	326,759	0.027%
Mabuchi Motor			2,500	86,701	0.007%
Macquarie Group			2,370	306,195	0.026%
Maeda			24,000	190,352	0.016%
Magazine Luiza			41,753	110,099	0.009%
Magna International			10,105	760,300	0.064%
Magnetite XXIII	1.43	10/25/32	255,000	255,067	0.021%
Magnolia Oil & Gas			2,027	36,060	0.003%
MAG Silver			4,020	65,124	0.005%
Mail.Ru, GDR			13,391	274,765	0.023%
Majorel Group Luxembourg			4,179	145,222	0.012%
Manulife Financial			9,330	179,587	0.015%
Mapletree Industrial Trust			11,889	24,296	0.002%
Marcopolo			174,900	93,781	0.008%
Marel HF			47,414	328,325	0.027%
Marico Bangladesh			1,148	31,332	0.003%
Marriott			16,527	2,447,483	0.205%
Marriott International Inc/MD	4.65	12/1/28	285,000	323,767	0.027%
Marsh & McLennan	3.3	3/14/23	10,000	10,375	0.001%
Marsh & McLennan	3.5	6/3/24	115,000	122,708	0.010%
Marsh & McLennan			4,172	631,766	0.053%
Martin Marietta Materials			1,321	451,359	0.038%
Maruti Suzuki India			3,771	371,036	0.031%
Marvell Technology			4,961	299,198	0.025%
Maryland Economic development	4.75	6/1/42	175,000	184,385	0.015%
Maryland HHEFA	4.67	7/1/36	20,000	24,022	0.002%
MasterCard			4,209	1,463,385	0.122%
MatsukiyoCocokara			7,400	332,150	0.028%
Mayr Melnhof Karton			2,140	409,072	0.034%
McDonald s	1.45	9/1/25	65,000	65,827	0.006%
McDonald's			773	186,378	0.016%
McKesson	1.3	8/15/26	390,000	385,766	0.032%
Media do Holdings			2,600	114,037	0.010%
MediaTek			14,000	450,625	0.038%
Medley			2,700	99,999	0.008%
MedStar Health	3.63	8/15/49	130,000	142,750	0.012%
Medtronic			21,367	2,678,353	0.224%
Meggitt			47,527	468,901	0.039%
Meituan			38,400	1,225,784	0.103%
Melrose Industries			163,214	378,935	0.032%
MercadoLibre			700	1,175,580	0.098%
Mercari			1,700	93,939	0.008%
METAWATER			5,800	97,730	0.008%
MetLife			22,845	1,410,222	0.118%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	19,878	0.002%
Metso Outotec			9,826	89,673	0.008%
Met Tower Global Funding	1.25	9/14/26	245,000	243,747	0.020%
MGM Resorts International			23,701	1,022,698	0.086%
MHC Commercial Mortgage Trust 2021-MHC	1.18	4/15/38	255,000	255,160	0.021%
MHC Trust 2021-MHC2	1.58	5/15/23	110,000	110,033	0.009%

Microchip Technology			3,776	579,578	0.048%
Micron Technology	4.19	2/15/27	100,000	112,375	0.009%
Micron Technology	2.5	4/24/23	85,000	87,509	0.007%
Micron Technology			4,165	295,632	0.025%
Microsoft	2.92	3/17/52	90,000	93,638	0.008%
Microsoft			67,334	18,982,801	1.588%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	123,089	0.010%
Middleby			5,926	1,010,442	0.085%
Midea			28,400	305,661	0.026%
Military Commercial Joint Stock Bank			72,825	88,517	0.007%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	59,107	60,246	0.005%
Millicom International Cellular			3,243	117,451	0.010%
Mips			1,625	162,964	0.014%
Mississippi Power	3.95	3/30/28	170,000	189,168	0.016%
Mitsubishi Corporation			8,600	270,061	0.023%
Mitsubishi Electric			103,200	1,434,232	0.120%
Mitsubishi Estate			11,200	178,336	0.015%
Mitsubishi HC Capital			26,900	140,657	0.012%
Mitsubishi Ufj Financial	1.54	7/20/27	300,000	297,712	0.025%
Mitsubishi UFJ Financial			101,800	601,774	0.050%
Mitsui Fudosan			35,100	833,797	0.070%
Mitsui Fudosan Logistics Park			9	47,658	0.004%
Mitsui Mining & Smelting			3,700	102,709	0.009%
Miura			10,900	435,724	0.036%
MMC Norilsk Nickel			239	71,286	0.006%
Mobile World Investment			67,500	404,212	0.034%
Modec			7,500	118,974	0.010%
mo Fisher Scientific	2.8	10/15/41	140,000	139,179	0.012%
Molina Healthcare			3,506	951,213	0.080%
Moncler			5,525	336,973	0.028%
Mondelez International			2,846	165,580	0.014%
Mondelez International Holdings Netherlands BV	1.25	9/24/26	385,000	382,342	0.032%
Mondi			23,242	569,568	0.048%
Money Forward			3,900	278,477	0.023%
MongoDB			973	458,779	0.038%
Monolithic Power Systems			513	248,641	0.021%
Montana Aerospace			5,935	211,671	0.018%
Moody s	2	8/19/31	335,000	327,722	0.027%
Morgan Stanley	3.13	1/23/23	485,000	501,364	0.042%
Morgan Stanley	4.3	1/27/45	45,000	54,943	0.005%
Morgan Stanley	4.1	5/22/23	200,000	210,999	0.018%
Morgan Stanley	3.97	7/22/38	135,000	154,867	0.013%
Morgan Stanley			74,442	7,243,951	0.606%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	20,651	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	21,389	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	37,977	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	92,410	0.008%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	168,819	0.014%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	26,398	0.002%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	130,000	129,374	0.011%
Morphosys			1,275	60,353	0.005%
Motorola Solutions			217	50,413	0.004%
MSCI			165	100,376	0.008%
M&T Bank	3.55	7/26/23	345,000	363,786	0.030%
Munich Re			3,472	947,402	0.079%
Municipal Electric Authority of Georgia	6.66	4/1/57	127,000	193,762	0.016%
Murata Manufacturing			11,600	1,026,049	0.086%
Musashi Seimitsu Industry			10,100	176,938	0.015%
MVW 2019-2	2.22	10/20/38	168,943	171,747	0.014%
MVW 2021-1W	1.44	1/22/41	92,004	91,916	0.008%
MYT Netherlands Parent BV, ADR			3,918	105,394	0.009%
NAC Kazatomprom JSC, GDR			6,395	224,862	0.019%
Nakanishi			6,500	148,014	0.012%
Nam Long Investment			115,400	212,694	0.018%
NARI Technology			33,240	183,758	0.015%
Naspers			884	146,107	0.012%
National Bank of Canada			10,780	827,948	0.069%
National Commercial Bank			32,279	528,615	0.044%
National Express			45,527	147,778	0.012%
National Grid			66,740	795,255	0.067%
National Retail Properties, REIT			229	9,891	0.001%
Natwest	4.52	6/25/24	300,000	319,325	0.027%

NatWest Markets	2.38	5/21/23	240,000	247,440	0.021%
NAVER			6,350	2,060,365	0.172%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	92,451	94,724	0.008%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	83,906	85,720	0.007%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	97,104	98,918	0.008%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	52,398	52,671	0.004%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	63,866	64,295	0.005%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	72,635	72,529	0.006%
Nelnet Student Loan Trust 2021	1.32	4/20/62	280,000	278,941	0.023%
Nestle			18,824	2,268,105	0.190%
Netcompany			2,857	329,540	0.028%
Netflix			5,287	3,226,868	0.270%
NET One Systems			6,700	219,866	0.018%
Network International Holdings			103,723	508,225	0.043%
Neuberger Berman Loan Advisers CLO 38	1.43	10/20/32	250,000	250,073	0.021%
New Horizon Health			5,000	21,751	0.002%
New Orleans Hotel Trust 2019-HNLA	1.67	4/15/32	100,000	98,879	0.008%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	78,995	79,966	0.007%
New York State dormitory Authority	5.63	3/15/39	15,000	19,298	0.002%
Next			5,330	586,305	0.049%
Nextage			19,600	383,293	0.032%
NextEra Energy			1,279	65,393	0.005%
NextEra Energy			44,784	3,516,440	0.294%
NGK Spark Plug			5,800	90,241	0.008%
Nifco			3,200	99,443	0.008%
Nike			3,923	569,737	0.048%
Ninety One			11,002	38,056	0.003%
Nintendo			500	238,941	0.020%
Nippon Ceramic			8,000	218,568	0.018%
Nippon Paint Holdings			8,700	94,744	0.008%
Nippon Sanso Holdings			3,800	95,232	0.008%
Nippon Seiki			22,100	232,248	0.019%
Nippon Shokubai			2,400	123,433	0.010%
Nippon Soda			3,700	118,909	0.010%
Nippon Steel			12,900	232,019	0.019%
Nippon Telegraph & Telephone			93,200	2,582,494	0.216%
Nipro			20,000	207,512	0.017%
NiSource	3.95	3/30/48	105,000	119,056	0.010%
NiSource	3.49	5/15/27	215,000	234,489	0.020%
Nitto Boseki			2,100	70,210	0.006%
Nordea Bank Abp	1	6/9/23	205,000	207,112	0.017%
Norfolk Southern			7,935	1,898,449	0.159%
Norma			3,362	141,492	0.012%
Norsk Hydro			7,882	58,831	0.005%
Northern Star Resources			28,964	177,394	0.015%
Northern Trust	3.95	10/30/25	25,000	27,887	0.002%
Northwestern University	2.64	12/1/50	140,000	141,417	0.012%
Nova Ljubljanska Banka dd, GDR			12,024	203,131	0.017%
Novartis			15,744	1,290,996	0.108%
NTPC			149,095	283,865	0.024%
NTT Data			40,400	781,103	0.065%
Nucor	3.95	5/1/28	130,000	146,335	0.012%
Nucor	2.7	6/1/30	70,000	72,958	0.006%
Nucor			968	95,338	0.008%
NVIDIA			5,913	1,224,937	0.102%
NXP Semiconductors			8,167	1,599,670	0.134%
Obara Group			3,800	132,313	0.011%
OBX 2019-EXP3 Trust	1.19	10/25/59	36,485	36,962	0.003%
Ocado			17,463	390,260	0.033%
Olaplex Holdings			4,132	101,234	0.008%
Olink Holding, ADR			3,659	88,731	0.007%
Olympic Industries			11,076	25,496	0.002%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	53,951	0.005%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	54,730	0.005%
Omron			2,500	247,381	0.021%
oOh media			69,122	87,791	0.007%
Oracle	2.4	9/15/23	300,000	310,388	0.026%
Orange			5,810	62,834	0.005%
O Reilly Automotive	3.8	9/1/22	125,000	127,824	0.011%
O Reilly Automotive	3.6	9/1/27	145,000	161,332	0.013%
Oriental Land			1,300	210,309	0.018%
ORIX			15,300	286,286	0.024%

OTP Bank			10,915	638,671	0.053%
Otsuka Holdings			22,800	974,990	0.082%
Outsourcing			7,700	138,000	0.012%
Oxford Nanopore Technologies			11,625	95,955	0.008%
OZ Minerals			14,615	234,650	0.020%
Ozon Holdings, ADR			7,093	357,842	0.030%
Pacific Gas & Electric	2.1	8/1/27	125,000	122,041	0.010%
Packaging Corp of America	3.65	9/15/24	15,000	16,114	0.001%
Packaging Corporation of America			11,053	1,519,124	0.127%
Pagseguro Digital			4,627	239,308	0.020%
PALTAC			2,000	90,578	0.008%
Panama Government International Bond	6.7	1/26/36	25,000	33,335	0.003%
Pan American Silver			850	19,780	0.002%
Panasonic	2.54	7/19/22	200,000	202,747	0.017%
Panasonic			26,000	322,280	0.027%
Pandora			3,146	381,924	0.032%
Pan Pacific International Holdings			10,100	208,397	0.017%
Partners Group Holding			261	407,327	0.034%
Paycom Software			194	96,176	0.008%
PayPal Holdings	2.4	10/1/24	345,000	362,125	0.030%
PayPal Holdings			6,241	1,623,971	0.136%
Pebblebrook Hotel Trust, REIT			5,333	119,513	0.010%
PerkinElmer	1.9	9/15/28	230,000	228,367	0.019%
PerkinElmer			3,472	601,663	0.050%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	214,740	0.018%
Perseus Mining			141,858	142,706	0.012%
Persimmon			8,378	299,639	0.025%
Persol Holdings			20,900	521,018	0.044%
Petronet LNG			23,332	74,844	0.006%
Pfizer			18,832	809,964	0.068%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	5,355	0.000%
Philip Morris International			982	93,084	0.008%
Philippine Seven			18,660	31,922	0.003%
Phu Nhuan Jewelry JSC			53,700	233,613	0.020%
PICC Property & Casualty			250,000	242,517	0.020%
Pigeon			2,300	53,470	0.004%
Pinduoduo, ADR			4,800	435,216	0.036%
Ping An Insurance			170,000	1,162,694	0.097%
Pinterest			20,429	1,040,858	0.087%
Pioneer Natural Resources	1.13	1/15/26	80,000	79,092	0.007%
Pioneer Natural Resources			701	116,724	0.010%
Plaid Inc/Japan			7,400	193,382	0.016%
Planet Fitness			10,681	838,993	0.070%
Planet Fitness Master Issuer	4.26	9/5/48	198,850	198,979	0.017%
Playtech			13,408	84,669	0.007%
PNC Financial Services	3.3	3/8/22	20,000	20,225	0.002%
Pola Orbis Holdings			3,100	71,355	0.006%
Polycab India			6,625	212,672	0.018%
Polypeptide			1,343	170,710	0.014%
Polyus PJSC			410	67,206	0.006%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	22,057	0.002%
Powszechny Zaklad Ubezpieczen			7,483	68,455	0.006%
PPG Industries			7,335	1,048,978	0.088%
PRADA			76,900	419,950	0.035%
President Chain Store			55,000	551,931	0.046%
President & Fellows of Harvard College	3.62	10/1/37	25,000	28,997	0.002%
Pricoa Global Funding I	3.45	9/1/23	270,000	285,778	0.024%
Principal Financial	3.4	5/15/25	35,000	37,574	0.003%
Principal Financial	2.13	6/15/30	160,000	158,704	0.013%
Principal Financial	3.3	9/15/22	25,000	25,716	0.002%
Prologis	2.13	4/15/27	30,000	31,022	0.003%
Prologis, REIT			34,689	4,351,041	0.364%
Prosus			21,362	1,709,837	0.143%
Protective Life Global Funding	1.08	6/9/23	205,000	207,345	0.017%
Providence Health & Services Obligated	4.38	10/1/23	25,000	26,760	0.002%
Province of Alberta Canada	3.3	3/15/28	135,000	149,996	0.013%
Province of Alberta Canada	2.2	7/26/22	130,000	132,115	0.011%
Province of British Columbia Canada	2	10/23/22	15,000	15,280	0.001%
Province of Manitoba Canada	2.6	4/16/24	270,000	283,736	0.024%
Province of New Brunswick Canada	3.63	2/24/28	250,000	282,683	0.024%
Province of Quebec Canada	2.88	10/16/24	50,000	53,362	0.004%
Prudential			47,283	917,547	0.077%

Prysmian			26,682	931,963	0.078%
PS Business Parks, REIT			681	106,740	0.009%
PSP Swiss Property			215	25,904	0.002%
Public Storage, REIT			839	249,267	0.021%
Qatar National Bank			41,021	215,537	0.018%
Qingdao Haier Biomedical			10,900	190,778	0.016%
Qt			1,088	182,539	0.015%
Quaker Chemical			128	30,428	0.003%
Qualcomm			8,840	1,140,183	0.095%
QUALCOMM	3.25	5/20/27	107,000	117,390	0.010%
Quanta Services			337	38,357	0.003%
QVC	4.85	4/1/24	20,000	21,575	0.002%
Raia Drogasil			113,414	484,208	0.041%
Rayonier, REIT			317	11,311	0.001%
Realty Income, REIT			370	23,998	0.002%
Recruit Holdings			18,600	1,136,941	0.095%
Rede D Or Sao Luiz			30,813	383,568	0.032%
Regency Centers	4.13	3/15/28	35,000	39,268	0.003%
Regency Centers, REIT			2,500	168,325	0.014%
REI - SECURITY LENDING COLLATERAL			436,873	4,368,728	0.365%
Reliance Steel & Aluminum			1,683	239,693	0.020%
RELX Capital	3.5	3/16/23	45,000	46,862	0.004%
RELX Capital	3	5/22/30	100,000	106,169	0.009%
Renesas Electronics			14,900	183,380	0.015%
Renishaw			2,763	175,410	0.015%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	60,367	0.005%
Republic Services	3.38	11/15/27	230,000	251,157	0.021%
Republic Services			11,939	1,433,396	0.120%
Rexford Industrial Realty, REIT			2,217	125,815	0.011%
Rightmove			12,060	110,798	0.009%
Rio Tinto			2,175	142,576	0.012%
Rio Tinto			3,059	217,773	0.018%
Robinhood Markets			6,199	260,854	0.022%
Roche Holding			8,517	3,108,449	0.260%
Rockwell Automation	1.75	8/15/31	330,000	321,727	0.027%
Rockwool International			947	404,453	0.034%
Roku			285	89,305	0.007%
Rolls-Royce			164,746	307,699	0.026%
Roper Technologies	3.8	12/15/26	50,000	55,517	0.005%
Roper Technologies	2.95	9/15/29	60,000	63,638	0.005%
Roper Technologies			2,436	1,086,773	0.091%
Ross Stores			17,455	1,899,977	0.159%
Rotork			28,664	133,971	0.011%
Round One			12,100	168,933	0.014%
Royal Dutch Shell			18,574	411,537	0.034%
Royal Dutch Shell, ADR			5,307	234,941	0.020%
Royal Gold			164	15,660	0.001%
RPM			843	65,459	0.005%
RWS Holdings			10,406	87,963	0.007%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	55,750	0.005%
Safaricom			896,500	344,795	0.029%
Safran			2,079	262,953	0.022%
Saigon Beer Alcohol Beverage			23,100	158,204	0.013%
Sakata INX			13,000	136,425	0.011%
salesforce.com	2.7	7/15/41	370,000	368,491	0.031%
Salesforce.com			15,056	4,083,488	0.342%
Sampo			31,709	1,567,719	0.131%
Samsonite International			60,000	128,850	0.011%
Samsung Electronics			5,351	312,170	0.026%
Samsung Electronics			80,067	4,963,722	0.415%
Sanderson Farms			129	24,278	0.002%
Sandvik			8,330	190,310	0.016%
Sanofi			24,358	2,344,800	0.196%
Sansan			3,400	327,851	0.027%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	4,393	4,399	0.000%
Sanwa Holdings			13,700	178,111	0.015%
SAP			3,551	480,199	0.040%
Sarana Menara Nusantara			2,114,300	194,865	0.016%
Sartorius			76	48,382	0.004%
Saudi Arabian Oil	2.88	4/16/24	245,000	255,628	0.021%
SBA Communications, REIT			152	50,247	0.004%
SBA Tower Trust	2.84	1/15/25	250,000	259,266	0.022%

Sberbank of Russia, ADR			82,029	1,529,312	0.128%
Scentre			175,299	373,100	0.031%
Schneider Electric			3,671	611,420	0.051%
Scout24 Holding			11,243	778,719	0.065%
Sea, ADR			10,169	3,241,165	0.271%
Sega Sammy Holdings			10,700	151,569	0.013%
Segro			23,298	374,255	0.031%
Sempra Energy			28,840	3,648,260	0.305%
Sensirion Holding			1,785	216,964	0.018%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	16,826	17,010	0.001%
ServiceMaster Funding	2.87	7/30/51	130,000	129,779	0.011%
ServiceNow	1.4	9/1/30	235,000	220,803	0.018%
ServiceNow			4,026	2,505,259	0.210%
Seven & i Holdings			15,400	701,076	0.059%
SFO Commercial Mortgage Trust 2021-555	1.58	5/15/38	110,000	110,275	0.009%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	14,230	14,270	0.001%
Shandong Pharmaceutical Glass			12,600	57,935	0.005%
Shandong Weigao Group Medical Polymer			72,000	127,759	0.011%
Shell International Finance BV	3.25	5/11/25	75,000	80,983	0.007%
Shenzhen Megmeet Electrical			29,700	147,192	0.012%
Sherwin-Williams			7,448	2,083,429	0.174%
Shimadzu			10,500	461,120	0.039%
Shin-Etsu Chemical			200	33,754	0.003%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	300,000	312,491	0.026%
Shiseido			700	47,047	0.004%
Shoals Technologies			1,275	35,547	0.003%
Shop Apotheke Europe			2,770	407,893	0.034%
Shopify			418	567,372	0.047%
Shopify			723	980,229	0.082%
Shoprite Holdings			34,965	414,056	0.035%
Shriram Transport Finance			11,724	203,996	0.017%
Shurgard Self Storage Europe Sarl			724	39,748	0.003%
Sibanye Stillwater			11,444	34,758	0.003%
Siemens			25,317	4,140,622	0.346%
Siemens Healthineers			6,953	450,940	0.038%
Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	39,802	41,072	0.003%
Signify			3,223	161,333	0.013%
Simon Property	3.38	10/1/24	45,000	48,098	0.004%
Simon Property Group, REIT			1,386	180,138	0.015%
Singer Bangladesh			22,290	50,643	0.004%
Sino Biopharmaceutical			415,000	344,345	0.029%
Sinopharm			26,400	69,183	0.006%
Sino Wealth Electronic			16,590	159,396	0.013%
SITC International Holdings			44,000	156,569	0.013%
SL Green Realty, REIT			1,238	87,700	0.007%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	332,815	0.028%
SMB Private Education Loan Trust	1.29	7/15/53	101,064	101,401	0.008%
Smb Private Education Loan Trust 2015	1.83	5/17/32	130,000	131,442	0.011%
Smb Private Education Loan Trust 2016	1.53	2/17/32	120,342	121,921	0.010%
Smb Private Education Loan Trust 2016	2.7	5/15/31	96,773	98,989	0.008%
Smb Private Education Loan Trust 2017	2.88	9/15/34	176,789	181,505	0.015%
Smb Private Education Loan Trust 2018	3.6	1/15/37	68,405	72,133	0.006%
Smb Private Education Loan Trust 2019	0.95	7/15/36	78,555	79,341	0.007%
Smb Private Education Loan Trust 2021	1.07	1/15/53	223,573	220,243	0.018%
SMC			400	249,564	0.021%
SM Investments			38,086	737,429	0.062%
Smith & Nephew			44,453	765,829	0.064%
Smiths Group			11,421	220,229	0.018%
SMS			14,500	528,225	0.044%
Snap Inc.			27,673	2,044,205	0.171%
Snowflake Computing			436	131,859	0.011%
Softbank Corp			25,900	351,328	0.029%
SOFTBANK GROUP CORP			15,100	872,558	0.073%
Solasto			36,200	487,795	0.041%
Sompo Holdings			5,800	251,633	0.021%
Songcheng Performance development			246,100	534,276	0.045%
Sony			6,900	766,029	0.064%
South32			218,528	542,285	0.045%
South Carolina Public Service Authority	2.39	12/1/23	25,000	25,965	0.002%
Southern			5,234	263,974	0.022%
Southern Company			16,193	1,003,480	0.084%
Southern Copper			1,705	95,719	0.008%

Spectra Energy Partners	3.38	10/15/26	40,000	43,248	0.004%
Spectra Energy Partners	4.75	3/15/24	170,000	184,689	0.015%
S&P Global			1,156	491,173	0.041%
Spie			8,152	184,514	0.015%
Spin Master			6,158	199,870	0.017%
Spirax Sarco Engineering			1,160	233,399	0.020%
Spirit Realty Capital, REIT			81	3,729	0.000%
Spotify Technology			1,096	246,973	0.021%
Square			4,054	972,311	0.081%
Ssp			34,233	126,653	0.011%
Standard Chartered			20,603	120,441	0.010%
Stanley Electric			21,700	548,103	0.046%
Starbucks			17,289	1,907,150	0.160%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	28,946	29,274	0.002%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	61,528	61,434	0.005%
Starwood Mortgage Residential Trust 2021-2	1.17	5/25/65	74,924	74,867	0.006%
State Grid Overseas Investment BVI	3.75	5/2/23	215,000	225,121	0.019%
State of California	7.63	3/1/40	35,000	58,211	0.005%
State of Wisconsin	3.95	5/1/36	110,000	123,230	0.010%
State Street	3.1	5/15/23	25,000	26,125	0.002%
Steadfast			56,885	196,379	0.016%
Steel Dynamics			2,496	145,966	0.012%
Stellantis			12,906	245,966	0.021%
STERIS			326	66,595	0.006%
StoneCo			15,163	526,459	0.044%
Stora Enso			42,922	714,927	0.060%
Storebrand			38,192	363,594	0.030%
STORE Capital, REIT			466	14,926	0.001%
Stroeer SE & Co KGaA			2,221	182,910	0.015%
Stryker			4,095	1,079,933	0.090%
SUMCO			1,200	23,941	0.002%
Sumitomo Corporation			35,000	493,043	0.041%
Sumitomo Denetsu			10,400	216,715	0.018%
Sumitomo Electric Industries			24,500	325,793	0.027%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	359,613	0.030%
Sumitomo Mitsui Trust Holdings			5,400	185,976	0.016%
Sumitomo Rubber Industries			8,200	104,039	0.009%
Sumitomo Seika Chemicals			5,300	172,135	0.014%
Summit Industrial Income REIT			5,905	97,158	0.008%
Suncor Energy	3.1	5/15/25	70,000	74,448	0.006%
Sun Hung Kai Properties			7,083	88,441	0.007%
Sun Life Financial			20,426	1,051,457	0.088%
Sunstone Hotel Investors, REIT			7,625	91,043	0.008%
Suzano			11,351	112,556	0.009%
Suzuki Motor			29,600	1,322,500	0.111%
Svenska Cellulosa			1,874	29,043	0.002%
Svenska Handelsbanken			30,018	336,184	0.028%
Swedbank			57,094	1,151,283	0.096%
Symrise			4,238	555,480	0.046%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	51,233	0.004%
Synchrony Financial	4.25	8/15/24	375,000	404,993	0.034%
Syncona			33,416	75,741	0.006%
Synopsys			4,096	1,226,383	0.103%
Systems			31,900	134,324	0.011%
Taiheiyo Cement			12,900	266,522	0.022%
Taiwan Semiconductor Manufacturing			441,000	9,120,801	0.763%
Taiwan Semiconductor Manufacturing, ADR			7,766	867,074	0.073%
Taiyo Yuden			2,500	146,435	0.012%
Takeda Pharmaceutical			18,646	614,997	0.051%
Takeda Pharmaceutical, ADR			8,132	133,202	0.011%
Takuma			5,800	80,683	0.007%
Tata Consultancy			4,653	236,003	0.020%
TC Energy			1,157	55,640	0.005%
TC Energy			4,011	193,045	0.016%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	156,622	0.013%
TeamLease Services			2,657	160,134	0.013%
Teamviewer			2,242	65,591	0.005%
Tecan			329	186,340	0.016%
TechnoPro Holdings			20,500	616,506	0.052%
TE Connectivity			1,079	148,060	0.012%
Telecom Italia			261,931	105,699	0.009%
Teleflex			4,039	1,520,885	0.127%

Telefonica Deutschland Holding			32,551	92,502	0.008%
Teleperformance			2,082	818,923	0.069%
TELUS International CDA			1,430	50,173	0.004%
Tenaris			3,774	39,699	0.003%
Tenaris, ADR			7,403	156,277	0.013%
Tencent Holdings	2.99	1/19/23	200,000	205,364	0.017%
Tencent Holdings			90,654	5,411,931	0.453%
Terex			540	22,734	0.002%
Terna Rete Elettrica Nazionale			2,635	18,700	0.002%
Terreno Realty, REIT			2,310	146,061	0.012%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	15,000	15,019	0.001%
Texas A&M University	3.33	5/15/39	250,000	270,580	0.023%
Texas Instruments	1.38	3/12/25	45,000	45,759	0.004%
Texas Instruments	1.13	9/15/26	80,000	79,828	0.007%
Texas Instruments			9,527	1,831,185	0.153%
Thales			11,837	1,147,663	0.096%
Thermo Fisher Scientific			7,780	4,444,947	0.372%
The Travelers Companies			7,060	1,073,191	0.090%
THG			43,550	297,325	0.025%
THK			5,200	114,108	0.010%
Thomson Reuters	3.35	5/15/26	10,000	10,793	0.001%
Thule			9,615	482,063	0.040%
Tikehau Capital SCA			4,786	143,545	0.012%
Time Warner Cable	6.55	5/1/37	13,000	17,468	0.001%
Time Warner Cable	6.75	6/15/39	13,000	17,820	0.001%
Timken			340	22,243	0.002%
TJX	1.6	5/15/31	55,000	52,934	0.004%
TJX			20,991	1,384,986	0.116%
T-Mobile US			31,975	4,085,126	0.342%
Tmx			2,927	315,647	0.026%
Toast			302	15,085	0.001%
Tokio Marine Holdings			8,400	450,282	0.038%
Tokyo Electron			1,600	706,846	0.059%
Tokyo Tatemono			16,300	258,146	0.022%
Topdanmark			6,098	314,620	0.026%
Toronto-Dominion Bank	1.15	6/12/25	145,000	145,344	0.012%
Toronto-Dominion Bank	3.5	7/19/23	235,000	248,044	0.021%
Torrent Pharmaceuticals			4,491	185,389	0.016%
Tosoh			2,800	50,741	0.004%
TotalEnergies			29,550	1,412,430	0.118%
Totalenergies Capital International	2.43	1/10/25	275,000	287,071	0.024%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	49,617	50,577	0.004%
Towd Point Mortgage Trust 2018-1	3	1/25/58	38,802	39,593	0.003%
Toyota Motor			82,000	1,461,026	0.122%
Toyo Tire			9,300	165,756	0.014%
Trainline			96,215	453,879	0.038%
TransCanada PipeLines	2.5	8/1/22	20,000	20,350	0.002%
TransUnion			6,380	716,538	0.060%
Transurban Finance Co Pty	4.13	2/2/26	15,000	16,569	0.001%
Transurban Finance Co Pty	2.45	3/16/31	140,000	140,196	0.012%
Treasury Wine Estates			19,238	169,640	0.014%
Trelleborg			6,808	144,529	0.012%
TRG Pakistan			96,000	89,643	0.007%
Trinity Health	4.13	12/1/45	25,000	30,820	0.003%
Trip.Com, ADR			14,670	451,103	0.038%
TRP Dynamic Global Bd - I			2,867,054	28,269,156	2.365%
TRP Emerg Markets Local Currency Bd			4,839,208	27,922,231	2.336%
TRP Inst Emerging Markets Bd - Inst			5,377,592	44,257,580	3.702%
TRP Inst Floating Rate - Inst			2,138,001	20,888,269	1.747%
TRP Institutional High Yield - Inst			3,032,720	26,869,902	2.248%
TRP International Bond - I			4,068,410	37,632,793	3.148%
TRP International Bond (USD Hgd) - I			620,889	6,258,556	0.524%
TRP Multi-Strategy Total Return - I			2,796,296	30,200,000	2.526%
TRP Treasury Reserve	0.05		61,497,512	61,497,512	5.145%
TRP Ultra Short-Term Bond - I			9,084,926	46,242,274	3.869%
Tsingtao Brewery			18,000	141,591	0.012%
Turing Holding			3,137	90,063	0.008%
Twilio			399	127,301	0.011%
Ubs	1.36	1/30/27	300,000	296,753	0.025%
UBS			18,723	298,849	0.025%
UiPath			7,890	415,093	0.035%
Ultragenyx Pharmaceutical			3,534	318,731	0.027%

Umicore			4,813	284,735	0.024%
Unilever			26,411	1,429,848	0.120%
Unilever			7,079	382,380	0.032%
Unilever Capital	3	3/7/22	150,000	151,792	0.013%
Union Pacific	4.75	9/15/41	10,000	12,261	0.001%
Union Pacific			4,026	789,136	0.066%
UNITE			2,524	36,913	0.003%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	3,314	3,489	0.000%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	296,244	295,857	0.025%
United Airlines Holdings			10,457	497,439	0.042%
Unitedhealth	2	5/15/30	85,000	85,298	0.007%
Unitedhealth	3.75	7/15/25	40,000	44,018	0.004%
UnitedHealth Group			12,998	5,078,839	0.425%
United Overseas Bank			35,800	677,249	0.057%
United Rentals			2,224	780,468	0.065%
Universal Robina			126,960	337,576	0.028%
University of California	4.6	5/15/31	25,000	29,278	0.002%
University of California	5.77	5/15/43	15,000	20,823	0.002%
UPM-Kymmene			1,859	65,798	0.006%
UPS			7,928	1,443,689	0.121%
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	73,084	0.006%
U.S. Treasury Bonds	3	11/15/44	395,000	463,631	0.039%
U.S. Treasury Bonds	3	11/15/45	435,000	512,756	0.043%
U.S. Treasury Bonds	3.5	2/15/39	850,000	1,058,914	0.089%
U.S. Treasury Bonds	1.88	2/15/41	2,750,000	2,690,703	0.225%
U.S. Treasury Bonds	2.5	2/15/45	145,000	156,600	0.013%
U.S. Treasury Bonds	3	2/15/47	220,000	260,734	0.022%
U.S. Treasury Bonds	3	2/15/48	740,000	880,138	0.074%
U.S. Treasury Bonds	2	2/15/50	1,900,000	1,866,750	0.156%
U.S. Treasury Bonds	1.88	2/15/51	3,705,000	3,534,802	0.296%
U.S. Treasury Bonds	1.63	5/15/31	985,000	996,697	0.083%
U.S. Treasury Bonds	1.13	5/15/40	3,330,000	2,878,369	0.241%
U.S. Treasury Bonds	1.63	8/15/29	950,000	967,813	0.081%
U.S. Treasury Bonds	0.63	8/15/30	1,920,000	1,786,800	0.149%
U.S. Treasury Bonds	3.88	8/15/40	200,000	262,156	0.022%
U.S. Treasury Bonds	3.13	8/15/44	610,000	729,903	0.061%
U.S. Treasury Bonds	2.88	8/15/45	570,000	657,281	0.055%
U.S. Treasury Bonds	2.75	8/15/47	5,915,000	6,716,298	0.562%
U.S. Treasury Bonds	3	8/15/48	150,000	178,781	0.015%
U.S. Treasury Bonds	1.38	8/15/50	2,450,000	2,068,336	0.173%
U.S. Treasury Bonds	2	8/15/51	150,000	147,445	0.012%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	2,049,399	2,191,896	0.183%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	3,178,575	3,438,821	0.288%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	1,027,286	1,095,826	0.092%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	862,160	926,148	0.077%
U.S. Treasury Inflation Indexed Bonds	2	1/15/26	467,667	545,270	0.046%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	2,381,773	2,628,882	0.220%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	1,127,910	1,245,283	0.104%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	37,791	45,485	0.004%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	111	124	0.000%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	525,154	672,444	0.056%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	296,365	325,585	0.027%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	115,986	141,213	0.012%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	996,610	1,186,745	0.099%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	141,738	194,491	0.016%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	291,386	379,166	0.032%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	167,381	214,378	0.018%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	343,195	455,001	0.038%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	146,463	196,169	0.016%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	413,071	465,286	0.039%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	381,687	418,364	0.035%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	1,095,439	1,169,553	0.098%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	2,603,541	2,818,333	0.236%
U.S. Treasury Inflation Indexed Bonds	3.63	4/15/28	788,254	1,053,181	0.088%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	695,654	732,720	0.061%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	2,255,810	2,407,724	0.201%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	282,046	307,695	0.026%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	1,208,405	1,317,916	0.110%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	120,532	134,055	0.011%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	284,949	326,177	0.027%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	1,067,280	1,187,015	0.099%

U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	1,036,573	1,143,146	0.096%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/31	1,225,058	1,349,478	0.113%
U.S. Treasury Notes	0.13	1/31/23	1,575,000	1,574,508	0.132%
U.S. Treasury Notes	0.75	1/31/28	120,000	116,531	0.010%
U.S. Treasury Notes	1.13	2/28/22	1,390,000	1,396,081	0.117%
U.S. Treasury Notes	0.13	5/31/23	4,805,000	4,797,492	0.401%
U.S. Treasury Notes	0.25	5/31/25	10,020,000	9,852,478	0.824%
U.S. Treasury Notes	0.88	6/30/26	3,175,000	3,163,590	0.265%
U.S. Treasury Notes	0.13	8/31/23	5,365,000	5,350,749	0.448%
U.S. Treasury Notes	0.75	8/31/26	95,000	93,991	0.008%
U.S. Treasury Notes	1.88	9/30/22	25,000	25,441	0.002%
UT			14,800	441,923	0.037%
Vail Resorts			2,886	964,068	0.081%
Vale			7,094	98,807	0.008%
Valeo			3,972	110,850	0.009%
Valero Energy	2.85	4/15/25	260,000	273,823	0.023%
Valmet			10,523	379,923	0.032%
Valora Holding			620	121,265	0.010%
Vanguard International Semiconductor			98,000	526,018	0.044%
Van Lanschot Kempen			3,799	117,281	0.010%
V-Cube			6,700	94,103	0.008%
Veeva Systems			792	228,231	0.019%
Verallia SASU			12,099	416,643	0.035%
Vereit Operating Partnership	2.2	6/15/28	70,000	70,736	0.006%
VEREIT, REIT			403	18,228	0.002%
VeriSign			5,575	1,142,931	0.096%
Verizon Communications	1.68	10/30/30	28,000	26,534	0.002%
Verizon Communications	2.65	11/20/40	420,000	396,921	0.033%
Verizon Communications	2.63	8/15/26	230,000	243,141	0.020%
Verus Securitization Trust 2019-4	2.64	11/25/59	57,021	57,850	0.005%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	96,091	97,539	0.008%
Verus Securitization Trust 2021-1	0.82	1/25/66	73,963	73,867	0.006%
Victorian Plumbing			27,738	93,356	0.008%
Victrex			6,070	193,583	0.016%
Vietnam Dairy Products			54,600	214,462	0.018%
Vimian			7,587	74,061	0.006%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	33,517	0.003%
Visa	4.15	12/14/35	90,000	108,661	0.009%
Visa	2.15	9/15/22	90,000	91,567	0.008%
Visa			25,263	5,627,333	0.471%
Visional			1,900	122,232	0.010%
Vistra Operations	3.55	7/15/24	135,000	142,047	0.012%
V-Mart Retail			1,510	72,036	0.006%
VMware	1.4	8/15/26	350,000	348,453	0.029%
Vodafone			166,492	253,350	0.021%
Vodafone, ADR			19,782	305,632	0.026%
Volkswagen			1,425	317,636	0.027%
Volkswagen Group of America Finance	2.7	9/26/22	330,000	337,402	0.028%
Voltas			5,897	96,871	0.008%
Vulcan Materials			776	131,268	0.011%
Wal-Mart			7,096	989,040	0.083%
Wal-Mart de Mexico			154,293	522,869	0.044%
Walt Disney			21,260	3,596,554	0.301%
Waste Connections	2.2	1/15/32	155,000	153,029	0.013%
Waste Connections			1,890	238,008	0.020%
Watches Of Switzerland			21,591	273,379	0.023%
WealthNavi			4,800	147,076	0.012%
Wec Energy			2,272	200,390	0.017%
Weibo	3.5	7/5/24	255,000	265,713	0.022%
Weir Group			11,300	255,080	0.021%
Welcia Holdings			7,100	255,903	0.021%
Wells Fargo	3.5	3/8/22	16,000	16,220	0.001%
Wells Fargo	3.07	4/30/41	240,000	247,374	0.021%
Wells Fargo			117,716	5,463,200	0.457%
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58	41,000	44,558	0.004%
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48	100,000	108,983	0.009%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58	75,000	81,655	0.007%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	107,962	109,522	0.009%
Welltower, REIT			25,184	2,075,162	0.174%
Wesdome Gold Mines			27,952	223,996	0.019%
Western Alliance Bancorp			2,512	273,356	0.023%
Western Midstream Operating	4	7/1/22	20,000	20,225	0.002%

West Fraser Timber				284	23,920	0.002%
Westrock				64,207	3,199,435	0.268%
Weyerhaeuser, REIT				7,195	255,926	0.021%
Wharf Real Estate Investment				8,000	41,103	0.003%
Wheaton Precious Metals				1,113	41,898	0.004%
Whitbread				5,259	233,831	0.020%
Willis North America	3.6	5/15/24		40,000	42,557	0.004%
Willis North America	4.5	9/15/28		160,000	183,011	0.015%
Wilmar International				104,300	322,224	0.027%
Win Semiconductors				9,000	98,962	0.008%
Wix.com				1,232	241,435	0.020%
Woodside Finance	3.7	3/15/28		67,000	71,606	0.006%
Woodside Finance	4.5	3/4/29		105,000	118,065	0.010%
Workiva				4,711	664,063	0.056%
Worley				56,076	394,498	0.033%
WP Carey	3.85	7/15/29		215,000	237,708	0.020%
WP Carey, REIT				590	43,094	0.004%
WPP				51,254	686,679	0.057%
WuXi Biologics				4,500	72,991	0.006%
X5 Retail Group, GDR				12,324	398,044	0.033%
XCEL Energy				2,650	165,625	0.014%
Xero				1,750	171,725	0.014%
XP				18,647	749,050	0.063%
Yandex				5,997	477,901	0.040%
Yangzijiang Shipbuilding				247,600	249,289	0.021%
Yellow Hat				7,600	132,572	0.011%
Yifeng Pharmacy Chain				64,726	520,585	0.044%
YouGov				20,119	341,341	0.029%
Yum! Brands				19,342	2,365,720	0.198%
Yum China Holdings				28,300	1,644,513	0.138%
Zalando				13,011	1,186,624	0.099%
Zealand Pharma				3,455	99,358	0.008%
Z Holdings				88,800	568,325	0.048%
Zhongji Innolight				13,700	73,620	0.006%
Zhongsheng Group Holdings				80,000	641,297	0.054%
Zoetis				4,691	910,711	0.076%
Zomato				27,885	51,392	0.004%
Zoom Video Communications				6,583	1,721,455	0.144%
Zurich Insurance Group				3,607	1,474,976	0.123%
Zylo-Tonbridge Medical Technology				3,000	16,747	0.001%
Miscellaneous Securities ‡					3,706,367	
Total Investments in Securities					1,200,207,102	

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

Forwards Contracts	Currency		Currency		Settlement	Unrealized G/L	% of Net Assets
	Bought	Receive	Sold	Deliver			
JP MORGAN CHASE BANK	NZD	65,000	USD	(46,445)	10/22/2021	(1,578)	0.000%
JP MORGAN CHASE BANK	NZD	33,000	USD	(23,580)	10/22/2021	(801)	0.000%
JP MORGAN CHASE BANK	USD	44,969	AUD	(62,000)	10/22/2021	142	0.000%
JP MORGAN CHASE BANK	USD	23,210	AUD	(32,000)	10/22/2021	73	0.000%
JP MORGAN CHASE BANK	USD	23,649	CAD	(30,000)	10/22/2021	(35)	0.000%
JP MORGAN CHASE BANK	USD	46,510	CAD	(59,000)	10/22/2021	(70)	0.000%
JP MORGAN CHASE BANK	AUD	159,000	USD	(114,890)	10/29/2021	73	0.000%
JP MORGAN CHASE BANK	CHF	274,000	USD	(293,949)	10/29/2021	264	0.000%
JP MORGAN CHASE BANK	DKK	364,000	USD	(56,773)	10/29/2021	(46)	0.000%
JP MORGAN CHASE BANK	EUR	270,000	USD	(313,103)	10/29/2021	(179)	0.000%
JP MORGAN CHASE BANK	HKD	832,000	USD	(106,888)	10/29/2021	(2)	0.000%
JP MORGAN CHASE BANK	SEK	727,000	USD	(83,131)	10/29/2021	(71)	0.000%
JP MORGAN CHASE BANK	USD	4,121,979	AUD	(5,690,300)	10/29/2021	7,666	0.001%
JP MORGAN CHASE BANK	USD	5,923,285	CHF	(5,486,200)	10/29/2021	32,367	0.003%
JP MORGAN CHASE BANK	USD	1,614,939	DKK	(10,261,800)	10/29/2021	15,691	0.001%
JP MORGAN CHASE BANK	USD	19,967,276	EUR	(17,060,900)	10/29/2021	194,041	0.016%
JP MORGAN CHASE BANK	USD	71,478	GBP	(53,000)	10/29/2021	63	0.000%
JP MORGAN CHASE BANK	USD	8,435,313	GBP	(6,224,000)	10/29/2021	48,781	0.004%
JP MORGAN CHASE BANK	USD	1,756,360	HKD	(13,668,300)	10/29/2021	398	0.000%
JP MORGAN CHASE BANK	USD	220,064	ILS	(707,400)	10/29/2021	605	0.000%
JP MORGAN CHASE BANK	USD	3,411	ILS	(11,000)	10/29/2021	(2)	0.000%
JP MORGAN CHASE BANK	USD	850,702	JPY	(94,914,000)	10/29/2021	(2,278)	0.000%
JP MORGAN CHASE BANK	USD	8,472	NOK	(74,000)	10/29/2021	9	0.000%
JP MORGAN CHASE BANK	USD	381,704	NOK	(3,295,200)	10/29/2021	4,835	0.000%
JP MORGAN CHASE BANK	USD	141,685	NZD	(203,400)	10/29/2021	1,290	0.000%
JP MORGAN CHASE BANK	USD	2,243,279	SEK	(19,574,700)	10/29/2021	6,840	0.001%
JP MORGAN CHASE BANK	USD	602,485	SGD	(817,700)	10/29/2021	294	0.000%
JP MORGAN CHASE BANK	EUR	38,000	USD	(45,054)	11/19/2021	(994)	0.000%

JP MORGAN CHASE BANK	EUR	20,000	USD	(23,713)	11/19/2021	(523)	0.000%
JP MORGAN CHASE BANK	USD	11,762	EUR	(10,000)	11/19/2021	167	0.000%
JP MORGAN CHASE BANK	USD	23,524	EUR	(20,000)	11/19/2021	335	0.000%
JP MORGAN CHASE BANK	USD	23,450	EUR	(20,000)	11/19/2021	260	0.000%
JP MORGAN CHASE BANK	USD	44,555	EUR	(38,000)	11/19/2021	495	0.000%
JP MORGAN CHASE BANK	USD	22,757	GBP	(16,600)	11/19/2021	389	0.000%
JP MORGAN CHASE BANK	USD	11,653	GBP	(8,500)	11/19/2021	199	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	30,000	USD	(23,335)	10/22/2021	350	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	15,000	USD	(11,667)	10/22/2021	175	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	59,000	USD	(46,778)	10/22/2021	(198)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	30,000	USD	(23,786)	10/22/2021	(101)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	23,759	CAD	(30,000)	10/22/2021	74	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	11,880	CAD	(15,000)	10/22/2021	37	0.000%
CITIBANK N A	AUD	31,700	USD	(22,602)	10/22/2021	317	0.000%
CITIBANK N A	AUD	16,300	USD	(11,622)	10/22/2021	163	0.000%
CITIBANK N A	AUD	32,000	USD	(23,556)	10/22/2021	(420)	0.000%
CITIBANK N A	AUD	62,000	USD	(45,640)	10/22/2021	(813)	0.000%
CITIBANK N A	NZD	33,200	USD	(22,661)	10/22/2021	256	0.000%
CITIBANK N A	NZD	17,000	USD	(11,604)	10/22/2021	131	0.000%
CITIBANK N A	USD	22,999	AUD	(31,700)	10/22/2021	79	0.000%
CITIBANK N A	USD	11,826	AUD	(16,300)	10/22/2021	41	0.000%
CITIBANK N A	USD	45,178	GBP	(33,000)	11/19/2021	713	0.000%
CITIBANK N A	USD	23,274	GBP	(17,000)	11/19/2021	367	0.000%
GOLDMAN SACHS & CO	USD	11,812	NZD	(17,000)	10/22/2021	77	0.000%
GOLDMAN SACHS & CO	USD	23,068	NZD	(33,200)	10/22/2021	151	0.000%
GOLDMAN SACHS & CO	GBP	16,600	USD	(22,608)	11/19/2021	(241)	0.000%
GOLDMAN SACHS & CO	GBP	8,500	USD	(11,576)	11/19/2021	(123)	0.000%
GOLDMAN SACHS & CO	GBP	17,000	USD	(23,626)	11/19/2021	(719)	0.000%
GOLDMAN SACHS & CO	GBP	33,000	USD	(45,861)	11/19/2021	(1,396)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	45,595	NZD	(65,000)	10/22/2021	728	0.000%
MORGAN STANLEY & COMPANY LLC	USD	23,148	NZD	(33,000)	10/22/2021	370	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	20,000	USD	(23,400)	11/19/2021	(211)	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	10,000	USD	(11,700)	11/19/2021	(105)	0.000%
STANDARD CHARTERED SECURITIES	USD	13,449,102	JPY	(1,497,330,200)	10/29/2021	(7,206)	-0.001%

Total Forward Currency Exchange Contracts

301,198

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
iShares iBoxx High Yield Corporate Bond ETF	86.00	10/15/2021	(2,500)	(50,000)	(0.004%)
SPX 10/15/2021 C 4525	4,525.00	10/15/2021	(130)	(71,500)	(0.006%)
US BOND FUTR OPTN Nov21C 164	164.00	10/22/2021	(43)	(6,719)	(0.001%)
US BOND FUTR OPTN Nov21P 164	164.00	10/22/2021	(43)	(212,313)	(0.018%)

Total Options

(340,531)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S37 5Y 12/20/2026	5,000,000	119,400	0.010%

Total Swap Contracts

119,400

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 12/21	392	12/17/2021	43,135,680	(624,854)	3.609%
FVZ1 5YR US NOTE FUT DEC 21	51	12/31/2021	6,259,852	(45,893)	0.524%
MSCI EAFE FUT 12/21	(30)	12/17/2021	(3,400,500)	154,227	(0.284%)
S&P500 EMINI FUT 12/21	(24)	12/17/2021	(5,157,300)	70,756	(0.431%)
S&P MID 400 EMINI FUT 12/21	77	12/17/2021	20,275,640	(492,709)	1.696%
TUZ1 2YR US NOTE FUT DEC 21	(3)	12/31/2021	(660,164)	401	(0.055%)
TYZ1 UST 10YR FUT DEC 21	(23)	12/21/2021	(3,027,016)	41,295	(0.253%)
USZ1 UST 30YR FUT DEC 21	10	12/21/2021	1,592,188	(31,655)	0.133%
UXYZ1 UST 10YR ULTRA FUT DEC 21	(12)	12/21/2021	(1,743,000)	27,667	(0.146%)
WNZ1 ULTRA US BOND FUT DEC 21	(1)	12/21/2021	(191,063)	4,866	(0.016%)

Total Futures Contracts

(895,898)

NET ASSETS

1,195,351,914

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares

16.36

(\$1,004,714,486 / 61,429,245 Shares Outstanding)

Global Allocation Fund - Advisor Class Shares

16.20

(\$6,793,337 / 419,307 Shares Outstanding)

(\$183,844,091 / 11,197,600 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

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	EER	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	Moldavian 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 Hryvnai
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.