

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
58.com			5,864	164,192	0.017%
Aalberts			2,431	108,167	0.011%
ABB			15,648	438,914	0.045%
Abbott Laboratories	1.15	1/30/28	190,000	192,388	0.020%
AbbVie	2.95	11/21/26	145,000	160,226	0.016%
AbbVie	3.6	5/14/25	240,000	267,598	0.027%
AbbVie	4.5	5/14/35	30,000	37,682	0.004%
AbbVie	4.7	5/14/45	95,000	123,650	0.013%
AbbVie			27,792	2,977,913	0.303%
Abcam			26,591	560,480	0.057%
Abn Amro Bank			10,831	106,132	0.011%
Acadia Realty Trust, REIT			7,334	104,069	0.011%
Acerinox			37,944	420,227	0.043%
Adidas			1,657	602,825	0.061%
Adobe			22	11,003	0.001%
Advanced Micro Devices			14,093	1,292,469	0.132%
Adyen			53	123,148	0.013%
Aedas Homes SAU			16,093	412,546	0.042%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	156,029	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	160,378	0.016%
AES			22,539	529,667	0.054%
AGCO			311	32,061	0.003%
Agilent Technologies	3.88	7/15/23	65,000	69,946	0.007%
Agilent Technologies			9,443	1,118,901	0.114%
Agnico Eagle Mines			1,208	85,022	0.009%
Agree Realty, REIT			40	2,663	0.000%
AHS Hospital	5.02	7/1/45	20,000	27,726	0.003%
Aia	3.6	4/9/29	265,000	300,088	0.031%
Aia	0.76	9/20/21	295,000	295,009	0.030%
AIA Group			242,600	2,956,353	0.301%
Aida Engineering			8,900	83,437	0.008%
AIG Global Funding	3.35	6/25/21	130,000	131,848	0.013%
Air Arabia			254,522	88,871	0.009%
Airbnb			586	86,025	0.009%
Airbus			2,764	303,333	0.031%
Air Lease	3.5	1/15/22	75,000	76,911	0.008%
Air Lease	2.5	3/1/21	85,000	85,230	0.009%
Air Lease	3.63	4/1/27	45,000	48,227	0.005%
Air Liquide			8,861	1,452,733	0.148%
Airports of Thailand			100,100	207,985	0.021%
Air Products & Chemicals			320	87,430	0.009%
Aixtron			23,391	406,764	0.041%
AJ Bell			19,886	118,048	0.012%
Aker BP			946	23,871	0.002%
Akzo Nobel			4,785	513,596	0.052%
Alamos Gold			572	4,997	0.001%
Alcon			12,358	820,524	0.084%
Alcon Finance	2.6	5/27/30	235,000	249,922	0.025%
Alexander & Baldwin, REIT			527	9,054	0.001%
Alexandria Real Estate Equities	4	1/15/24	30,000	33,003	0.003%
Alexandria Real Estate, REIT			982	175,012	0.018%
Alexion Pharmaceuticals			3,833	598,868	0.061%
Alibaba Group Holding			43,620	1,268,667	0.129%
Alibaba Group Holding, ADR			25,722	5,986,281	0.610%
Align Technology			85	45,422	0.005%
Alphabet Class A			421	737,861	0.075%
Alphabet Class C			7,334	12,848,288	1.309%
Al Rajhi Bank			13,985	274,502	0.028%
Alrosa			21,310	28,471	0.003%
Altria	4.75	5/5/21	20,000	20,286	0.002%
Altria	2.35	5/6/25	40,000	42,408	0.004%
Altus Group			4,224	163,067	0.017%
Amadeus IT			17,033	1,257,329	0.128%
Amazon.com	2.8	8/22/24	50,000	54,072	0.006%
Amazon.com	3.88	8/22/37	150,000	186,225	0.019%

Amazon.com			3,586	11,679,351	1.190%
Ambea			16,731	132,694	0.014%
Ambu			10,374	445,661	0.045%
Amcor			49,650	589,605	0.060%
Ameren			13,090	1,021,805	0.104%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	23,697	22,048	0.002%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	178,568	171,488	0.017%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	252,150	0.026%
American Campus Communities, REIT			9,452	404,262	0.041%
American Electric Power			740	36,441	0.004%
American International	3.3	3/1/21	270,000	270,266	0.028%
American International Group			60,780	2,301,131	0.234%
Amplifon			17,189	714,481	0.073%
Ams			9,592	209,004	0.021%
Analog Devices			7,662	1,131,907	0.115%
Anglo American			3,476	114,785	0.012%
Anglo American Capital	2.63	9/10/30	200,000	209,459	0.021%
Anglo American Platinum			492	48,414	0.005%
AngloGold Ashanti			2,172	50,061	0.005%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	116,719	0.012%
Anheuser-Busch InBev SA/NV			6,954	485,158	0.049%
Anhui Conch Cement			86,000	538,968	0.055%
Anhui Conch Cement			17,800	140,571	0.014%
Anthem	4.65	1/15/43	20,000	26,141	0.003%
Anthem	4.1	3/1/28	130,000	153,696	0.016%
Anthem			4,728	1,518,114	0.155%
Antofagasta			27,621	541,901	0.055%
Aon	2.2	11/15/22	195,000	201,563	0.021%
Aon	3.88	12/15/25	25,000	28,526	0.003%
Aon	2.8	3/15/21	65,000	65,191	0.007%
Apartment Income REIT, REIT			896	34,415	0.004%
Appalachian Power	4.45	6/1/45	40,000	50,991	0.005%
Apple	3.2	5/11/27	300,000	339,466	0.035%
Apple	3.2	5/13/25	260,000	290,028	0.030%
Apple			37,850	5,022,317	0.512%
Apple Hospitality REIT, REIT			4,763	61,490	0.006%
Applied Materials			34,093	2,942,226	0.300%
Aptiv	4.15	3/15/24	15,000	16,476	0.002%
Aptiv			355	46,253	0.005%
ArcelorMittal			2,330	53,287	0.005%
Argenx, ADR			1,035	304,383	0.031%
Array Technologies			10,671	460,347	0.047%
Aruhi			10,500	184,479	0.019%
Asahi Group Holdings			4,400	181,202	0.018%
Asahi Kasei			29,600	303,404	0.031%
Ascendis Pharma, ADR			652	108,741	0.011%
Ascential			76,515	400,578	0.041%
Ashtead			17,468	822,760	0.084%
Asics			6,800	130,774	0.013%
ASML Holding			1,741	849,121	0.086%
ASML Holding			5,373	2,601,484	0.265%
ASOS			16,240	1,058,347	0.108%
Assa Abloy			24,153	596,869	0.061%
Astellas Pharma			64,000	990,961	0.101%
Astra International			765,800	329,157	0.034%
Astral Polytechnik			5,342	124,401	0.013%
AstraZeneca			7,814	779,160	0.079%
AstraZeneca, ADR			8,561	427,964	0.044%
Atlas Copco			500	22,444	0.002%
Atlassian			601	140,556	0.014%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	150,000	145,110	0.015%
AT&T	2.75	6/1/31	215,000	229,109	0.023%
AT&T	3	6/30/22	150,000	155,159	0.016%
Aumann			1,357	18,959	0.002%
Ausgrid Finance Pty	3.85	5/1/23	105,000	110,912	0.011%
Australia & New Zealand Banking			13,873	243,445	0.025%
Autoliv			2,560	239,509	0.024%
AutoZone	3.13	4/21/26	170,000	187,049	0.019%
AutoZone	3.75	6/1/27	70,000	80,023	0.008%
AvalonBay Communities, REIT			1,181	189,468	0.019%
Avanza Holding Bank			9,580	271,860	0.028%
Avery Dennison			2,100	325,731	0.033%

Avis Budget Rental Car Funding AESOP	2.72	11/20/22	150,000	151,905	0.015%
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Aviva			42,728	190,056	0.019%
Avolon Holdings Funding	5.25	5/15/24	215,000	233,544	0.024%
Avolon Holdings Funding	3.95	7/1/24	70,000	73,675	0.008%
AXA			44,700	1,072,010	0.109%
Axis Bank			28,004	237,811	0.024%
B2Gold			5,294	29,654	0.003%
Bafang Electric Suzhou			8,700	253,280	0.026%
Baidu	3.88	9/29/23	210,000	226,666	0.023%
Baidu, ADR			1,322	285,869	0.029%
Ball			528	49,199	0.005%
Baltimore Gas & Electric	3.35	7/1/23	225,000	239,873	0.024%
Banca Mediolanum			17,588	152,794	0.016%
Banco Comercial Portugues			335,163	50,351	0.005%
Banco Santander	3.85	4/12/23	200,000	214,472	0.022%
Banco Santander	3.49	5/28/30	200,000	224,382	0.023%
Banco Santander Chile, ADR			26,068	495,031	0.050%
Bank Central Asia			299,600	722,195	0.074%
Bank of America	4.45	3/3/26	50,000	58,204	0.006%
Bank of America	3.55	3/5/24	100,000	106,499	0.011%
Bank of America	3.5	4/19/26	400,000	453,095	0.046%
Bank of America	4.24	4/24/38	120,000	147,366	0.015%
Bank of America	0.9	6/25/22	250,000	250,588	0.026%
Bank of America			74,607	2,261,338	0.230%
Bank of Montreal	3.1	4/13/21	215,000	216,611	0.022%
Bank of Nova Scotia	3.13	4/20/21	205,000	206,533	0.021%
Banner Health	1.9	1/1/31	65,000	65,733	0.007%
Barco			4,289	93,302	0.010%
Barrick Gold			8,363	190,531	0.019%
Barry Callebaut			469	1,117,688	0.114%
BASF			6,179	488,405	0.050%
Bausch Health			13,719	285,355	0.029%
Bawag			21,489	999,516	0.102%
Bayer			14,641	862,519	0.088%
Bayer US Finance II	3.5	6/25/21	310,000	313,834	0.032%
BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	50,000	47,103	0.005%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	163,352	0.017%
Becton Dickinson And	2.82	5/20/30	115,000	126,346	0.013%
Becton Dickinson And	3.7	6/6/27	183,000	209,515	0.021%
Becton, Dickinson & Company			784	196,172	0.020%
Beiersdorf			464	53,341	0.005%
Beijer Ref			1,569	71,791	0.007%
Beijing Enterprises Holdings			30,500	99,605	0.010%
Beijing Enterprises Urban Resources			464,000	133,093	0.014%
Beijing Shunxin Agriculture			14,900	165,354	0.017%
Benefit One			4,700	139,128	0.014%
Benesse Holdings			3,300	64,470	0.007%
Berkshire Hathaway	2.75	3/15/23	35,000	36,706	0.004%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	34,276	0.003%
Bhp			13,925	367,681	0.037%
Bhp			55,606	1,816,902	0.185%
BIM Birllesik Magazalar			18,118	183,255	0.019%
Biogen	3.63	9/15/22	90,000	94,942	0.010%
BioMerieux			610	85,854	0.009%
Blackstone Hedge Fund Solutions			55,906	70,421,087	7.172%
Bluescape Opportunities Acquisition			993	11,082	0.001%
BlueScope Steel			1,454	19,636	0.002%
Blue Star			8,250	90,788	0.009%
BM&FBOVESPA			47,200	561,742	0.057%
BMW US Capital	2.95	4/14/22	295,000	303,800	0.031%
BNP Paribas			15,772	832,638	0.085%
Boardwalk Pipelines	4.95	12/15/24	10,000	11,100	0.001%
Boa Vista Servicos			41,661	103,775	0.011%
Boliden			4,690	166,389	0.017%
Boohoo			41,914	196,756	0.020%
Booking Holdings	3.65	3/15/25	30,000	33,222	0.003%
Booking Holdings			243	541,227	0.055%
Boral Finance Pty	3	11/1/22	10,000	10,197	0.001%
Borregaard			1,189	19,684	0.002%
Boston Scientific			2,995	107,670	0.011%
BP, ADR			9,001	184,701	0.019%

BP Capital Markets America	1.75	8/10/30	180,000	180,296	0.018%
Bpce	4.5	3/15/25	400,000	450,298	0.046%
Bpce	4	9/12/23	265,000	287,851	0.029%
Brembo			24,490	324,697	0.033%
Bridgestone			3,500	114,786	0.012%
Bright Horizons Family Solutions			1,671	289,066	0.029%
Bristol-Myers Squibb	2.9	7/26/24	255,000	275,635	0.028%
Bristol-Myers Squibb	3.55	8/15/22	250,000	262,779	0.027%
British American Tobacco			4,532	168,304	0.017%
Brixmor Operating Partnership	3.9	3/15/27	25,000	27,759	0.003%
Brixmor Operating Partnership	4.05	7/1/30	80,000	91,751	0.009%
Broadcom			6,303	2,759,769	0.281%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	135,000	135,057	0.014%
Brunello Cucinelli			2,293	100,126	0.010%
BTG Hotels			26,373	85,663	0.009%
BT Group			82,839	149,314	0.015%
Bucher Industries			49	22,474	0.002%
Bunzl			5,376	179,493	0.018%
Burberry			35,203	859,661	0.088%
Burlington Northern Santa Fe	3.05	9/1/22	65,000	67,487	0.007%
Burlington Stores			1,426	372,970	0.038%
Bytes Technology			21,048	96,424	0.010%
Cactus			797	20,778	0.002%
CAE			5,078	140,703	0.014%
Cairn Homes			117,038	136,841	0.014%
Camden Property Trust, REIT			2,099	209,732	0.021%
Cameron LNG	3.7	1/15/39	30,000	33,503	0.003%
Cameron LNG	2.9	7/15/31	40,000	43,962	0.004%
Canadian Apartment Properties REIT			809	31,771	0.003%
Canadian Natural Resources	2.95	1/15/23	175,000	182,875	0.019%
Canadian Natural Resources	2.95	7/15/30	110,000	115,446	0.012%
Canadian Pacific Railway			75	26,002	0.003%
CANCOM			2,172	121,590	0.012%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	100,000	103,821	0.011%
Capcom			1,800	116,735	0.012%
Capital One Financial	3.2	1/30/23	230,000	242,093	0.025%
Capital One Financial	3.45	4/30/21	135,000	135,915	0.014%
Capital One Financial			8,640	854,064	0.087%
Capitec Bank Holdings			4,731	462,669	0.047%
Cardinal Health	3.41	6/15/27	125,000	141,087	0.014%
Cardinal Health	3.75	9/15/25	80,000	90,282	0.009%
Carel Industries			11,601	272,321	0.028%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	4,491	4,508	0.000%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	35,774	36,158	0.004%
Carvana			2,421	579,926	0.059%
Caterpillar			13,316	2,423,778	0.247%
Caterpillar Financial Services	3.15	9/7/21	250,000	254,988	0.026%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	25,000	26,842	0.003%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	62,268	0.006%
CD 2017-CD3 Mortgage Trust	3.98	2/10/50	110,000	120,136	0.012%
Cedar Fair			13,797	542,774	0.055%
Celanese			149	19,361	0.002%
Cellnex Telecom			10,514	631,397	0.064%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	300,449	0.031%
Centamin			2,727	4,616	0.000%
Centene			5,978	358,859	0.037%
Centerra Gold			483	5,593	0.001%
Centra Health	4.7	1/1/48	385,000	439,190	0.045%
Central Japan Railway			1,400	197,965	0.020%
Ceridian HCM Holding			3,247	346,000	0.035%
CF Industries			1,097	42,465	0.004%
Challenger Ltd/Australia			24,923	123,846	0.013%
ChampionX			1,799	27,525	0.003%
Charles Schwab			46,370	2,459,465	0.250%
Charter Communications			1,140	754,167	0.077%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	277,051	0.028%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	58,097	0.006%
Chevron			1,159	97,878	0.010%
China Feihe			79,000	185,368	0.019%
China Mengniu Dairy			271,000	1,633,899	0.166%
China Merchants Bank			50,000	316,302	0.032%
China Molybdenum			24,000	15,703	0.002%

China Resources Beer Holdings			70,000	643,707	0.066%
China Resources Mixc Lifestyle Services			42,200	195,692	0.020%
China Steel			42,000	37,026	0.004%
Chipotle Mexican Grill			281	389,666	0.040%
Chubb			9,130	1,405,290	0.143%
Chugai Pharmaceutical			5,300	282,782	0.029%
Cia Siderurgica Nacional			4,200	25,865	0.003%
Cie Automotive			3,514	94,674	0.010%
Cigna	3.25	4/15/25	250,000	273,579	0.028%
Cigna	3.75	7/15/23	117,000	126,204	0.013%
Cigna			3,651	760,065	0.077%
Cintas			645	227,982	0.023%
Citibank NA	3.4	7/23/21	250,000	253,512	0.026%
Citigroup	3.89	1/10/28	315,000	359,170	0.037%
Citigroup	4.08	4/23/29	100,000	116,978	0.012%
Citigroup	4.45	9/29/27	70,000	82,136	0.008%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	28,100	0.003%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	100,000	113,765	0.012%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	100,000	105,172	0.011%
Citigroup Mortgage Loan Trust	2.5	8/25/50	169,239	174,858	0.018%
Citrix Systems			2,697	350,880	0.036%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	23,795	0.002%
CK Hutchison Holdings			22,000	153,600	0.016%
Clarivate			24,860	738,591	0.075%
Clicks Group			18,007	309,264	0.031%
Close Brothers			4,849	91,447	0.009%
CMC Materials			112	16,946	0.002%
CME Group			4,113	748,772	0.076%
CMS Energy	4.88	3/1/44	25,000	33,001	0.003%
Cnh Equipment Trust 2017	2.08	2/15/23	9,989	10,052	0.001%
Cnh Equipment Trust 2019	2.35	4/15/27	170,000	175,482	0.018%
Cnh Industrial			22,062	277,329	0.028%
Coca-Cola			10,425	571,707	0.058%
Coca-Cola Bottlers Japan			3,700	57,795	0.006%
Cochlear			1,118	163,133	0.017%
Codemasters Group Holdings			15,180	135,776	0.014%
Cold Storage Trust 2020-ICE5	1.46	11/15/37	140,000	140,333	0.014%
Cold Storage Trust 2020-ICE5	1.81	11/15/37	158,000	158,050	0.016%
Comcast	1.95	1/15/31	155,000	159,118	0.016%
Comcast	2.65	2/1/30	225,000	244,961	0.025%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	44,887	0.005%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	67,116	0.007%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	111,310	0.011%
CommonSpirit Health	2.76	10/1/24	95,000	102,015	0.010%
CommonSpirit Health	2.78	10/1/30	50,000	52,876	0.005%
CommonSpirit Health	2.95	11/1/22	25,000	26,155	0.003%
Compania de Minas Buenaventura, ADR			1,046	12,751	0.001%
Compass Group			14,341	267,479	0.027%
Concho Resources	3.75	10/1/27	25,000	28,281	0.003%
Concho Resources			1,234	72,004	0.007%
ConocoPhillips			1,285	51,387	0.005%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	250,000	252,217	0.026%
Cooper Companies			1,838	667,782	0.068%
Corbion			8,768	490,935	0.050%
Corp Nacional del Cobre de Chile	3.15	1/14/30	200,000	218,473	0.022%
Corp Nacional del Cobre de Chile	3	9/30/29	220,000	238,296	0.024%
CoStar Group			761	703,377	0.072%
Country Garden Services Holdings			88,000	595,370	0.061%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	229,299	0.023%
County of Miami-Dade FL Water & Sewer System Revenue	3.49	10/1/42	90,000	97,102	0.010%
Coupa Software			152	51,514	0.005%
Covestro			13,071	805,349	0.082%
CP ALL			481,500	936,161	0.095%
Credicorp			4,704	771,550	0.079%
CreditAccess Grameen			6,599	68,083	0.007%
Credit Agricole SA/London	3.75	4/24/23	250,000	268,269	0.027%
Credit Suisse	3	12/14/23	250,000	261,294	0.027%
CRH America Finance	3.95	4/4/28	400,000	465,142	0.047%
Croda International			2,606	234,357	0.024%
CrowdStrike Holdings			211	44,694	0.005%
Crown Castle International	4.75	5/15/47	30,000	38,205	0.004%
Crown Castle International	3.7	6/15/26	40,000	45,081	0.005%

Crown Castle Towers	3.72	7/15/23	125,000	130,325	0.013%
Crown Holdings			220	22,044	0.002%
CSL			623	136,121	0.014%
CSPC Pharmaceutical			231,360	235,557	0.024%
CTS Eventim			1,535	102,601	0.010%
CubeSmart, REIT			4,050	136,121	0.014%
Cvs			5,391	111,017	0.011%
CVS Health	3.5	7/20/22	40,000	41,746	0.004%
CVS Health	3.25	8/15/29	225,000	253,409	0.026%
CVS Health	2.7	8/21/40	40,000	40,484	0.004%
CyberAgent			7,300	503,588	0.051%
CyrusOne, REIT			300	21,945	0.002%
Daiichi Sankyo			3,800	130,227	0.013%
Daikin Industries			2,500	556,168	0.057%
Daimler			3,475	246,306	0.025%
Daimler Finance North America	2.3	2/12/21	150,000	150,286	0.015%
Daio Paper			25,100	487,319	0.050%
Daiwabo Holdings			600	53,413	0.005%
DAIWA OFFICE INVESTMENT			13	82,649	0.008%
Danaher			18,414	4,090,486	0.417%
Danske Bank	3.24	12/20/25	335,000	357,587	0.036%
Darden Restaurants			1,511	179,990	0.018%
Dassault Aviation			351	382,212	0.039%
Davide Campari-Milano			40,468	463,858	0.047%
DBS Group			9,400	178,137	0.018%
DCC			4,999	353,741	0.036%
Dcp Midstream Operating	3.88	3/15/23	25,000	25,750	0.003%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	16,914	16,950	0.002%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	40,684	40,944	0.004%
Deere			8,817	2,372,214	0.242%
de Longhi			8,653	272,517	0.028%
Delta Air Lines	3.8	4/19/23	75,000	76,594	0.008%
Demae-Can			5,700	173,916	0.018%
Denka			2,000	78,204	0.008%
Denso			5,800	345,221	0.035%
Derwent London			4,775	202,933	0.021%
Descartes Systems			3,328	194,650	0.020%
Deutsche Wohnen			1,270	67,761	0.007%
Devon Energy			1,993	31,509	0.003%
Diageo			10,108	399,961	0.041%
Diamondback Energy	2.88	12/1/24	270,000	283,838	0.029%
DiaSorin			726	151,582	0.015%
DIC			8,800	222,523	0.023%
Digital Realty Trust, REIT			2,074	289,344	0.029%
Direct Line Insurance			24,270	106,150	0.011%
DIRTT Environmental Solutions			30,667	74,927	0.008%
Disco			1,200	404,440	0.041%
Discover Financial Services	3.85	11/21/22	95,000	100,989	0.010%
Discover Financial Services	3.75	3/4/25	15,000	16,502	0.002%
DKSH Holding			2,330	174,568	0.018%
DNB			28,466	557,809	0.057%
DocuSign			989	219,855	0.022%
Dollar General			3,467	729,110	0.074%
Dollar Tree			135	14,585	0.001%
Dominion Energy			2,070	155,664	0.016%
Domino's Pizza			128	49,083	0.005%
Domtar			828	26,206	0.003%
DoorDash			651	92,930	0.009%
Douglas Emmett, REIT			4,240	123,723	0.013%
Dow Chemical	3.15	5/15/24	90,000	96,660	0.010%
Downer EDI			42,830	175,993	0.018%
Draper Esprit			30,944	278,968	0.028%
DRIVEN BRANDS FUNDING	3.24	1/20/51	130,000	132,939	0.014%
Dr Lal PathLabs			1,556	49,060	0.005%
DS Smith			6,277	32,086	0.003%
DTE Energy			149	18,090	0.002%
DuPont de Nemours			12,300	874,653	0.089%
EastGroup Properties, REIT			443	61,161	0.006%
East West Bancorp			11,513	583,824	0.059%
Eaton Vance	3.63	6/15/23	15,000	16,143	0.002%
Ecolab	3.25	12/1/27	265,000	299,658	0.031%
Edenred			2,737	155,438	0.016%

Edita Food Industries SAE, GDR			7,020	18,257	0.002%
Elanco Animal Health	4.91	8/27/21	30,000	30,599	0.003%
Elanco Animal Health			24,577	753,777	0.077%
Electricite de France			13,010	205,875	0.021%
Electric Power development			20,800	287,043	0.029%
Elekta			24,282	325,307	0.033%
Element Fleet Management			35,070	368,636	0.038%
Eli Lilly And			9,762	1,648,216	0.168%
Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	72,361	73,930	0.008%
Emerson Electric			250	20,093	0.002%
Enbridge			1,183	37,844	0.004%
Endeavour Mining			311	7,237	0.001%
Enel Finance International	4.25	9/14/23	215,000	235,209	0.024%
Enerflex			2,700	13,915	0.001%
Energias do Brasil			28,368	108,483	0.011%
Energy Transfer Operating	5.25	4/15/29	120,000	139,350	0.014%
Engie			45,873	703,234	0.072%
Eni	4	9/12/23	295,000	321,221	0.033%
Eni			12,967	135,372	0.014%
En-Japan			1,900	57,075	0.006%
ENN Energy Holdings			18,500	271,575	0.028%
Entegris			430	41,323	0.004%
Entergy			3,836	382,986	0.039%
EOG Resources			9,216	459,602	0.047%
Epiroc			2,508	42,339	0.004%
Epiroc			27,283	495,861	0.051%
EPR Properties, REIT			65	2,113	0.000%
Eqst			6,592	167,329	0.017%
Equifax			2,955	569,842	0.058%
Equinix, REIT			375	267,818	0.027%
Equinor			26,505	447,311	0.046%
Equitable Holdings	3.9	4/20/23	45,000	48,380	0.005%
Equitable Holdings			66,858	1,710,896	0.174%
Equity LifeStyle Properties, REIT			2,362	149,656	0.015%
Equity Residential, REIT			3,110	184,361	0.019%
ERO Copper			2,220	35,613	0.004%
Erste Group Bank			36,123	1,100,405	0.112%
Escorts			9,937	172,983	0.018%
Essex Portfolio	2.65	3/15/32	135,000	143,863	0.015%
Essex Property Trust, REIT			786	186,612	0.019%
EssilorLuxottica			7,037	1,096,607	0.112%
Essity			4,409	142,054	0.014%
Etsy			779	138,592	0.014%
Eurofins Scientific			4,750	400,643	0.041%
Euronet Worldwide			6,741	976,906	0.099%
Eutelsat Communications			7,876	89,097	0.009%
Eversource Energy	3.3	1/15/28	15,000	16,739	0.002%
Evolution Mining			6,995	26,919	0.003%
Evotec			18,865	697,097	0.071%
Evraz			1,549	9,900	0.001%
Exact Sciences			112	14,839	0.002%
Experian			11,685	443,897	0.045%
Experian Finance	2.75	3/8/30	200,000	217,195	0.022%
Ezaki Glico			5,600	246,232	0.025%
Fabege			2,459	38,850	0.004%
Facebook			21,097	5,762,857	0.587%
Fancl			6,500	259,482	0.026%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	127,160	125,475	0.013%
FANUC			2,400	592,438	0.060%
Farfetch			1,839	117,347	0.012%
Fast Retailing			500	448,340	0.046%
Federal Realty Investment Trust, REIT			565	48,093	0.005%
FedEx			4,382	1,137,655	0.116%
Ferrari			2,837	658,018	0.067%
Fidelity National Information Services	4.25	5/15/28	135,000	159,925	0.016%
Fidelity National Information Services			12,224	1,729,207	0.176%
Fifth Third Bancorp	4.3	1/16/24	65,000	71,704	0.007%
Fifth Third Bank NA	3.35	7/26/21	250,000	253,820	0.026%
FincoBank Banca Fineco			37,234	614,064	0.063%
First Abu Dhabi Bank			141,836	500,156	0.051%
First Derivatives			5,367	234,567	0.024%
FirstEnergy	7.38	11/15/31	60,000	85,167	0.009%

FirstEnergy			5,284	161,743	0.016%
FirstEnergy Transmission	4.35	1/15/25	65,000	70,824	0.007%
First Quantum Minerals			1,916	34,394	0.004%
FirstRand			111,422	388,240	0.040%
Fiserv	3.2	7/1/26	100,000	111,990	0.011%
Fiserv			11,626	1,323,736	0.135%
Fisher & Paykel Healthcare			19,922	473,122	0.048%
Flatex			1,418	109,738	0.011%
Florida development Finance	4.11	4/1/50	390,000	397,258	0.040%
Florida Gas Transmission	3.88	7/15/22	20,000	20,782	0.002%
Florida Gas Transmission	4.35	7/15/25	215,000	244,531	0.025%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	165,000	169,739	0.017%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	222,915	0.023%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	205,000	207,104	0.021%
Ford Motor Credit	3.47	4/5/21	200,000	200,248	0.020%
Fortescue Metals			4,585	82,816	0.008%
Fortive			8,577	607,423	0.062%
Fosun International			93,000	146,062	0.015%
Franco-Nevada			2,165	271,454	0.028%
Frasers Centrepoint Trust			17,600	32,758	0.003%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	30,072	32,321	0.003%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	8,383	8,633	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA6	0.98	12/25/50	50,000	50,008	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	80,000	80,183	0.008%
Free KK			4,700	459,630	0.047%
Freeport-McMoRan			34,075	886,632	0.090%
Fresenius			8,188	378,628	0.039%
Fresnillo			1,326	20,481	0.002%
Frontier developments			3,276	137,904	0.014%
Fujitec			19,000	410,515	0.042%
Fujitsu			2,200	317,978	0.032%
Fujitsu General			15,000	406,792	0.041%
Fukuoka Financial			5,700	101,602	0.010%
Funding Circle Holdings			74,146	90,826	0.009%
Fuyao Glass Industry			32,012	235,265	0.024%
Galapagos			88	8,710	0.001%
Galaxy Entertainment			9,000	70,061	0.007%
Galp Energia Sgps			48,293	511,732	0.052%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	33,929	34,997	0.004%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	60,924	62,119	0.006%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	82,628	83,586	0.009%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	82,925	84,361	0.009%
GDS Holdings			907	10,571	0.001%
GE			348,027	3,758,692	0.383%
GEA Group			4,186	149,721	0.015%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	200,000	237,885	0.024%
Gecina			150	23,325	0.002%
General Motors	4	4/1/25	55,000	60,886	0.006%
General Motors			49,681	2,068,717	0.211%
General Motors Financial	3.55	7/8/22	205,000	213,945	0.022%
Genus			4,126	236,089	0.024%
George Washington University	4.3	9/15/44	15,000	18,696	0.002%
Gerdau			3,058	14,488	0.001%
Gilead Sciences	3.25	9/1/22	20,000	20,875	0.002%
GlaxoSmithKline, ADR			19,039	700,635	0.071%
Glencore			29,739	94,445	0.010%
Global Payments			11,857	2,554,235	0.260%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	53,674	54,190	0.006%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	90,000	91,351	0.009%
GMO Financial Gate			500	83,322	0.008%
GMO Payment Gateway			1,600	215,013	0.022%
Gold Fields			4,850	45,023	0.005%
Goldman Sachs	6.75	10/1/37	10,000	15,155	0.002%
Goldman Sachs	3.5	1/23/25	300,000	330,664	0.034%
Goldman Sachs	3.85	1/26/27	115,000	131,217	0.013%
Goldman Sachs	3	4/26/22	125,000	126,043	0.013%
Goldman Sachs	5.15	5/22/45	15,000	20,692	0.002%
Goldman Sachs			8,943	2,358,359	0.240%
Goodman Group			2,507	36,646	0.004%
Grace Trust 2020-GRCE	2.68	12/10/40	100,000	104,558	0.011%
Grainger			5,411	21,047	0.002%
Graphic Packaging Holding			1,204	20,396	0.002%

Great Portland Estates			85,397	781,120	0.080%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	70,000	65,174	0.007%
Gree Electric Appliances Inc of Zhuhai			148,000	1,401,476	0.143%
Greentown Service			186,000	229,940	0.023%
Grifols			11,069	323,176	0.033%
Grupo Aeroportuario del Sureste, ADR			3,049	502,872	0.051%
Grupo Mexico			8,800	37,319	0.004%
Grupo Sbf			18,500	106,158	0.011%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	185,301	0.019%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	28,017	0.003%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	76,112	0.008%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	110,000	117,264	0.012%
Guangzhou Automobile			62,000	69,146	0.007%
GVS			9,690	180,680	0.018%
Hackensack Meridian Health	4.21	7/1/48	155,000	196,461	0.020%
Haier Smart Home			89,600	324,770	0.033%
Halliburton			1,096	20,714	0.002%
Hamamatsu Photonics KK			8,000	457,711	0.047%
Hang Lung Properties			18,000	47,435	0.005%
Hanwa			5,700	153,069	0.016%
Hardee s Funding	4.96	6/20/48	107,525	114,661	0.012%
Harley-Davidson Financial Services	3.55	5/21/21	200,000	202,095	0.021%
Harmony Gold Mining			2,181	10,424	0.001%
Hartford Financial Services			9,881	483,971	0.049%
Hasbro	3	11/19/24	150,000	162,163	0.017%
HCA	4.13	6/15/29	235,000	272,600	0.028%
HCA Healthcare			20,902	3,437,543	0.350%
HDFC Bank			47,525	937,477	0.095%
Headhunter, ADR			4,000	121,000	0.012%
Healthcare Realty Trust	3.63	1/15/28	30,000	33,826	0.003%
Healthcare Realty Trust, REIT			2,920	86,432	0.009%
Healthcare Trust of America, REIT			2,250	61,965	0.006%
Healthpeak Properties	2.88	1/15/31	45,000	48,825	0.005%
Heidelbergcement			1,717	127,840	0.013%
Heiwa Real Estate			6,100	220,736	0.022%
Helios Towers			80,552	168,182	0.017%
Hess			535	28,243	0.003%
High Street Funding Trust I	4.11	2/15/28	100,000	115,220	0.012%
Highwoods Properties, REIT			629	24,927	0.003%
Hikari Tsushin			1,100	258,097	0.026%
Hilton Worldwide Holdings			10,008	1,113,490	0.113%
Hindalco			3,960	13,009	0.001%
Hino Motors			23,400	199,761	0.020%
Hiscox			15,877	216,209	0.022%
Hitachi			7,400	292,073	0.030%
Hitachi Metals			11,100	168,764	0.017%
Home Depot			2,782	738,955	0.075%
HomeServe			41,744	584,498	0.060%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	36,766	36,997	0.004%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	62,404	63,531	0.006%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	82,356	82,715	0.008%
Honda Motor			4,600	129,795	0.013%
Honeywell International			11,250	2,392,875	0.244%
Hong Kong Exchanges and Clearing			4,300	235,862	0.024%
Hongkong Land Holdings			26,800	110,688	0.011%
Hope Education			628,000	175,347	0.018%
Horiba			1,800	105,723	0.011%
Hoshino Resorts REIT			40	195,255	0.020%
Hoshizaki			9,200	844,784	0.086%
Host Hotels & Resorts, REIT			1,526	22,325	0.002%
Housing Development Finance			60,842	2,124,409	0.216%
Howden Joinery			53,104	500,262	0.051%
HSBC Holdings	2.85	6/4/31	280,000	299,040	0.030%
HSBC Holdings			21,883	113,031	0.012%
Huazhu, ADR			912	41,067	0.004%
Hubbell			364	57,072	0.006%
Huhtamaki			2,238	116,062	0.012%
Humana			2,459	1,008,854	0.103%
Huntsman			1,151	28,936	0.003%
Husqvarna			32,688	424,223	0.043%
Hyatt Hotels	3.38	7/15/23	30,000	31,452	0.003%
Hypoport			287	182,382	0.019%

Hyundai Auto Receivables Trust 2018	2.79	7/15/22	19,546	19,674	0.002%
Hyundai Capital America	1.8	10/15/25	55,000	56,278	0.006%
Hyundai Capital America	3.45	3/12/21	170,000	170,844	0.017%
Iberdrola			76,618	1,101,023	0.112%
ICICI Bank, ADR			9,022	134,067	0.014%
IdaCorp			225	21,607	0.002%
IDEC			5,000	88,380	0.009%
IDP Education			9,404	144,141	0.015%
IGO			81,385	401,099	0.041%
Iguatemi Empresa de Shopping Centers			18,300	130,808	0.013%
Imcd			2,160	274,925	0.028%
Impala Platinum			5,789	79,681	0.008%
Imperial Brands			7,810	163,812	0.017%
Impro Precision Industries			225,000	72,612	0.007%
Incitec Pivot			65,010	114,351	0.012%
Incyte			2,639	229,540	0.023%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	183,288	0.019%
Indra Sistemas			6,446	55,125	0.006%
Indus Towers			28,997	91,511	0.009%
Industrial & Infrastructure Fund Invstmt			136	251,097	0.026%
Industrias Penoles			1,317	22,390	0.002%
Infineon Technologies			42,161	1,610,070	0.164%
Info Edge India			1,173	77,018	0.008%
Informa			13,748	102,799	0.010%
Infosys			56,372	964,603	0.098%
Ing Groep	3.55	4/9/24	255,000	278,279	0.028%
ING Groep			81,855	761,075	0.078%
Inmobiliaria Colonial SocimiSA			24,372	240,662	0.025%
Innovative Industrial Properties, REIT			17	3,113	0.000%
Instone Real Estate			5,479	139,882	0.014%
Integrated Diagnostics Holdings			73,516	81,150	0.008%
Intercontinental Exchange	3.75	12/1/25	75,000	85,175	0.009%
Intercontinental Exchange	3.45	9/21/23	275,000	296,221	0.030%
Intercontinental Exchange			2,147	247,528	0.025%
InterContinental Hotels			7,533	488,252	0.050%
Intermediate Capital			14,500	341,186	0.035%
International Paper	5	9/15/35	35,000	45,849	0.005%
International Paper			37,266	1,852,866	0.189%
Interpublic Group of	4	3/15/22	55,000	57,091	0.006%
Intertrust			6,589	111,760	0.011%
Intesa Sanpaolo			73,643	174,071	0.018%
Intuit			5,515	2,094,873	0.213%
Intuitive Surgical			1,946	1,592,023	0.162%
Investec			15,707	40,366	0.004%
IP			31,096	42,229	0.004%
Ipsen			1,800	148,839	0.015%
IQE			228,674	228,639	0.023%
Itau Unibanco Holding			290,946	1,787,937	0.182%
ITC Holdings	2.7	11/15/22	95,000	98,912	0.010%
Jacobs Engineering Group			10,103	1,100,823	0.112%
Japan Retail Fund Investment			21	38,219	0.004%
Japan Tobacco			7,800	159,020	0.016%
Jason Furniture Hangzhou			20,880	225,168	0.023%
JBG SMITH Properties, REIT			1,547	48,375	0.005%
JD.com, ADR			616	54,146	0.006%
JD Health International			3,200	61,916	0.006%
Jeronimo Martins			48,169	809,708	0.082%
JFE Holdings			2,000	19,203	0.002%
JGC Holdings			8,000	74,930	0.008%
Jiangsu Hengrui Medicine			17,600	299,572	0.031%
JINS Holdings			1,600	105,261	0.011%
JMDC			2,300	130,591	0.013%
JobsOhio Beverage System	3.99	1/1/29	15,000	17,257	0.002%
John deere Capital	2.35	1/8/21	75,000	75,013	0.008%
Johnson Controls International			19,710	918,289	0.094%
Johnson & Johnson			2,613	411,234	0.042%
Johnson Matthey			9,046	299,700	0.031%
JOYY, ADR			1,669	133,487	0.014%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	73,395	0.007%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	50,000	56,105	0.006%
JPMorgan Chase	3.56	4/23/24	125,000	133,840	0.014%
JPMorgan Chase	3.38	5/1/23	410,000	437,784	0.045%

JPMorgan Chase	3.88	7/24/38	160,000	193,373	0.020%
JPMorgan Chase			18,013	2,288,912	0.233%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	151,872	157,796	0.016%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	128,247	131,527	0.013%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	57,998	60,226	0.006%
JP Morgan Mortgage Trust 2020-INV1	0.98	8/25/50	32,624	32,605	0.003%
JS Global Lifestyle			160,000	309,701	0.032%
JSW Steel			3,062	16,224	0.002%
Julius Baer			17,259	994,317	0.101%
Just Eat Takeaway			2,702	304,659	0.031%
Kadant			146	20,583	0.002%
Kansai Paint			12,300	379,152	0.039%
Kansas City Southern	2.88	11/15/29	55,000	59,433	0.006%
Kansas City Southern	3.5	5/1/50	155,000	172,712	0.018%
Kansas City Southern	4.3	5/15/43	25,000	29,088	0.003%
Kansas City Southern			38	7,757	0.001%
Kao			1,500	115,884	0.012%
KBC			3,461	242,205	0.025%
Kendrion			2,187	44,174	0.004%
Kennametal			569	20,621	0.002%
Kentucky Utilities	4.38	10/1/45	65,000	84,191	0.009%
Kering			389	282,310	0.029%
Keurig Dr Pepper	3.55	5/25/21	265,000	268,400	0.027%
KeyBank NA/Cleveland OH	3.35	6/15/21	260,000	263,520	0.027%
KeyCorp	2.25	4/6/27	90,000	96,165	0.010%
Keyence			1,400	787,524	0.080%
Keysight Technologies	4.55	10/30/24	230,000	260,142	0.026%
Keysight Technologies			3,590	474,203	0.048%
Keywords Studios			8,348	325,989	0.033%
Kghm Polska Miedz			359	17,685	0.002%
Kilroy Realty	4.38	10/1/25	15,000	16,820	0.002%
Kilroy Realty	3.45	12/15/24	40,000	43,196	0.004%
Kilroy Realty	4.25	8/15/29	25,000	28,876	0.003%
Kilroy Realty, REIT			1,136	65,206	0.007%
Kimco Realty	3.4	11/1/22	20,000	20,975	0.002%
Kingfisher			91,962	339,813	0.035%
Kinross Gold			6,193	45,442	0.005%
Kion			7,981	692,129	0.070%
Kirin Holdings			14,200	335,305	0.034%
Kirkland Lake Gold			2,553	105,498	0.011%
KLA			1,227	317,683	0.032%
Knaus Tabbert			1,584	121,401	0.012%
Knorr-Bremse			5,793	791,342	0.081%
Kodiak Sciences			894	131,338	0.013%
Kojamo			1,906	42,304	0.004%
Komercni Banka			6,116	186,999	0.019%
Koninklijke DSM			5,097	876,537	0.089%
Koninklijke Philips			29,416	1,584,568	0.161%
Koninklijke Vopak			5,723	300,224	0.031%
Korea Zinc			31	11,480	0.001%
Kotak Mahindra Bank			11,146	304,597	0.031%
Kraft Heinz			6,334	219,536	0.022%
KT			6,269	138,574	0.014%
KT, ADR			9,568	105,344	0.011%
Kubota			22,400	489,387	0.050%
Kweichow Moutai			3,330	1,016,673	0.104%
Kyowa Kirin			6,000	163,848	0.017%
L3Harris Technologies	4.85	4/27/35	50,000	65,561	0.007%
Laboratorios Farmaceuticos Rovi			6,064	282,052	0.029%
Lam Research			1,733	818,444	0.083%
Largan Precision			9,000	1,025,659	0.104%
Legrand			2,618	234,197	0.024%
Lennar			6,944	529,341	0.054%
Leonardo			16,152	116,749	0.012%
Lexington Realty Trust, REIT			251	2,666	0.000%
LG Household & Health Care			1,379	2,058,192	0.210%
Liberty Mutual	4.25	6/15/23	10,000	10,869	0.001%
Liberty Mutual	4.85	8/1/44	20,000	25,963	0.003%
Life Storage	4	6/15/29	145,000	168,726	0.017%
Lightspeed POS			1,047	73,896	0.008%
Linde			11,982	3,157,377	0.322%
Linde			1,353	356,754	0.036%

Lindsay			167	21,453	0.002%
Li Ning			35,500	244,281	0.025%
Littelfuse			1,829	465,773	0.047%
Live Nation Entertainment			16,526	1,214,330	0.124%
Lloyds Banking Group			960,165	478,698	0.049%
LM Ericsson			41,759	496,742	0.051%
Lojas Renner			35,921	303,499	0.031%
London Stock Exchange			12,230	1,509,629	0.154%
Lonza Group			1,429	920,514	0.094%
L'Oreal			1,479	564,316	0.057%
lululemon athletica			1,270	441,998	0.045%
Lundin Energy			6,954	188,472	0.019%
Lundin Mining			16,285	144,568	0.015%
Lu Thai Textile			15,821	7,982	0.001%
LVMH Moet Hennessy Louis Vuitton			156	97,656	0.010%
LYB International Finance II BV	3.5	3/2/27	300,000	334,482	0.034%
Mabuchi Motor			2,500	109,049	0.011%
Macquarie Group			3,163	337,617	0.034%
Maeda			22,700	202,023	0.021%
Magazine Luiza			13,200	63,474	0.006%
Magna International			14,364	1,016,971	0.104%
Magnetite XXIII	1.51	10/25/32	255,000	255,127	0.026%
Magnolia Oil & Gas			3,104	21,914	0.002%
Mail.Ru, GDR			10,197	267,239	0.027%
Manulife Financial			6,500	115,661	0.012%
Mapletree Industrial Trust			14,800	32,396	0.003%
Marcopolo			174,900	97,214	0.010%
Marriott			5,254	693,108	0.071%
Marsh & McLennan	3.3	3/14/23	10,000	10,575	0.001%
Marsh & McLennan	3.5	6/3/24	115,000	125,338	0.013%
Marsh & McLennan			7,483	875,511	0.089%
Maruti Suzuki India			3,707	389,157	0.040%
Marvell Technology Group			10,416	495,177	0.050%
Maryland Economic development	4.75	6/1/42	175,000	187,243	0.019%
Maryland HHEFA	4.67	7/1/36	20,000	24,833	0.003%
MasterCard			7,649	2,730,234	0.278%
Match			4,303	650,571	0.066%
Matsumotokiyoshi Holdings			6,000	255,916	0.026%
Maxim Integrated Products			14,743	1,306,967	0.133%
McDonald s	1.45	9/1/25	65,000	67,226	0.007%
McDonald's			7,765	1,666,214	0.170%
Media do Holdings			1,200	86,307	0.009%
MediaTek			9,000	240,006	0.024%
Medley			2,000	88,095	0.009%
MedStar Health	3.63	8/15/49	130,000	151,354	0.015%
Medtronic			13,389	1,568,387	0.160%
Meggitt			80,197	509,982	0.052%
Meituan			6,100	229,625	0.023%
Melrose Industries			172,209	419,569	0.043%
MercadoLibre			857	1,435,664	0.146%
Mercari			1,400	62,060	0.006%
Merck			314	53,856	0.005%
METAWATER			5,800	130,606	0.013%
MetLife			28,063	1,317,558	0.134%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	18,372	0.002%
Metso Outotec			1,979	19,885	0.002%
MGM Resorts International			4,702	148,160	0.015%
Microchip Technology	3.92	6/1/21	40,000	40,573	0.004%
Micron Technology	4.19	2/15/27	100,000	118,625	0.012%
Micron Technology	2.5	4/24/23	85,000	88,650	0.009%
Micron Technology			24,278	1,825,220	0.186%
Microsoft	4.2	11/3/35	90,000	118,187	0.012%
Microsoft			48,179	10,715,973	1.091%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	122,889	0.013%
Middleby			7,672	989,074	0.101%
Midea			24,900	374,647	0.038%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	87,891	90,942	0.009%
Mips			1,380	86,528	0.009%
Mirvac Group			22,494	45,685	0.005%
Mississippi Power	3.95	3/30/28	170,000	197,236	0.020%
Mitsubishi Corporation			8,500	209,541	0.021%
Mitsubishi Electric			82,600	1,248,388	0.127%

Mitsubishi Estate			10,000	160,728	0.016%
Mitsubishi Ufj Financial	3.54	7/26/21	300,000	305,438	0.031%
Mitsubishi UFJ Financial			98,400	435,678	0.044%
Mitsubishi UFJ Lease & Finance			24,900	119,567	0.012%
Mitsui Fudosan			31,500	659,596	0.067%
Mitsui Fudosan Logistics Park			7	35,501	0.004%
Mitsui Mining & Smelting			6,200	227,878	0.023%
Miura			8,100	452,208	0.046%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	19,211	19,297	0.002%
MMC Norilsk Nickel			190	60,895	0.006%
Modec			7,500	136,380	0.014%
Molina Healthcare			2,603	553,606	0.056%
Moncler			5,815	357,510	0.036%
Mondi			24,633	577,197	0.059%
Money Forward			3,000	142,724	0.015%
MongoDB			90	32,314	0.003%
Monolithic Power Systems			329	120,490	0.012%
Morgan Stanley	3.13	1/23/23	485,000	511,849	0.052%
Morgan Stanley	4.3	1/27/45	45,000	59,886	0.006%
Morgan Stanley	4.1	5/22/23	200,000	216,658	0.022%
Morgan Stanley	3.97	7/22/38	135,000	165,747	0.017%
Morgan Stanley			95,858	6,569,149	0.669%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	20,978	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	21,278	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	38,892	0.004%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	95,248	0.010%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	172,812	0.018%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	27,316	0.003%
Morgan Stanley Capital I Trust 2019-MEAD	3.18	11/10/36	130,000	109,601	0.011%
Morphosys			3,861	451,426	0.046%
Motorola Solutions			111	18,877	0.002%
Mplx	1.33	9/9/22	210,000	209,738	0.021%
MSCI			22	9,824	0.001%
M&T Bank	3.55	7/26/23	345,000	373,082	0.038%
Munich Re			4,482	1,331,720	0.136%
Municipal Electric Authority of Georgia	6.66	4/1/57	128,000	197,842	0.020%
Murata Manufacturing			11,800	1,068,249	0.109%
Musashi Seimitsu Industry			10,100	160,652	0.016%
MVW 2019-2	2.22	10/20/38	74,560	76,693	0.008%
Nakanishi			6,500	142,694	0.015%
NARI Technology			18,000	73,194	0.007%
Naspers			5,371	1,099,845	0.112%
National Bank of Canada			10,710	602,769	0.061%
National Fuel Gas Company			412	16,946	0.002%
National Grid			69,289	818,818	0.083%
National Retail Properties, REIT			137	5,606	0.001%
National Rural Utilities Cooperative Finance	2.9	3/15/21	145,000	145,725	0.015%
Natwest	4.52	6/25/24	300,000	326,897	0.033%
NatWest Markets	2.38	5/21/23	240,000	249,072	0.025%
NAVER			6,768	1,824,445	0.186%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	130,000	133,937	0.014%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	125,000	129,104	0.013%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	162,627	166,524	0.017%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	83,181	83,807	0.009%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	100,000	101,017	0.010%
Nestle			17,717	2,094,350	0.213%
Netcompany			2,857	292,978	0.030%
Netflix			4,684	2,532,779	0.258%
NET One Systems			6,700	236,410	0.024%
Network International Holdings			114,120	514,191	0.052%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	250,000	250,278	0.025%
Newcrest Mining			3,244	64,743	0.007%
Newmont			3,542	212,130	0.022%
New Orleans Hotel Trust 2019-HNLA	1.75	4/15/32	100,000	92,725	0.009%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	125,330	128,660	0.013%
New York Life Global Funding	3.25	8/6/21	135,000	137,376	0.014%
New York State dormitory Authority	5.63	3/15/39	15,000	20,159	0.002%
Next			5,125	494,184	0.050%
Nextage			19,600	251,587	0.026%
NEXTDC			16,466	155,380	0.016%
NextEra Energy			1,279	65,025	0.007%
NextEra Energy			65,594	5,060,577	0.515%

NGK Spark Plug			5,800	99,046	0.010%
Nifco			3,600	141,183	0.014%
Nike			4,179	591,203	0.060%
Ninety One			11,002	34,858	0.004%
Nintendo			400	256,777	0.026%
Nippon Accommodations Fund			6	33,728	0.003%
Nippon Ceramic			6,700	188,586	0.019%
Nippon Paint Holdings			1,300	142,847	0.015%
Nippon Seiki			18,300	207,360	0.021%
Nippon Shokubai			1,900	106,545	0.011%
Nippon Soda			3,000	89,233	0.009%
Nippon Steel			3,200	41,271	0.004%
Nippon Telegraph & Telephone			85,600	2,196,411	0.224%
Nipro			20,000	235,516	0.024%
NiSource	3.95	3/30/48	105,000	128,516	0.013%
NiSource	3.49	5/15/27	215,000	242,967	0.025%
Nissan Motor Acceptance	3.65	9/21/21	110,000	111,822	0.011%
Nitto Boseki			2,100	92,680	0.009%
NOF			3,200	162,359	0.017%
Nokia			34,701	134,026	0.014%
Nordea Bank Abp	1	6/9/23	205,000	207,482	0.021%
Norfolk Southern			8,630	2,050,574	0.209%
Norma			12,315	635,331	0.065%
Norsk Hydro			14,937	69,518	0.007%
Northam Platinum			3,239	46,335	0.005%
Northern Star Resources			12,204	119,282	0.012%
Northern Trust	3.95	10/30/25	25,000	28,900	0.003%
Northwestern University	2.64	12/1/50	140,000	143,857	0.015%
Novartis			15,999	1,506,433	0.153%
Novo Nordisk			2,739	191,070	0.019%
NTPC			164,595	224,340	0.023%
NTT Data			29,100	398,330	0.041%
Nucor	3.95	5/1/28	130,000	152,804	0.016%
Nucor	2.7	6/1/30	70,000	76,869	0.008%
Nucor			813	43,243	0.004%
NVIDIA			4,568	2,385,410	0.243%
NXP Semiconductors			21,659	3,443,998	0.351%
Obara Group			3,800	145,010	0.015%
OBX 2019-EXP3 Trust	1.25	10/25/59	66,225	67,214	0.007%
Ocado			17,463	546,070	0.056%
Occidental Petroleum	3.4	4/15/26	75,000	71,250	0.007%
Occidental Petroleum	2.9	8/15/24	210,000	201,863	0.021%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	55,120	0.006%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	56,969	0.006%
Omron			2,500	223,178	0.023%
oOh media			69,122	88,534	0.009%
Oracle	2.4	9/15/23	300,000	315,183	0.032%
Orange			9,242	110,026	0.011%
O Reilly Automotive	3.8	9/1/22	125,000	130,857	0.013%
O Reilly Automotive	3.6	9/1/27	145,000	165,596	0.017%
O'Reilly Automotive			925	418,627	0.043%
Oriental Land			1,000	165,231	0.017%
ORIX			16,100	247,684	0.025%
Osisko Gold Royalties			263	3,333	0.000%
OTP Bank			13,778	620,900	0.063%
Otsuka Holdings			20,800	891,206	0.091%
Outsourcing			9,200	123,681	0.013%
OZ Minerals			11,647	170,145	0.017%
Ozon Holdings, ADR			5,375	222,579	0.023%
PACCAR Financial	3.1	5/10/21	175,000	176,751	0.018%
Pacific Gas & Electric	2.1	8/1/27	125,000	126,856	0.013%
Packaging Corp of America	3.65	9/15/24	15,000	16,421	0.002%
Packaging Corporation of America			17,587	2,425,423	0.247%
Pagseguro Digital			7,227	411,072	0.042%
PALTAC			2,000	108,863	0.011%
Panama Government International Bond	6.7	1/26/36	25,000	37,232	0.004%
Pan American Silver			806	27,797	0.003%
Panasonic	2.54	7/19/22	200,000	205,738	0.021%
Panasonic			22,800	265,785	0.027%
Pan Pacific International Holdings			9,200	212,554	0.022%
Parex Resources			1,800	24,775	0.003%
Parker-Hannifin			170	46,310	0.005%

Partners Group Holding			217	254,984	0.026%
Paycom Software			404	182,709	0.019%
PayPal Holdings	2.4	10/1/24	345,000	368,676	0.038%
PayPal Holdings			9,709	2,273,848	0.232%
Pebblebrook Hotel Trust, REIT			2,215	41,642	0.004%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	225,954	0.023%
Perseus Mining			22,636	22,693	0.002%
Persimmon			6,984	263,596	0.027%
Persol Holdings			23,400	422,761	0.043%
Petronet LNG			20,532	69,624	0.007%
Peugeot			4,952	135,614	0.014%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	5,433	0.001%
Philip Morris International			6,824	564,959	0.058%
PICC Property & Casualty			460,000	347,997	0.035%
Pigeon			1,700	70,164	0.007%
Pinduoduo, ADR			832	147,821	0.015%
Ping An Insurance			137,500	1,673,322	0.170%
Pioneer Natural Resources			617	70,270	0.007%
Plaid Inc/Japan			700	25,185	0.003%
Planet Fitness			9,356	726,306	0.074%
Planet Fitness Master Issuer	4.26	9/5/48	200,388	199,856	0.020%
Playtech			47,473	260,787	0.027%
PNC Financial Services	3.3	3/8/22	20,000	20,637	0.002%
PNC Financial Services Group			9,175	1,367,075	0.139%
Pola Orbis Holdings			3,100	62,950	0.006%
Polycab India			6,625	93,729	0.010%
Polymetal International			1,212	28,394	0.003%
Polypipe			15,167	123,841	0.013%
Polyus PJSC			165	33,860	0.003%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	22,444	0.002%
POSCO			713	178,164	0.018%
Powszechny Zaklad Ubezpieczen			19,547	169,820	0.017%
PPD			1,381	47,258	0.005%
PPG Industries			8,538	1,231,350	0.125%
President Chain Store			49,000	465,014	0.047%
President & Fellows of Harvard College	3.62	10/1/37	25,000	29,998	0.003%
Pricoa Global Funding I	3.45	9/1/23	270,000	290,973	0.030%
Principal Financial	3.4	5/15/25	35,000	38,714	0.004%
Principal Financial	2.13	6/15/30	160,000	166,507	0.017%
Principal Financial	3.3	9/15/22	25,000	26,218	0.003%
Principal Financial Group			4,197	208,213	0.021%
Prologis	2.13	4/15/27	30,000	32,167	0.003%
Prologis, REIT			39,123	3,898,998	0.397%
Proofpoint			1,265	172,559	0.018%
Prosus			6,595	712,119	0.073%
Protective Life Global Funding	1.08	6/9/23	205,000	208,428	0.021%
Providence Health & Services Obligated	4.38	10/1/23	25,000	27,489	0.003%
Province of Alberta Canada	3.3	3/15/28	135,000	155,533	0.016%
Province of Alberta Canada	2.2	7/26/22	130,000	133,894	0.014%
Province of British Columbia Canada	2	10/23/22	15,000	15,468	0.002%
Province of Manitoba Canada	2.6	4/16/24	270,000	289,226	0.029%
Province of New Brunswick Canada	3.63	2/24/28	250,000	289,922	0.030%
Province of Ontario Canada	2.55	2/12/21	115,000	115,287	0.012%
Province of Quebec Canada	2.88	10/16/24	50,000	54,567	0.006%
Prysmian			27,393	974,989	0.099%
PS Business Parks, REIT			490	65,106	0.007%
PSP Swiss Property			256	34,104	0.003%
Public Service Enterprise			17,167	1,000,836	0.102%
Public Storage, REIT			746	172,274	0.018%
Qt			1,944	136,222	0.014%
Quaker Chemical			199	50,425	0.005%
Qualcomm			26,984	4,110,743	0.419%
QUALCOMM	3.25	5/20/27	107,000	121,194	0.012%
QVC	4.85	4/1/24	20,000	21,550	0.002%
Raia Drogasil			132,510	639,021	0.065%
Rayonier, REIT			1,394	40,956	0.004%
RealPage			8,951	780,885	0.080%
Realty Income, REIT			331	20,578	0.002%
Recruit Holdings			15,900	667,847	0.068%
Rede D Or Sao Luiz			16,430	215,378	0.022%
Regency Centers	4.13	3/15/28	35,000	39,943	0.004%
Regency Centers, REIT			1,916	87,350	0.009%

Regis Resources			560	1,616	0.000%
Reinsurance Group of America	5	6/1/21	20,000	20,375	0.002%
REI - SECURITY LENDING COLLATERAL			281,199	2,811,991	0.286%
Reliance Steel & Aluminum			606	72,569	0.007%
RELX			26,702	653,329	0.067%
RELX Capital	3.5	3/16/23	45,000	47,893	0.005%
RELX Capital	3	5/22/30	100,000	111,122	0.011%
Renesas Electronics			15,100	158,052	0.016%
Renishaw			2,763	217,879	0.022%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	62,129	0.006%
Republic Services	3.38	11/15/27	230,000	260,103	0.026%
Rexford Industrial Realty, REIT			1,395	68,508	0.007%
Rightmove			12,060	107,150	0.011%
RingCentral			75	28,423	0.003%
Rio Tinto			4,361	328,266	0.033%
Rio Tinto			1,761	154,865	0.016%
Roche Holding			8,529	2,970,638	0.303%
Rockwell Automation			3,069	769,736	0.078%
Rockwool International			982	367,519	0.037%
Roku			47	15,605	0.002%
Rolls-Royce			121,418	183,757	0.019%
Roper Technologies	3.8	12/15/26	50,000	57,596	0.006%
Roper Technologies	2.95	9/15/29	60,000	65,743	0.007%
Roper Technologies			2,827	1,218,691	0.124%
Ross Stores			14,320	1,758,639	0.179%
Rotork			28,664	124,684	0.013%
Round One			12,100	108,885	0.011%
Royal Caribbean Cruises			4,996	373,151	0.038%
Royal Dutch Shell			15,615	264,654	0.027%
Royal Dutch Shell, ADR			5,290	177,797	0.018%
Royal Gold			105	11,168	0.001%
RPM			644	58,462	0.006%
Ryohin Keikaku			5,800	118,694	0.012%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	57,375	0.006%
Safran			2,269	321,594	0.033%
Sakata INX			10,200	114,626	0.012%
Sakata Seed			1,600	55,487	0.006%
Salesforce.com			8,583	1,909,975	0.195%
Sampo			29,257	1,250,841	0.127%
Samsonite International			73,500	130,543	0.013%
Samsung Electronics			11,975	812,348	0.083%
Samsung Electronics			90,638	6,768,440	0.689%
Sanderson Farms			335	44,287	0.005%
Sandstorm Gold			501	3,590	0.000%
Sandvik			881	21,729	0.002%
Sanofi			21,807	2,113,600	0.215%
Sansan			4,300	283,706	0.029%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	100,000	101,405	0.010%
Sanwa Holdings			13,700	159,984	0.016%
SAP			4,082	528,696	0.054%
Saracen Mineral Holdings			1,456	5,342	0.001%
Sarana Menara Nusantara			2,350,300	160,682	0.016%
Sartorius			103	43,382	0.004%
Saudi Arabian Oil	2.88	4/16/24	245,000	260,230	0.027%
SBA Tower Trust	2.84	1/15/25	250,000	264,996	0.027%
Sberbank of Russia, ADR			143,332	2,072,327	0.211%
Scentre			126,332	271,360	0.028%
Schneider Electric			2,487	359,440	0.037%
Scout24 Holding			10,482	856,525	0.087%
Sea, ADR			8,917	1,774,929	0.181%
Seagen			51	8,932	0.001%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	10,020	10,019	0.001%
SEB			3,477	632,236	0.064%
Sega Sammy Holdings			3,700	58,408	0.006%
Segro			24,698	320,475	0.033%
Sempra Energy			215	22,033	0.002%
Sempra Energy			26,522	3,379,168	0.344%
Sensirion Holding			1,785	116,413	0.012%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	16,962	17,062	0.002%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	42,464	43,664	0.004%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	13,900	13,886	0.001%
ServiceNow	1.4	9/1/30	235,000	228,894	0.023%

ServiceNow			4,475	2,463,174	0.251%
Seven Generations Energy			34,411	178,692	0.018%
Seven & i Holdings			16,800	594,898	0.061%
Severstal			1,236	22,069	0.002%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	52,936	53,663	0.005%
Shaftesbury			1,813	14,138	0.001%
Shandong Weigao Group Medical Polymer			72,000	162,894	0.017%
Shanghai International Airport			17,600	203,595	0.021%
Shell International Finance BV	3.25	5/11/25	75,000	83,048	0.008%
Sherwin-Williams			206	151,391	0.015%
Shimadzu			8,400	326,508	0.033%
Shin-Etsu Chemical			200	35,103	0.004%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	300,000	318,070	0.032%
Shop Apotheke Europe			2,443	441,855	0.045%
Shopify			518	584,910	0.060%
Shopify			210	237,710	0.024%
Shoprite Holdings			44,219	420,539	0.043%
Shriram Transport Finance			9,294	133,324	0.014%
Shurgard Self Storage Europe Sarl			724	31,359	0.003%
Sibanye Stillwater			10,039	40,460	0.004%
Siemens			15,596	2,246,549	0.229%
Siemens Healthineers			5,886	302,901	0.031%
Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	55,929	58,049	0.006%
Silergy			2,000	172,123	0.018%
Simon Property	3.38	10/1/24	45,000	48,889	0.005%
Simon Property Group, REIT			784	66,860	0.007%
Sino Biopharmaceutical			368,000	354,896	0.036%
Sinopharm			22,000	53,368	0.005%
SITC International Holdings			115,000	248,361	0.025%
SK Hynix			5,895	643,902	0.066%
SL Green Realty, REIT			1,510	89,966	0.009%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	336,333	0.034%
SMB Private Education Loan Trust	1.29	7/15/53	127,654	128,090	0.013%
Smb Private Education Loan Trust 2016	2.7	5/15/31	122,969	127,117	0.013%
Smb Private Education Loan Trust 2017	2.88	9/15/34	217,553	227,533	0.023%
Smb Private Education Loan Trust 2018	3.6	1/15/37	82,991	88,670	0.009%
SMC			400	244,295	0.025%
SM Investments			35,181	768,902	0.078%
Smith & Nephew			41,537	862,826	0.088%
Smiths Group			7,689	158,155	0.016%
SMS			12,500	479,347	0.049%
Snap Inc.			33,778	1,691,264	0.172%
Snowflake Computing			74	20,824	0.002%
Softbank Corp			19,500	244,764	0.025%
SOFTBANK GROUP CORP			17,200	1,335,323	0.136%
Solasto			27,000	418,509	0.043%
Sompo Holdings			4,900	198,660	0.020%
Songcheng Performance development			69,000	186,927	0.019%
Sonic Capital	4.03	2/20/48	48,958	50,345	0.005%
Sony			5,600	564,301	0.057%
South32			229,828	439,240	0.045%
South Carolina Public Service Authority	2.39	12/1/23	25,000	26,062	0.003%
Southern			4,638	238,741	0.024%
Southern Company			20,409	1,253,725	0.128%
Southern Copper			13,039	849,100	0.086%
Spectra Energy Partners	3.38	10/15/26	40,000	44,498	0.005%
Spectra Energy Partners	4.75	3/15/24	170,000	189,528	0.019%
S&P Global			1,163	382,313	0.039%
Spie			4,996	108,927	0.011%
Spin Master			6,158	140,344	0.014%
Spirax Sarco Engineering			1,160	179,062	0.018%
Spirit Realty Capital, REIT			107	4,298	0.000%
Splunk			4,784	812,754	0.083%
Spotify Technology			1,234	388,290	0.040%
Square			254	55,281	0.006%
Ssp			19,376	87,966	0.009%
SSR Mining			1,039	20,863	0.002%
Standard Chartered			16,764	106,450	0.011%
Stanley Black & Decker			2,228	397,832	0.041%
Stanley Electric			22,200	716,160	0.073%
Starbucks			3,130	334,847	0.034%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	65,537	66,703	0.007%

Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	99,503	99,497	0.010%
State Board of Administration Finance	2.64	7/1/21	45,000	45,498	0.005%
State Grid Overseas Investment 2016	3.75	5/2/23	215,000	229,373	0.023%
State of California	7.63	3/1/40	35,000	60,744	0.006%
State of Wisconsin	3.95	5/1/36	110,000	123,283	0.013%
State Street	3.1	5/15/23	25,000	26,572	0.003%
State Street			327	23,799	0.002%
Steadfast			54,717	168,368	0.017%
Steel Dynamics			629	23,191	0.002%
StoneCo			19,648	1,648,860	0.168%
Stora Enso			45,608	873,289	0.089%
Storebrand			38,000	284,663	0.029%
STORE Capital, REIT			200	6,796	0.001%
Stroeer SE & Co KGaA			2,359	233,126	0.024%
Stryker			8,458	2,072,548	0.211%
Sumitomo Corporation			33,800	447,950	0.046%
Sumitomo Denetsu			7,600	193,547	0.020%
Sumitomo Electric Industries			18,300	242,490	0.025%
Sumitomo Metal Mining			700	31,137	0.003%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	367,984	0.037%
Sumitomo Mitsui Trust Holdings			5,500	169,701	0.017%
Sumitomo Rubber Industries			8,200	70,555	0.007%
Sumitomo Seika Chemicals			4,700	187,180	0.019%
Summit Industrial Income REIT			4,705	50,454	0.005%
Sun Communities, REIT			1,656	251,629	0.026%
Suncor Energy	3.1	5/15/25	70,000	76,627	0.008%
Sun Hung Kai Properties			6,083	77,795	0.008%
Sun Life Financial			13,759	611,799	0.062%
Sunstone Hotel Investors, REIT			5,826	66,009	0.007%
Suzano			6,381	71,867	0.007%
Suzuki Motor			23,300	1,080,084	0.110%
Svenska Cellulosa			1,798	31,436	0.003%
Svenska Handelsbanken	3.35	5/24/21	100,000	101,219	0.010%
Svenska Handelsbanken			29,319	295,536	0.030%
Swedbank			49,654	870,951	0.089%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	52,020	0.005%
Syncona			33,416	119,333	0.012%
Synopsys			5,828	1,510,851	0.154%
Taiwan Semiconductor Manufacturing			415,000	7,850,751	0.800%
Taiwan Semiconductor Manufacturing, ADR			3,747	408,573	0.042%
Taiwan Union Technology			31,000	133,937	0.014%
Taiyo Yuden			2,500	117,378	0.012%
Takeda Pharmaceutical			22,846	826,782	0.084%
Takeda Pharmaceutical, ADR			7,461	135,790	0.014%
Takuma			5,800	103,666	0.011%
TAL Education, ADR			7,904	565,215	0.058%
Tata Consultancy			4,041	158,792	0.016%
Tata Steel Limited			2,349	20,718	0.002%
TC Energy			924	37,625	0.004%
TC Energy			3,411	138,675	0.014%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	162,160	0.017%
TeamLease Services			2,657	95,172	0.010%
Teamviewer			2,326	124,947	0.013%
Tecan			562	275,651	0.028%
TechnoPro Holdings			5,500	456,917	0.047%
Teck Resources			1,438	26,100	0.003%
TE Connectivity			995	120,465	0.012%
Telecom Italia			261,931	136,483	0.014%
Telefonica Deutschland Holding			28,921	79,657	0.008%
Teleperformance			2,189	726,707	0.074%
Temenos			927	129,159	0.013%
Tenaris			3,947	31,985	0.003%
Tenaris, ADR			21,156	337,438	0.034%
Tencent Holdings	2.99	1/19/23	200,000	208,239	0.021%
Tencent Holdings			93,154	6,702,784	0.683%
Tencent Music Entertainment, ADR			13,200	253,968	0.026%
Terna Rete Elettrica Nazionale			8,880	68,236	0.007%
Terreno Realty, REIT			1,672	97,829	0.010%
Terumo			1,600	66,954	0.007%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	15,000	15,150	0.002%
Texas A&M University	3.33	5/15/39	250,000	274,660	0.028%
Texas Instruments	1.38	3/12/25	45,000	46,523	0.005%

Texas Instruments			12,466	2,046,045	0.208%
TGS NOPEC Geophysical Co			1,423	22,062	0.002%
Thales			12,944	1,184,283	0.121%
Thermo Fisher Scientific			7,618	3,548,312	0.361%
The Travelers Companies			5,390	756,594	0.077%
THG Holdings			29,659	320,424	0.033%
THK			6,800	219,918	0.022%
Thomson Reuters	3.35	5/15/26	10,000	11,193	0.001%
Thule			11,410	426,897	0.043%
Tikehau Capital SCA			4,786	150,327	0.015%
Time Warner Cable	6.55	5/1/37	13,000	17,728	0.002%
Time Warner Cable	6.75	6/15/39	13,000	18,549	0.002%
Time Warner Cable	4	9/1/21	10,000	10,144	0.001%
TJX	1.6	5/15/31	55,000	55,448	0.006%
TJX			17,412	1,189,065	0.121%
T-Mobile US			7,000	943,950	0.096%
Tmx			2,566	256,298	0.026%
Tokio Marine Holdings			8,500	437,933	0.045%
Tokyo Electron			1,700	635,057	0.065%
Tokyo Tatemono			11,900	163,380	0.017%
Topdanmark			5,826	252,885	0.026%
Torex Gold Resources			163	2,445	0.000%
Toro			227	21,529	0.002%
Toromont Industries			204	14,296	0.001%
Toronto-Dominion Bank	1.15	6/12/25	145,000	147,638	0.015%
Toronto-Dominion Bank	3.5	7/19/23	235,000	253,761	0.026%
Torrent Pharmaceuticals			4,491	172,162	0.018%
Tosoh			2,800	43,748	0.004%
Total			33,804	1,459,056	0.149%
Total Capital International	2.43	1/10/25	275,000	293,083	0.030%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	16,850	16,973	0.002%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	70,059	72,133	0.007%
Towd Point Mortgage Trust 2018-1	3	1/25/58	54,708	56,856	0.006%
Toyota Motor	3.18	7/20/21	295,000	299,642	0.031%
Toyota Motor			13,700	1,057,231	0.108%
Toyota Motor Credit	2.95	4/13/21	250,000	251,792	0.026%
Toyo Tire			9,300	141,528	0.014%
Trainline			76,538	486,626	0.050%
TransCanada PipeLines	2.5	8/1/22	20,000	20,650	0.002%
Transurban Finance Co Pty	4.13	2/2/26	15,000	16,972	0.002%
Transurban Finance Co Pty	2.45	3/16/31	140,000	146,754	0.015%
Treasury Wine Estates			16,281	117,774	0.012%
Trelleborg			6,115	135,826	0.014%
Trinity Health	4.13	12/1/45	25,000	30,578	0.003%
Trip.Com, ADR			10,570	356,526	0.036%
TRP Dynamic Global Bd - I			4,318,965	42,714,565	4.350%
TRP Emerg Markets Local Currency Bd			4,000,968	25,766,234	2.624%
TRP Inst Emerging Markets Bd - Inst			4,164,632	35,649,247	3.631%
TRP Inst Floating Rate - Inst			1,410,527	13,668,010	1.392%
TRP Institutional High Yield - Inst			2,586,497	22,812,906	2.323%
TRP International Bond - I			2,840,279	28,203,969	2.873%
TRP International Bond (USD Hgd) - I			589,584	6,108,089	0.622%
TRP Treasury Reserve	0.08		35,168,677	35,168,677	3.582%
TRP Ultra Short-Term Bond - I			8,046,221	41,035,727	4.179%
Truist Bank	3.5	8/2/22	350,000	355,987	0.036%
Tsingtao Brewery			32,000	335,261	0.034%
Twilio			167	56,530	0.006%
Tyman			25,048	119,968	0.012%
Ubs	1.36	1/30/27	300,000	302,298	0.031%
UBS			16,143	227,291	0.023%
Ultragenyx Pharmaceutical			2,000	276,860	0.028%
Umicore			5,198	249,842	0.025%
Unilever			18,355	1,100,817	0.112%
Unilever			8,820	534,061	0.054%
Unilever Capital	3	3/7/22	150,000	154,872	0.016%
Union Pacific	4.75	9/15/41	10,000	13,047	0.001%
Union Pacific			6,451	1,343,227	0.137%
UNITE			25,404	362,902	0.037%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	3,591	3,608	0.000%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	313,344	290,118	0.030%
United Airlines Holdings			7,201	311,443	0.032%
Unitedhealth	2	5/15/30	85,000	90,076	0.009%

Unitedhealth	3.75	7/15/25	40,000	45,546	0.005%
UnitedHealth Group			12,125	4,251,995	0.433%
United Overseas Bank	3.2	4/23/21	200,000	201,686	0.021%
United Overseas Bank			30,200	514,741	0.052%
United Rentals			4,739	1,099,021	0.112%
Universal Robina			102,620	325,699	0.033%
University of California	4.6	5/15/31	25,000	30,477	0.003%
University of California	5.77	5/15/43	15,000	21,682	0.002%
UPM-Kymmene			1,042	38,858	0.004%
UPS			6,752	1,137,037	0.116%
Urban Edge Properties, REIT			574	7,428	0.001%
U.S. Treasury Bonds	0.88	11/15/30	470,000	468,164	0.048%
U.S. Treasury Bonds	3.13	11/15/41	290,000	378,858	0.039%
U.S. Treasury Bonds	2.75	11/15/42	65,000	80,438	0.008%
U.S. Treasury Bonds	3	11/15/44	395,000	510,784	0.052%
U.S. Treasury Bonds	3	11/15/45	435,000	565,636	0.058%
U.S. Treasury Bonds	3.5	2/15/39	850,000	1,152,680	0.117%
U.S. Treasury Bonds	2.5	2/15/45	145,000	172,777	0.018%
U.S. Treasury Bonds	3	2/15/47	220,000	287,581	0.029%
U.S. Treasury Bonds	3	2/15/48	740,000	970,788	0.099%
U.S. Treasury Bonds	2	2/15/50	1,900,000	2,062,984	0.210%
U.S. Treasury Bonds	0.63	5/15/30	120,000	117,281	0.012%
U.S. Treasury Bonds	1.13	5/15/40	2,220,000	2,105,878	0.214%
U.S. Treasury Bonds	1.25	5/15/50	525,000	475,945	0.048%
U.S. Treasury Bonds	2.13	8/15/21	10,000	10,123	0.001%
U.S. Treasury Bonds	0.63	8/15/30	2,485,000	2,422,098	0.247%
U.S. Treasury Bonds	3.88	8/15/40	200,000	286,281	0.029%
U.S. Treasury Bonds	3.13	8/15/44	610,000	803,770	0.082%
U.S. Treasury Bonds	2.88	8/15/45	570,000	724,880	0.074%
U.S. Treasury Bonds	2.75	8/15/47	5,915,000	7,412,234	0.755%
U.S. Treasury Bonds	3	8/15/48	150,000	197,203	0.020%
U.S. Treasury Bonds	1.38	8/15/50	1,100,000	1,029,188	0.105%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	1,174,239	1,258,638	0.128%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	1,162,099	1,263,057	0.129%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	790,340	821,089	0.084%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	700,823	751,961	0.077%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	153,910	166,031	0.017%
U.S. Treasury Inflation Indexed Bonds	2	1/15/26	203,349	241,636	0.025%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	1,625,160	1,813,577	0.185%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	334,165	372,802	0.038%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	36,045	44,205	0.005%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	200,675	227,359	0.023%
U.S. Treasury Inflation Indexed Bonds	2.5	1/15/29	500,886	657,413	0.067%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	101,106	112,717	0.011%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/41	45,184	70,783	0.007%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	110,627	140,703	0.014%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	814,650	1,014,494	0.103%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	135,188	194,524	0.020%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	203,194	276,725	0.028%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	159,646	214,450	0.022%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	221,745	308,399	0.031%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	139,695	196,556	0.020%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	272,446	324,253	0.033%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	66,383	67,762	0.007%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	1,838,718	1,935,826	0.197%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	798,399	858,529	0.087%
U.S. Treasury Inflation Indexed Bonds	3.63	4/15/28	1,097,965	1,508,845	0.154%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	2,715,255	2,799,259	0.285%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	1,969,264	2,086,497	0.213%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	1,276,448	1,401,301	0.143%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	867,954	953,935	0.097%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	114,963	129,297	0.013%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	271,780	316,030	0.032%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	1,017,960	1,152,044	0.117%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	1,105,470	1,239,681	0.126%
U.S. Treasury Notes	1.13	2/28/22	2,860,000	2,893,516	0.295%
U.S. Treasury Notes	0.38	3/31/22	540,000	541,688	0.055%
U.S. Treasury Notes	0.25	5/31/25	8,260,000	8,243,222	0.840%
U.S. Treasury Notes	1.88	9/30/22	25,000	25,758	0.003%
UT			11,100	345,550	0.035%
Vale			10,694	179,829	0.018%
Valeo			3,003	118,451	0.012%

Valero Energy	2.85	4/15/25	260,000	276,352	0.028%
Valmet			12,944	372,146	0.038%
Vanguard International Semiconductor			71,000	293,766	0.030%
Van Lanschot Kempen			3,799	97,169	0.010%
Veeva Systems			653	177,779	0.018%
Verallia SASU			11,995	425,335	0.043%
Vereit Operating Partnership	2.2	6/15/28	70,000	71,644	0.007%
VEREIT, REIT			178	6,727	0.001%
Verizon Communications	1.68	10/30/30	28,000	27,807	0.003%
Verizon Communications	2.65	11/20/40	420,000	424,696	0.043%
Verizon Communications	2.63	8/15/26	230,000	251,767	0.026%
Vertex Pharmaceuticals			5,061	1,196,117	0.122%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	39,663	40,008	0.004%
Verus Securitization Trust 2019-1	3.94	2/25/59	174,431	175,640	0.018%
Verus Securitization Trust 2019-4	2.64	11/25/59	130,870	133,905	0.014%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	163,227	167,649	0.017%
V. F.			753	64,314	0.007%
Victrix			6,070	194,187	0.020%
Vidrala			106	12,300	0.001%
Vipshop Holdings, ADR			5,639	158,512	0.016%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	32,777	0.003%
Visa	4.15	12/14/35	90,000	116,723	0.012%
Visa	2.15	9/15/22	90,000	92,810	0.009%
Visa			23,470	5,133,593	0.523%
Vistra Operations	3.55	7/15/24	135,000	145,800	0.015%
Vodafone	3.75	1/16/24	180,000	196,629	0.020%
Vodafone			143,530	235,746	0.024%
Vodafone, ADR			18,505	304,962	0.031%
Voestalpine			452	16,132	0.002%
Volkswagen			1,228	229,493	0.023%
Volkswagen Group of America Finance	2.7	9/26/22	330,000	342,039	0.035%
VT Holdings			14,200	58,739	0.006%
Walmart	3.4	6/26/23	300,000	322,186	0.033%
Wal-Mart de Mexico			153,293	429,847	0.044%
Walt Disney	4.5	2/15/21	20,000	20,091	0.002%
Walt Disney			11,655	2,111,653	0.215%
WANdisco			7,332	46,450	0.005%
Waste Connections			1,366	140,111	0.014%
Watches Of Switzerland			25,325	200,599	0.020%
WealthNavi			3,000	73,507	0.007%
Weibo	3.5	7/5/24	255,000	267,672	0.027%
Weir Group			5,847	158,977	0.016%
Welcia Holdings			5,600	211,245	0.022%
Wells Fargo	3.07	1/24/23	465,000	477,525	0.049%
Wells Fargo	3.5	3/8/22	95,000	98,533	0.010%
Wells Fargo	3.07	4/30/41	240,000	259,993	0.026%
Wells Fargo			35,113	1,059,710	0.108%
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58	41,000	45,960	0.005%
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48	100,000	112,540	0.011%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58	75,000	83,833	0.009%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	155,000	169,261	0.017%
Welltower, REIT			14,831	958,379	0.098%
Wesdome Gold Mines			4,433	36,985	0.004%
Western Midstream Operating	4	7/1/22	20,000	20,475	0.002%
West Fraser Timber			384	24,671	0.003%
Westlake Chemical			465	37,944	0.004%
Westrock			38,509	1,676,297	0.171%
Weyerhaeuser, REIT			39,193	1,314,141	0.134%
Wheaton Precious Metals			2,117	88,412	0.009%
Williams Companies			53,703	1,076,745	0.110%
Willis North America	3.6	5/15/24	40,000	43,697	0.004%
Willis North America	4.5	9/15/28	160,000	192,387	0.020%
Willis Towers Watson			534	112,503	0.011%
Wilmar International			89,100	313,706	0.032%
Wix.com			6,229	1,557,001	0.159%
Woodside Finance	3.7	3/15/28	67,000	71,523	0.007%
Woodside Finance	4.5	3/4/29	105,000	117,236	0.012%
Workday			1,135	271,957	0.028%
Workiva			392	35,915	0.004%
Worley			38,942	343,959	0.035%
WP Carey	3.85	7/15/29	215,000	246,168	0.025%
WP Carey, REIT			465	32,820	0.003%

WPP			50,588	548,171	0.056%
WPP Finance 2010	3.63	9/7/22	290,000	304,884	0.031%
WPX Energy			2,321	18,916	0.002%
X5 Retail Group, GDR			10,920	394,312	0.040%
XCEL Energy			251	16,734	0.002%
Xero			1,750	198,624	0.020%
XP			17,350	688,275	0.070%
Yamana Gold			4,565	26,072	0.003%
Yandex			3,897	271,153	0.028%
Yellow Hat			7,600	123,764	0.013%
Yifeng Pharmacy Chain			40,520	558,959	0.057%
YouGov			20,119	287,372	0.029%
Yum! Brands			26,047	2,827,662	0.288%
Yum China Holdings			5,000	285,450	0.029%
Zalando			12,626	1,404,409	0.143%
Z Holdings			97,200	588,180	0.060%
Zhongji Innolight			13,700	106,591	0.011%
Zhongsheng Group Holdings			25,000	178,583	0.018%
Zijin Mining			36,000	40,787	0.004%
Zimmer Biomet Holdings			1,076	165,801	0.017%
Zoetis			2,355	389,753	0.040%
Zoom Video Communications			303	102,208	0.010%
Zurich Insurance Group			3,658	1,541,559	0.157%
Miscellaneous Securities ‡				1,085,780	
Total Investments in Securities				979,697,308	

‡ 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
JP MORGAN CHASE BANK	SEK	151,000	USD	(18,379)	02/02/2021	(19)	0.000%
JP MORGAN CHASE BANK	USD	3,656,283	AUD	(4,801,000)	02/02/2021	(46,389)	-0.005%
JP MORGAN CHASE BANK	USD	83,168	AUD	(108,000)	02/02/2021	(124)	0.000%
JP MORGAN CHASE BANK	USD	4,944,088	CHF	(4,370,000)	02/02/2021	2,825	0.000%
JP MORGAN CHASE BANK	USD	1,262,542	DKK	(7,665,000)	02/02/2021	3,431	0.000%
JP MORGAN CHASE BANK	USD	72,914	DKK	(444,000)	02/02/2021	(20)	0.000%
JP MORGAN CHASE BANK	USD	16,702,774	EUR	(13,630,000)	02/02/2021	38,552	0.004%
JP MORGAN CHASE BANK	USD	7,176,626	GBP	(5,317,000)	02/02/2021	(96,198)	-0.010%
JP MORGAN CHASE BANK	USD	1,572,377	HKD	(12,191,000)	02/02/2021	(349)	0.000%
JP MORGAN CHASE BANK	USD	68,485	HKD	(531,000)	02/02/2021	(18)	0.000%
JP MORGAN CHASE BANK	USD	162,538	ILS	(523,000)	02/02/2021	(310)	0.000%
JP MORGAN CHASE BANK	USD	13,024,279	JPY	(1,348,737,000)	02/02/2021	(43,132)	-0.004%
JP MORGAN CHASE BANK	USD	306,870	NOK	(2,646,000)	02/02/2021	(1,717)	0.000%
JP MORGAN CHASE BANK	USD	2,908	NOK	(25,000)	02/02/2021	(7)	0.000%
JP MORGAN CHASE BANK	USD	157,502	NZD	(220,000)	02/02/2021	(822)	0.000%
JP MORGAN CHASE BANK	USD	2,157	NZD	(3,000)	02/02/2021	(2)	0.000%
JP MORGAN CHASE BANK	USD	1,792,960	SEK	(14,699,000)	02/02/2021	5,705	0.001%
JP MORGAN CHASE BANK	USD	548,419	SGD	(728,000)	02/02/2021	(2,445)	0.000%
JP MORGAN CHASE BANK	USD	6,807	SGD	(9,000)	02/02/2021	(3)	0.000%
CITIBANK N A	USD	404,636	EUR	(331,000)	02/02/2021	(49)	0.000%
HSBC SECURITIES INC	USD	316,092	JPY	(32,625,000)	02/02/2021	0	0.000%
MORGAN STANLEY & COMPANY LLC	USD	150,331	CHF	(133,000)	02/02/2021	(56)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	263,684	GBP	(193,000)	02/02/2021	(310)	0.000%

Total Forward Currency Exchange Contracts (141,458)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
iShares iBoxx High Yield Corporate Bond ETF	85.00	1/15/2021	(580)	(7,540)	(0.001%)
iShares iBoxx High Yield Corporate Bond ETF	86.00	1/15/2021	(515)	(10,043)	(0.001%)
iShares iBoxx High Yield Corporate Bond ETF	86.00	2/19/2021	(630)	(38,430)	(0.004%)
NXPI 01/15/2021 C 145 OTC	145.00	1/15/2021	(1)	(1,490)	0.000%
NXPI 01/15/2021 C 150 OTC	150.00	1/15/2021	(3)	(3,128)	0.000%
SPX 01/15/2021 C 3700	3,700.00	1/15/2021	(20)	(174,900)	(0.018%)
SPX 02/19/2021 C 3625	3,625.00	2/19/2021	(21)	(397,215)	(0.040%)
SPX 02/19/2021 C 3900	3,900.00	2/19/2021	(40)	(119,000)	(0.012%)
SPX 02/19/2021 P 3450	3,450.00	2/19/2021	(40)	(142,000)	(0.014%)
US BOND FUTR OPTN Feb21C 178	178.00	1/22/2021	(15)	(2,813)	0.000%
US BOND FUTR OPTN Feb21P 168	168.00	1/22/2021	(15)	(2,813)	0.000%
US BOND FUTR OPTN Mar21C 177	177.00	2/19/2021	(30)	(23,438)	(0.002%)
US BOND FUTR OPTN Mar21P 168	168.00	2/19/2021	(30)	(18,281)	(0.002%)

Total Options (941,089)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
E-MINI RUSS 2000 FUT 3/21	540	3/19/2021	53,319,600	1,532,074	5.431%
FVH1 5YR US NOTE FUT MAR 21	34	3/31/2021	4,289,578	7,873	0.437%
MSCI EAFE FUT 3/21	(47)	3/19/2021	(5,007,380)	(77,871)	(0.510%)
TUH1 2YR US NOTE FUT MAR 21	7	3/31/2021	1,546,836	1,467	0.158%
TYH1 UST 10YR FUT MAR 21	(6)	3/22/2021	(828,469)	132	(0.084%)
USH1 UST 30YR FUT MAR 21	33	3/22/2021	5,715,188	(66,141)	0.582%
UXYH1 UST 10YR ULTRA FUT MAR 21	(19)	3/22/2021	(2,970,828)	16,999	(0.303%)
WNH1 ULTRA US BOND FUT MAR 21	6	3/22/2021	1,281,375	(15,540)	0.131%

Total Futures Contracts **1,398,993**

NET ASSETS 981,836,017

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares **15.29**
(\$846,849,349 / 55,382,783 Shares Outstanding)

Global Allocation Fund - Advisor Class Shares **15.18**
(\$4,989,076 / 328,633 Shares Outstanding)

Global Allocation Fund - I Class Shares **15.34**
(\$129,997,592 / 8,476,239 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	EEL	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	Moldovan 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	GYP	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	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	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.