

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	0.99	9/15/34	317,821	317,917	0.012%
ABB			96,649	2,940,205	0.110%
Abbott Laboratories			24,962	2,991,446	0.112%
AbbVie	4.88	11/14/48	885,000	1,081,695	0.041%
AbbVie	2.95	11/21/26	335,000	355,234	0.013%
AbbVie	3.2	11/21/29	170,000	179,566	0.007%
AbbVie	4.05	11/21/39	320,000	349,106	0.013%
AbbVie	4.25	11/21/49	295,000	335,081	0.013%
AbbVie	4.7	5/14/45	520,000	616,202	0.023%
AbbVie			37,110	4,016,044	0.151%
Abcam, ADR			6,909	132,791	0.005%
ACADIA Pharmaceuticals			3,692	95,254	0.004%
Accelleron Pharma			4,805	651,606	0.024%
Accolade			2,828	128,306	0.005%
Adani Electricity Mumbai	3.95	2/12/30	950,000	960,023	0.036%
Adaptive Biotechnologies			4,134	166,435	0.006%
ADT			52,446	442,644	0.017%
Advanced Micro Devices			37,050	2,908,425	0.109%
Advantage Solutions			12,345	145,794	0.005%
Advantage Solutions			3,886	12,474	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	157,262	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	413,194	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	312,649	0.012%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	265,000	308,532	0.012%
AES			11,152	1,148,284	0.043%
AES			55,642	1,491,762	0.056%
Agilent Technologies			32,775	4,167,014	0.157%
Agios Pharmaceuticals			5,579	288,100	0.011%
Aia	3.9	4/6/28	665,000	728,269	0.027%
AIA Group			100,200	1,226,124	0.046%
Aib	4.26	4/10/25	375,000	406,600	0.015%
Air Lease			4,523	221,627	0.008%
Air Liquide			14,145	2,309,538	0.087%
Aker BP	2.88	1/15/26	150,000	154,901	0.006%
Akzo Nobel			20,508	2,289,634	0.086%
Albemarle			170	24,839	0.001%
Alcoa			8,113	263,591	0.010%
Alcon			12,127	851,017	0.032%
Alexandria Real Estate Equities	3.95	1/15/28	595,000	661,998	0.025%
Alexandria Real Estate Equities	4.7	7/1/30	85,000	99,031	0.004%
Alibaba Group Holding, ADR			54,196	12,287,859	0.462%
Alignment Healthcare			5,301	116,251	0.004%
Alignment Healthcare			15,246	317,628	0.012%
Align Technology			1,049	568,065	0.021%
Allogene therapeutics			2,566	90,580	0.003%
Alphabet Class A			3,032	6,253,561	0.235%
Alphabet Class C			27,781	57,468,610	2.159%
Altimeter Growth			16,605	202,913	0.008%
Altus Group			1,700	81,760	0.003%
Amadeus IT			14,723	1,048,691	0.039%
Amazon.com			15,726	48,657,502	1.828%
Amcor			106,959	1,252,637	0.047%
Amedisys			3,722	985,548	0.037%
Ameren			17,361	1,412,491	0.053%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	1	0.000%
American Campus Communities Operating Partnership	3.63	11/15/27	380,000	414,770	0.016%
American Campus Communities Operating Partnership	2.85	2/1/30	615,000	615,760	0.023%
American Campus Communities Operating Partnership	3.3	7/15/26	170,000	182,903	0.007%
American Campus Communities, REIT			13,999	604,337	0.023%
American Express			741	104,807	0.004%
American International Group			202,998	9,380,538	0.352%
American Tower	1.6	4/15/26	185,000	185,428	0.007%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	785,000	788,073	0.030%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	160,000	168,991	0.006%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	290,000	298,345	0.011%

AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	345,000	346,561	0.013%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	255,000	253,624	0.010%
Analog Devices			27,279	4,230,427	0.159%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	213,631	214,547	0.008%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	297,639	300,560	0.011%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	462,517	466,021	0.018%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	90,702	92,406	0.003%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	294,127	297,523	0.011%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	153,175	154,551	0.006%
Anglo American Capital	4.13	9/27/22	200,000	209,848	0.008%
Anthem			21,042	7,553,026	0.284%
Antofagasta			119,926	2,793,450	0.105%
Apellis Pharmaceuticals			1,948	83,589	0.003%
Apple			180,281	22,021,324	0.827%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	601,975	618,168	0.023%
Applied Materials			96,807	12,933,415	0.486%
Aptiv			4,465	615,724	0.023%
APT Pipelines	3.88	10/11/22	345,000	360,376	0.014%
APT Pipelines	4.25	7/15/27	210,000	232,059	0.009%
Arcutis Biotherapeutics			1,758	50,859	0.002%
Ares LVII CLO	1.56	10/25/31	470,000	470,236	0.018%
Argenx, ADR			3,737	1,029,132	0.039%
Array Technologies			9,324	278,042	0.010%
Arrow Electronics	4	4/1/25	395,000	426,579	0.016%
Arvinas			1,044	69,008	0.003%
Asahi Kasei			175,700	2,028,232	0.076%
Ascendis Pharma, ADR			5,563	716,959	0.027%
Ashford Hospitality Trust 2018-ASHF	1.36	4/15/35	345,000	343,396	0.013%
Ashtead			39,793	2,375,470	0.089%
ASML Holding			7,889	4,870,353	0.183%
ASML Holding			8,159	5,006,112	0.188%
ASOS			40,960	3,124,412	0.117%
Assurant			6,570	931,429	0.035%
Astellas Pharma			264,800	4,079,058	0.153%
AstraZeneca, ADR			81,312	4,042,833	0.152%
Atea Pharmaceuticals			1,818	112,262	0.004%
Atlantic Capital Bancshares			9,806	236,325	0.009%
Atlassian			4,503	949,052	0.036%
Atricure			7,357	482,031	0.018%
AT&T	2.55	12/1/33	1,145,000	1,081,108	0.041%
AT&T	2.25	2/1/32	970,000	918,443	0.035%
AT&T	4.3	2/15/30	215,000	241,615	0.009%
AT&T	2.3	6/1/27	320,000	326,658	0.012%
AT&T	2.75	6/1/31	340,000	337,753	0.013%
Ausgrid Finance Pty	3.85	5/1/23	245,000	257,235	0.010%
Ausgrid Finance Pty	4.35	8/1/28	385,000	424,647	0.016%
Austin Fairmont Hotel Trust 2019-FAIR	1.36	9/15/32	190,000	189,642	0.007%
Austin Fairmont Hotel Trust 2019-FAIR	1.91	9/15/32	230,000	226,823	0.009%
Australia & New Zealand Banking			85,003	1,825,055	0.069%
Autoliv			14,841	1,373,602	0.052%
Automatic Data Processing			2,731	514,712	0.019%
AutoZone			785	1,102,376	0.041%
Avanos Medical			11,867	519,063	0.019%
Avery Dennison			16,064	2,950,154	0.111%
Avidity Biosciences			1,944	42,399	0.002%
Avis Budget Rental Car Funding AESOP	4	3/20/25	500,000	542,032	0.020%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	245,000	252,785	0.009%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	225,000	241,494	0.009%
Aviva			302,751	1,706,514	0.064%
Avnet	3.75	12/1/21	310,000	315,488	0.012%
Avolon Holdings Funding	4.25	4/15/26	95,000	99,401	0.004%
Avolon Holdings Funding	4.38	5/1/26	240,000	251,400	0.009%
Avolon Holdings Funding	3.95	7/1/24	675,000	707,063	0.027%
AXA			174,174	4,675,566	0.176%
Axis Capital Holdings			13,677	677,969	0.025%
Axonics Modulation Technologies			2,752	164,817	0.006%
AZZ			15,213	765,975	0.029%
Baidu	2.88	7/6/22	610,000	625,217	0.023%
Baidu	3.88	9/29/23	420,000	449,608	0.017%
Ball			12,650	1,071,961	0.040%
Ballyrock CLO 15	0.25	4/15/34	495,000	495,000	0.019%
Banco Santander	3.49	5/28/30	200,000	209,497	0.008%

Bank of America	3.25	10/21/27	785,000	842,438	0.032%
Bank of America	3.3	1/11/23	1,000,000	1,050,730	0.039%
Bank of America	3.42	12/20/28	70,000	74,993	0.003%
Bank of America	2.5	2/13/31	750,000	740,595	0.028%
Bank of America	3.56	4/23/27	190,000	206,147	0.008%
Bank of America	2.59	4/29/31	445,000	439,432	0.017%
Bank of America	4.27	7/23/29	715,000	805,384	0.030%
Bank of America	1.9	7/23/31	1,100,000	1,030,559	0.039%
Bank of America			247,034	9,557,745	0.359%
BankUnited			25,982	1,141,909	0.043%
Barclays	3.93	5/7/25	380,000	409,115	0.015%
Barclays	2.85	5/7/26	515,000	536,471	0.020%
Barings CLO Ltd 2013-I	1.02	1/20/28	259,515	259,521	0.010%
Barings CLO Ltd 2016-II	1.3	7/20/28	399,208	399,260	0.015%
Barry Callebaut			621	1,405,996	0.053%
BASF			25,723	2,137,658	0.080%
BAT Capital	3.56	8/15/27	1,025,000	1,090,963	0.041%
BAT International Finance	1.67	3/25/26	135,000	132,925	0.005%
Bausch Health			40,146	1,274,234	0.048%
Bayer			48,647	3,082,905	0.116%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	169,065	170,903	0.006%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	38,739	39,340	0.001%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	195,000	192,152	0.007%
BBVA Bancomer SA/Texas	5.13	1/18/33	325,000	335,171	0.013%
BBVA Bancomer SA/Texas	4.38	4/10/24	550,000	598,686	0.022%
Becton Dickinson And	3.73	12/15/24	300,000	325,960	0.012%
Becton Dickinson And	1.96	2/11/31	405,000	384,833	0.014%
Becton Dickinson And	2.82	5/20/30	250,000	254,838	0.010%
Becton Dickinson And	3.79	5/20/50	295,000	312,381	0.012%
Becton Dickinson And	3.7	6/6/27	820,000	902,513	0.034%
Becton Dickinson And	4.67	6/6/47	738,000	875,139	0.033%
Becton, Dickinson & Company			695	168,989	0.006%
Beijing Enterprises Holdings			180,000	637,092	0.024%
BellRing Brands			7,115	167,985	0.006%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	225,000	247,655	0.009%
Benefit Street Partners CLO XI	1.74	4/15/29	250,000	247,581	0.009%
Bhp			87,130	2,508,650	0.094%
Bhp			32,365	1,122,723	0.042%
BJ's Restaurants			14,301	830,602	0.031%
Blackstone Hedge Fund Solutions			103,266	134,917,114	5.068%
Bloomin Brands			7,701	208,312	0.008%
Blueprint Medicines			5,844	568,212	0.021%
Bluescape Opportunities Acquisition			20,811	221,845	0.008%
Bnp Paribas	1.32	1/13/27	790,000	772,850	0.029%
BNP Paribas			49,934	3,042,445	0.114%
Boardwalk Pipelines	4.95	12/15/24	375,000	419,912	0.016%
Boardwalk Pipelines	3.4	2/15/31	300,000	301,366	0.011%
Boardwalk Pipelines	5.95	6/1/26	495,000	571,159	0.021%
Boardwalk Pipelines	4.45	7/15/27	85,000	93,536	0.004%
Booking Holdings	4.1	4/13/25	140,000	155,890	0.006%
Booking Holdings	4.5	4/13/27	150,000	174,255	0.007%
Booking Holdings	4.63	4/13/30	170,000	197,062	0.007%
Booking Holdings			1,605	3,739,393	0.140%
Booz Allen Hamilton			7,369	593,426	0.022%
Boral Finance Pty	3	11/1/22	60,000	61,481	0.002%
Boral Finance Pty	3.75	5/1/28	1,150,000	1,202,646	0.045%
Boston Beer			2,126	2,564,551	0.096%
Boston Properties	3.25	1/30/31	160,000	165,476	0.006%
Bright Horizons Family Solutions			4,583	785,755	0.030%
Brinks Company			7,341	581,627	0.022%
British Telecommunications	3.25	11/8/29	410,000	428,867	0.016%
Brixmor Operating Partnership	3.85	2/1/25	170,000	183,826	0.007%
Brixmor Operating Partnership	3.9	3/15/27	335,000	364,325	0.014%
Brixmor Operating Partnership	4.13	5/15/29	715,000	773,448	0.029%
Brixmor Operating Partnership	3.65	6/15/24	307,000	330,786	0.012%
Brixmor Operating Partnership	4.05	7/1/30	120,000	128,919	0.005%
Broadcom			20,446	9,479,992	0.356%
Bruker			15,784	1,014,596	0.038%
Bunzl			34,488	1,103,876	0.041%
Burlington Stores			5,507	1,645,492	0.062%
BWX Technologies			4,408	290,664	0.011%
BX Commercial Mortgage Trust 2019-IMC	1.11	4/15/34	535,000	532,964	0.020%

Cable One			649	1,186,606	0.045%
Cactus			7,100	217,402	0.008%
California Water Service Group			6,765	381,140	0.014%
Cal-Maine Foods			13,395	514,636	0.019%
Cameron LNG	3.3	1/15/35	155,000	158,597	0.006%
Cameron LNG	3.7	1/15/39	115,000	121,665	0.005%
Cameron LNG	2.9	7/15/31	140,000	142,171	0.005%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	235,000	238,031	0.009%
Capital One Financial	3.75	3/9/27	185,000	202,567	0.008%
Capital One Multi-Asset Execution Trust	0.79	5/15/28	320,000	316,068	0.012%
Capitol Federal Financial			19,098	252,953	0.010%
Capri Holdings			11,500	586,500	0.022%
Cara Therapeutics			4,573	99,280	0.004%
Cardinal Health	4.5	11/15/44	80,000	85,635	0.003%
Cardinal Health	3.75	9/15/25	655,000	716,470	0.027%
Cardinal Health	4.9	9/15/45	85,000	96,681	0.004%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	247,974	247,982	0.009%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	395,000	408,807	0.015%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	810,000	800,451	0.030%
Carvana			6,718	1,762,803	0.066%
Catalent			11,365	1,196,848	0.045%
Caterpillar			44,559	10,331,895	0.388%
Cavco Industries			1,384	312,244	0.012%
CBAM 2019-9	2.14	2/12/30	250,000	250,022	0.009%
Cboe Global Markets			9,419	929,561	0.035%
Celulosa Arauco Y Constitucion	4.2	1/29/30	650,000	700,843	0.026%
Centene			36,967	2,362,561	0.089%
Central Japan Railway			9,000	1,347,483	0.051%
Cerevel therapeutics Holdings			4,213	57,844	0.002%
Ceridian HCM Holding			10,060	847,756	0.032%
Certara			3,209	87,606	0.003%
Challenger Ltd/Australia			162,591	792,221	0.030%
Charles Schwab			146,558	9,552,650	0.359%
Charter Communications			1,737	1,071,764	0.040%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	90,000	117,519	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	580,000	538,770	0.020%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	645,000	699,432	0.026%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	115,000	121,881	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	335,000	369,193	0.014%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	770,000	756,000	0.028%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	25,000	30,500	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	140,000	155,965	0.006%
Chart Industries			7,010	997,874	0.037%
Cheniere Corpus Christi Holdings	3.7	11/15/29	365,000	382,414	0.014%
Cheniere Corpus Christi Holdings	5.13	6/30/27	110,000	126,088	0.005%
Chesapeake Utilities			6,051	702,400	0.026%
Chipotle Mexican Grill			2,182	3,100,229	0.116%
Chubb			32,624	5,153,613	0.194%
Chuy's Holdings			15,847	702,339	0.026%
Cigna	4.13	11/15/25	765,000	853,777	0.032%
Cigna	4.5	2/25/26	575,000	650,225	0.024%
Cigna	3.4	3/1/27	80,000	86,600	0.003%
Cigna	2.38	3/15/31	215,000	210,488	0.008%
Cigna	3.4	3/15/51	265,000	262,578	0.010%
Cigna			22,918	5,540,197	0.208%
CIM Trust 2019-INV3	3.5	8/25/49	137,286	140,143	0.005%
CIM Trust 2020-INV1	2.5	4/25/50	540,032	544,660	0.020%
Cinemark Holdings			16,900	344,929	0.013%
Cintas			2,943	1,004,475	0.038%
Citigroup	3.11	4/8/26	365,000	388,631	0.015%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	380,000	410,961	0.015%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	225,000	240,165	0.009%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	405,000	440,026	0.017%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	275,000	274,911	0.010%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	1,000,000	1,015,015	0.038%
Citizens Financial			34,904	1,541,012	0.058%
Citrix Systems			694	97,410	0.004%
Clarivate			42,929	1,132,896	0.043%
Close Brothers			27,547	588,762	0.022%
Cnh Equipment Trust 2017	2.54	5/15/25	50,000	50,756	0.002%
Cno Financial	5.25	5/30/25	167,000	189,545	0.007%
Cold Storage Trust 2020-ICE5	1.76	11/15/37	181,853	182,024	0.007%

COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	189,464	190,317	0.007%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	181,046	181,763	0.007%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	289,749	293,021	0.011%
Columbia Banking System			4,906	211,400	0.008%
Comcast	3.25	11/1/39	445,000	455,987	0.017%
Comcast			30,155	1,631,687	0.061%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	230,000	251,400	0.009%
COMM 2015-LC21 Mortgage Trust	4.34	7/10/48	500,000	539,782	0.020%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	430,000	473,577	0.018%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	310,851	332,962	0.013%
Community Healthcare Trust, REIT			5,127	236,457	0.009%
Compass Group			98,151	1,983,021	0.074%
Computer Modelling			19,576	89,570	0.003%
Connecticut Avenue Securities Trust 2020-R02	0.86	1/25/40	57,505	57,487	0.002%
ConocoPhillips			10,620	562,541	0.021%
Constellium			44,128	648,682	0.024%
Copart			814	88,409	0.003%
CoStar Group			2,732	2,245,403	0.084%
Country Garden Holdings	5.13	1/17/25	200,000	208,104	0.008%
Country Garden Holdings	6.15	9/17/25	400,000	443,589	0.017%
Coupang			19,511	962,868	0.036%
Coupa Software			5,937	1,510,848	0.057%
Covestro			23,319	1,568,921	0.059%
Crispr therapeutics			1,052	128,186	0.005%
Cross Country Healthcare			13,463	168,153	0.006%
CrossFirst Bankshares			16,302	224,805	0.008%
CrowdStrike Holdings			2,542	463,940	0.017%
Crown Castle Towers	3.66	5/15/25	725,000	770,164	0.029%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	230,000	243,522	0.009%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	270,000	275,400	0.010%
CSMC 2020-NET	2.26	8/15/37	210,000	213,687	0.008%
CSX			6,971	672,144	0.025%
CTS			18,092	561,938	0.021%
CubeSmart, REIT			13,923	526,707	0.020%
CVS Health	1.88	2/28/31	260,000	243,918	0.009%
CVS Health	5.05	3/25/48	535,000	656,544	0.025%
CVS Health	3.63	4/1/27	685,000	752,590	0.028%
CVS Health	4.25	4/1/50	365,000	412,849	0.016%
CVS Health	1.3	8/21/27	295,000	284,081	0.011%
CVS Health	2.7	8/21/40	115,000	106,166	0.004%
CyberAgent			123,600	2,231,046	0.084%
Daimler Finance North America	1.45	3/2/26	435,000	429,615	0.016%
Daimler Finance North America	2.45	3/2/31	160,000	156,997	0.006%
Danaher			57,263	12,888,756	0.484%
Danske Bank	5.38	1/12/24	510,000	567,302	0.021%
Danske Bank	3.24	12/20/25	205,000	217,472	0.008%
Danske Bank	3	9/20/22	200,000	201,992	0.008%
Darling Ingredients			37,712	2,774,849	0.104%
DBS Group			58,242	1,248,790	0.047%
DCC			19,991	1,734,015	0.065%
DC office Trust 2019-MTC	3.07	9/15/45	430,000	412,550	0.015%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	143,497	144,004	0.005%
Deere			20,837	7,795,955	0.293%
Deliveroo Holdings			141,800	533,827	0.020%
Denny's			17,715	320,819	0.012%
Denso			23,400	1,559,940	0.059%
Dentsply Sirona			12,508	798,135	0.030%
Descartes Systems			17,121	1,042,840	0.039%
Devon Energy			95,429	2,085,124	0.078%
Diageo			62,665	2,574,373	0.097%
Diamondback Energy	3.25	12/1/26	430,000	452,575	0.017%
Diamondback Energy			11,786	866,153	0.033%
Dime Community Bancshares			8,212	247,510	0.009%
Direct Line Insurance			146,117	630,756	0.024%
Discover Financial Services	4.1	2/9/27	480,000	531,664	0.020%
Discover Financial Services	3.75	3/4/25	630,000	682,324	0.026%
dMY Technology Group Inc II			5,100	75,021	0.003%
DNB			179,278	3,822,732	0.144%
DocuSign			3,844	778,218	0.029%
Dollar General			18,277	3,703,286	0.139%
Dollar Tree			681	77,947	0.003%
Dominion Energy			8,873	673,993	0.025%

Domtar			9,008	332,846	0.013%
DoorDash			1,868	244,951	0.009%
Dril-Quip			4,726	157,045	0.006%
DRIVEN BRANDS FUNDING	4.64	4/20/49	215,600	227,145	0.009%
DRIVEN BRANDS FUNDING	3.79	7/20/50	199,000	207,748	0.008%
Drive Shack			31,457	100,977	0.004%
Dryden 86 CLO	1.87	7/17/30	905,000	907,164	0.034%
DTE Energy			3,963	527,634	0.020%
Duck Creek Technologies			1,627	73,443	0.003%
EastGroup Properties, REIT			8,071	1,156,413	0.043%
East West Bancorp			11,466	846,191	0.032%
Ecolab	4.8	3/24/30	30,000	35,625	0.001%
Edison International	4.95	4/15/25	25,000	27,779	0.001%
Elanco Animal Health			75,599	2,226,391	0.084%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	22,131	22,145	0.001%
Electric Power development			58,400	1,021,996	0.038%
Elekta			115,672	1,500,545	0.056%
Element Fleet Management			202,749	2,218,349	0.083%
Element Solutions			59,727	1,092,407	0.041%
Eli Lilly And			21,219	3,964,134	0.149%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	232,961	237,725	0.009%
Enanta Pharmaceuticals			700	34,524	0.001%
Encore Capital			10,849	436,455	0.016%
Enel Finance International	3.63	5/25/27	705,000	761,400	0.029%
Energy Transfer Operating	5.88	1/15/24	255,000	283,688	0.011%
Energy Transfer Operating	4.5	4/15/24	95,000	103,431	0.004%
Energy Transfer Operating	4.2	4/15/27	245,000	267,663	0.010%
Energy Transfer Operating	5.25	4/15/29	210,000	238,875	0.009%
Energy Transfer Operating	6.25	4/15/49	95,000	111,863	0.004%
Energy Transfer Operating	2.9	5/15/25	140,000	145,600	0.005%
Energy Transfer Operating	3.75	5/15/30	535,000	551,050	0.021%
Energy Transfer Operating	5	5/15/50	70,000	72,538	0.003%
Energy Transfer Operating	5.5	6/1/27	280,000	322,700	0.012%
Energy Transfer Operating	4.95	6/15/28	145,000	161,675	0.006%
Energy Transfer Operating	6	6/15/48	520,000	596,050	0.022%
Enerpac Tool			28,032	732,196	0.028%
Engie			203,969	2,897,446	0.109%
Eni	4.75	9/12/28	450,000	514,858	0.019%
Entegris			15,791	1,765,434	0.066%
EOG Resources			10,261	744,230	0.028%
Equate Petrochemical BV	4.25	11/3/26	675,000	735,899	0.028%
Equifax			2,315	419,316	0.016%
Equinix, REIT			1,253	851,526	0.032%
Equinor			141,949	2,770,808	0.104%
Equitable Holdings	4.35	4/20/28	495,000	551,779	0.021%
Equitable Holdings			219,818	7,170,463	0.269%
Equity Bancshares			8,834	242,052	0.009%
ERO Copper			32,395	557,574	0.021%
Erste Group Bank			37,851	1,282,328	0.048%
ESCO Technologies			8,261	899,540	0.034%
Essent			13,112	622,689	0.023%
Essex Portfolio	3.38	4/15/26	405,000	437,844	0.016%
EssilorLuxottica			11,926	1,942,829	0.073%
Estee Lauder			557	162,003	0.006%
Etsy			5,524	1,114,025	0.042%
Euronet Worldwide			4,459	616,680	0.023%
Evergy			26,236	1,561,829	0.059%
Evotec			29,120	1,049,192	0.039%
Exact Sciences			545	71,820	0.003%
Facebook			113,909	33,549,618	1.260%
Falabella	4.38	1/27/25	900,000	989,512	0.037%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	575,991	568,429	0.021%
Fannie Mae Connecticut Avenue Securities	1.11	2/25/30	284,985	281,589	0.011%
Fannie Mae Connecticut Avenue Securities	0.96	7/25/30	487,019	480,733	0.018%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	245,241	239,615	0.009%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	493,338	494,098	0.019%
Fannie Mae Interest Strip	6.5	2/25/32	3,977	576	0.000%
Fannie Mae REMICS	4	6/25/44	133,428	136,098	0.005%
FB Financial			13,474	599,054	0.023%
Federal Home Loan Mortgage	7	10/1/25	98	104	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,081	2,343	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	6,254	7,023	0.000%

Federal Home Loan Mortgage	4.5	10/1/39	54,643	60,873	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	74,719	84,279	0.003%
Federal Home Loan Mortgage	4	10/1/40	5,419	6,002	0.000%
Federal Home Loan Mortgage	4	10/1/40	2,901	3,193	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	41,096	46,115	0.002%
Federal Home Loan Mortgage	4	10/1/41	78,172	86,150	0.003%
Federal Home Loan Mortgage	4.5	10/1/41	134,063	150,223	0.006%
Federal Home Loan Mortgage	3.5	10/1/42	145,964	158,710	0.006%
Federal Home Loan Mortgage	6.5	11/1/29	6,489	7,287	0.000%
Federal Home Loan Mortgage	4	11/1/40	2,984	3,284	0.000%
Federal Home Loan Mortgage	4	11/1/40	83,625	92,040	0.003%
Federal Home Loan Mortgage	3.5	11/1/42	279,962	305,666	0.011%
Federal Home Loan Mortgage	5	1/1/24	19,389	20,362	0.001%
Federal Home Loan Mortgage	2.21	1/1/37	14,388	14,442	0.001%
Federal Home Loan Mortgage	4	1/1/41	213,790	235,236	0.009%
Federal Home Loan Mortgage	6	12/1/33	39,402	47,091	0.002%
Federal Home Loan Mortgage	5	12/1/36	11,212	13,042	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	21,101	23,511	0.001%
Federal Home Loan Mortgage	4	12/1/40	986	1,086	0.000%
Federal Home Loan Mortgage	4	12/1/40	27,249	30,181	0.001%
Federal Home Loan Mortgage	4	12/1/41	68,896	75,926	0.003%
Federal Home Loan Mortgage	3	12/1/42	586,172	623,548	0.023%
Federal Home Loan Mortgage	2.13	2/1/35	29,850	31,121	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	24,100	25,198	0.001%
Federal Home Loan Mortgage	4	2/1/41	181,916	201,411	0.008%
Federal Home Loan Mortgage	3	2/1/47	681,572	720,931	0.027%
Federal Home Loan Mortgage	6.5	3/1/32	2,514	2,822	0.000%
Federal Home Loan Mortgage	6	3/1/33	82,350	98,424	0.004%
Federal Home Loan Mortgage	3.5	3/1/44	95,362	104,067	0.004%
Federal Home Loan Mortgage	3.5	3/1/46	444,835	481,874	0.018%
Federal Home Loan Mortgage	6	4/1/24	206	231	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	194,413	203,793	0.008%
Federal Home Loan Mortgage	7	4/1/32	1,895	2,195	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	11,691	13,127	0.000%
Federal Home Loan Mortgage	5	4/1/40	6,207	7,226	0.000%
Federal Home Loan Mortgage	3	4/1/43	308,947	328,649	0.012%
Federal Home Loan Mortgage	3	4/1/43	255,607	271,898	0.010%
Federal Home Loan Mortgage	6.5	5/1/32	2,043	2,295	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	102,345	110,978	0.004%
Federal Home Loan Mortgage	7	6/1/32	1,737	1,805	0.000%
Federal Home Loan Mortgage	7	6/1/32	2,462	2,577	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	130,260	146,417	0.006%
Federal Home Loan Mortgage	5	7/1/25	34	35	0.000%
Federal Home Loan Mortgage	6.5	7/1/35	2,632	2,955	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	2,810	2,825	0.000%
Federal Home Loan Mortgage	5	7/1/40	37,097	42,873	0.002%
Federal Home Loan Mortgage	6	8/1/21	653	655	0.000%
Federal Home Loan Mortgage	6	8/1/22	3,464	3,514	0.000%
Federal Home Loan Mortgage	6	8/1/38	5,974	7,070	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	27,398	30,796	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	19,620	22,004	0.001%
Federal Home Loan Mortgage	5	8/1/40	61,319	70,753	0.003%
Federal Home Loan Mortgage	4	8/1/40	36,507	40,058	0.002%
Federal Home Loan Mortgage	5	8/1/40	52,812	60,797	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	362,034	391,551	0.015%
Federal Home Loan Mortgage	2.29	9/1/32	639	639	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	54,595	59,230	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	51,918	56,151	0.002%
Federal National Mortgage Assn.	4.5	10/1/26	3,430	3,607	0.000%
Federal National Mortgage Assn.	3	10/1/29	18,070	19,108	0.001%
Federal National Mortgage Assn.	5	10/1/33	6,706	7,758	0.000%
Federal National Mortgage Assn.	6	10/1/34	1,650	1,865	0.000%
Federal National Mortgage Assn.	5	10/1/35	28,655	33,313	0.001%
Federal National Mortgage Assn.	5	10/1/35	10,429	12,128	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	1,513	1,864	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	10,980	13,081	0.000%
Federal National Mortgage Assn.	6	10/1/38	62,332	74,496	0.003%
Federal National Mortgage Assn.	6	10/1/40	29,860	35,554	0.001%
Federal National Mortgage Assn.	4	10/1/41	223,136	245,440	0.009%
Federal National Mortgage Assn.	3	10/1/42	90,439	96,281	0.004%
Federal National Mortgage Assn.	3	10/1/42	74,286	79,761	0.003%
Federal National Mortgage Assn.	3	10/1/42	122,525	130,280	0.005%

Federal National Mortgage Assn.	3.5	10/1/42	140,810	152,700	0.006%
Federal National Mortgage Assn.	4	10/1/45	436,486	479,238	0.018%
Federal National Mortgage Assn.	3	10/1/46	49,432	51,734	0.002%
Federal National Mortgage Assn.	3	10/1/46	167,707	177,350	0.007%
Federal National Mortgage Assn.	3	10/1/46	290,392	306,840	0.012%
Federal National Mortgage Assn.	3	10/1/46	230,908	243,923	0.009%
Federal National Mortgage Assn.	4	10/1/47	121,429	131,041	0.005%
Federal National Mortgage Assn.	3.5	10/1/49	65,865	69,550	0.003%
Federal National Mortgage Assn.	8.5	11/1/21	2	2	0.000%
Federal National Mortgage Assn.	3	11/1/28	66,670	70,780	0.003%
Federal National Mortgage Assn.	3.5	11/1/32	281,010	301,705	0.011%
Federal National Mortgage Assn.	3	11/1/33	104,063	110,247	0.004%
Federal National Mortgage Assn.	5	11/1/33	14,815	17,114	0.001%
Federal National Mortgage Assn.	3	11/1/34	73,314	78,349	0.003%
Federal National Mortgage Assn.	6	11/1/34	11,564	13,818	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	15,826	18,505	0.001%
Federal National Mortgage Assn.	6.5	11/1/34	5,847	6,563	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	14,793	17,379	0.001%
Federal National Mortgage Assn.	3	11/1/36	166,313	176,748	0.007%
Federal National Mortgage Assn.	3	11/1/36	105,386	111,708	0.004%
Federal National Mortgage Assn.	5.5	11/1/36	7,041	8,237	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	5,329	5,982	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	5,122	5,749	0.000%
Federal National Mortgage Assn.	6	11/1/38	11,616	13,848	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	14,828	16,625	0.001%
Federal National Mortgage Assn.	4	11/1/40	431,898	473,200	0.018%
Federal National Mortgage Assn.	4	11/1/40	176,959	194,072	0.007%
Federal National Mortgage Assn.	4	11/1/40	35,441	39,046	0.001%
Federal National Mortgage Assn.	4	11/1/41	72,634	80,021	0.003%
Federal National Mortgage Assn.	4	11/1/43	233,083	255,604	0.010%
Federal National Mortgage Assn.	5	11/1/44	33,705	38,642	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	174,967	187,860	0.007%
Federal National Mortgage Assn.	3	11/1/46	317,527	336,878	0.013%
Federal National Mortgage Assn.	3	11/1/46	200,399	211,569	0.008%
Federal National Mortgage Assn.	3	11/1/46	86,345	91,251	0.003%
Federal National Mortgage Assn.	3	11/1/46	144,926	153,220	0.006%
Federal National Mortgage Assn.	3	11/1/46	53,918	57,089	0.002%
Federal National Mortgage Assn.	3.5	11/1/46	49,459	53,095	0.002%
Federal National Mortgage Assn.	4.5	11/1/47	208,820	232,502	0.009%
Federal National Mortgage Assn.	2.5	11/1/50	730,687	750,970	0.028%
Federal National Mortgage Assn.	2.5	11/1/50	502,335	516,454	0.019%
Federal National Mortgage Assn.	2.5	11/1/50	513,394	527,320	0.020%
Federal National Mortgage Assn.	3.5	1/1/30	140,399	151,466	0.006%
Federal National Mortgage Assn.	2.5	1/1/32	78,293	81,874	0.003%
Federal National Mortgage Assn.	4.5	1/1/35	1,220,000	1,328,084	0.050%
Federal National Mortgage Assn.	5.5	1/1/35	2,845	3,329	0.000%
Federal National Mortgage Assn.	3	1/1/35	79,628	84,441	0.003%
Federal National Mortgage Assn.	3	1/1/35	164,139	174,702	0.007%
Federal National Mortgage Assn.	2	1/1/36	920,000	944,171	0.035%
Federal National Mortgage Assn.	5.5	1/1/36	94,207	110,245	0.004%
Federal National Mortgage Assn.	5.5	1/1/36	23,505	27,506	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	8,837	10,341	0.000%
Federal National Mortgage Assn.	6	1/1/36	3,211	3,835	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	194,422	208,805	0.008%
Federal National Mortgage Assn.	6	1/1/37	686	819	0.000%
Federal National Mortgage Assn.	4	1/1/39	700,000	751,023	0.028%
Federal National Mortgage Assn.	4.5	1/1/42	7,921	8,910	0.000%
Federal National Mortgage Assn.	3	1/1/43	2,800,000	2,916,484	0.110%
Federal National Mortgage Assn.	3.5	1/1/43	19,271	20,893	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	210,430	229,655	0.009%
Federal National Mortgage Assn.	3	1/1/43	159,587	168,895	0.006%
Federal National Mortgage Assn.	2.5	1/1/44	4,025,000	4,130,342	0.155%
Federal National Mortgage Assn.	3.5	1/1/44	262,257	286,170	0.011%
Federal National Mortgage Assn.	4.5	1/1/44	85,613	95,884	0.004%
Federal National Mortgage Assn.	3.5	1/1/44	188,629	204,942	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	77,309	84,334	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	91,054	97,961	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	130,252	140,238	0.005%
Federal National Mortgage Assn.	3.5	1/1/48	552,588	586,168	0.022%
Federal National Mortgage Assn.	2	1/1/50	5,375,000	5,355,054	0.201%
Federal National Mortgage Assn.	4	1/1/50	348,170	373,029	0.014%
Federal National Mortgage Assn.	4.5	1/1/50	40,110	43,763	0.002%

Federal National Mortgage Assn.	4	1/1/50	161,024	172,840	0.006%
Federal National Mortgage Assn.	3.5	12/1/30	151,953	163,909	0.006%
Federal National Mortgage Assn.	6.5	12/1/32	13,369	15,784	0.001%
Federal National Mortgage Assn.	3	12/1/32	585,811	619,007	0.023%
Federal National Mortgage Assn.	5.5	12/1/34	15,639	18,295	0.001%
Federal National Mortgage Assn.	3	12/1/34	139,097	147,717	0.006%
Federal National Mortgage Assn.	5.5	12/1/35	49,684	57,946	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	21,761	25,452	0.001%
Federal National Mortgage Assn.	5	12/1/36	12,246	14,238	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	48,242	54,084	0.002%
Federal National Mortgage Assn.	4	12/1/40	122,037	134,234	0.005%
Federal National Mortgage Assn.	4	12/1/40	83,362	91,723	0.003%
Federal National Mortgage Assn.	3.5	12/1/41	12,273	13,355	0.001%
Federal National Mortgage Assn.	4	12/1/41	88,220	97,135	0.004%
Federal National Mortgage Assn.	3.5	12/1/44	94,563	103,154	0.004%
Federal National Mortgage Assn.	4.5	12/1/45	127,309	142,522	0.005%
Federal National Mortgage Assn.	3	12/1/46	125,780	132,209	0.005%
Federal National Mortgage Assn.	3	12/1/46	322,099	340,533	0.013%
Federal National Mortgage Assn.	3	12/1/46	206,626	218,890	0.008%
Federal National Mortgage Assn.	3	12/1/46	87,096	92,080	0.003%
Federal National Mortgage Assn.	5	12/1/47	64,328	73,974	0.003%
Federal National Mortgage Assn.	3.5	12/1/47	28,954	30,718	0.001%
Federal National Mortgage Assn.	3	12/1/49	100,614	105,187	0.004%
Federal National Mortgage Assn.	4	12/1/49	26,774	28,716	0.001%
Federal National Mortgage Assn.	3	12/1/50	88,301	93,874	0.004%
Federal National Mortgage Assn.	2.5	12/1/50	21,937	22,532	0.001%
Federal National Mortgage Assn.	2.5	12/1/50	1,246,813	1,280,633	0.048%
Federal National Mortgage Assn.	5	2/1/34	23,716	26,888	0.001%
Federal National Mortgage Assn.	6	2/1/34	16,884	20,004	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	20,331	21,962	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	3,487	4,080	0.000%
Federal National Mortgage Assn.	6	2/1/37	6,443	7,700	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	20,220	23,253	0.001%
Federal National Mortgage Assn.	5	2/1/38	9,988	11,595	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	76,342	89,337	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	22,657	26,513	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	57,251	64,527	0.002%
Federal National Mortgage Assn.	4.5	2/1/40	73,524	82,590	0.003%
Federal National Mortgage Assn.	4	2/1/41	66,795	73,473	0.003%
Federal National Mortgage Assn.	4.5	2/1/41	6,992	7,830	0.000%
Federal National Mortgage Assn.	4	2/1/41	47,560	52,395	0.002%
Federal National Mortgage Assn.	4	2/1/41	39,279	43,182	0.002%
Federal National Mortgage Assn.	5	2/1/42	15,151	17,626	0.001%
Federal National Mortgage Assn.	3	2/1/43	249,027	264,604	0.010%
Federal National Mortgage Assn.	3	2/1/44	18,982	20,332	0.001%
Federal National Mortgage Assn.	4	2/1/47	40,028	43,588	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	311,894	330,584	0.012%
Federal National Mortgage Assn.	3	2/1/49	290,717	306,366	0.012%
Federal National Mortgage Assn.	4	2/1/50	209,355	225,211	0.008%
Federal National Mortgage Assn.	6	3/1/33	50,455	60,224	0.002%
Federal National Mortgage Assn.	5	3/1/34	22,371	25,815	0.001%
Federal National Mortgage Assn.	3	3/1/35	204,827	217,873	0.008%
Federal National Mortgage Assn.	5	3/1/36	13,112	15,245	0.001%
Federal National Mortgage Assn.	5.5	3/1/36	16,600	19,417	0.001%
Federal National Mortgage Assn.	6	3/1/37	26,394	31,543	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	117,642	130,992	0.005%
Federal National Mortgage Assn.	3.5	3/1/43	441,043	481,337	0.018%
Federal National Mortgage Assn.	3.5	3/1/44	85,583	93,107	0.003%
Federal National Mortgage Assn.	3	3/1/44	480,010	512,039	0.019%
Federal National Mortgage Assn.	3	3/1/50	161,009	168,027	0.006%
Federal National Mortgage Assn.	3	3/1/50	388,490	408,954	0.015%
Federal National Mortgage Assn.	4.5	4/1/26	20,299	21,560	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	60,093	63,825	0.002%
Federal National Mortgage Assn.	3.5	4/1/31	18,629	20,059	0.001%
Federal National Mortgage Assn.	7	4/1/32	1,897	2,192	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	11,615	13,591	0.001%
Federal National Mortgage Assn.	5	4/1/35	11,765	13,662	0.001%
Federal National Mortgage Assn.	5	4/1/35	9,418	10,891	0.000%
Federal National Mortgage Assn.	6	4/1/36	217	259	0.000%
Federal National Mortgage Assn.	6	4/1/40	36,422	43,309	0.002%
Federal National Mortgage Assn.	4.5	4/1/42	85,507	96,278	0.004%
Federal National Mortgage Assn.	3.5	4/1/43	18,099	19,673	0.001%

Federal National Mortgage Assn.	3.5	4/1/43	23,871	25,683	0.001%
Federal National Mortgage Assn.	3	4/1/43	123,365	131,922	0.005%
Federal National Mortgage Assn.	3.5	4/1/43	90,363	98,223	0.004%
Federal National Mortgage Assn.	4	4/1/44	221,349	243,872	0.009%
Federal National Mortgage Assn.	3.5	4/1/45	133,168	142,502	0.005%
Federal National Mortgage Assn.	3	4/1/47	300,471	314,779	0.012%
Federal National Mortgage Assn.	3	4/1/47	224,641	236,502	0.009%
Federal National Mortgage Assn.	4.5	4/1/48	126,696	137,738	0.005%
Federal National Mortgage Assn.	3	4/1/50	226,034	235,925	0.009%
Federal National Mortgage Assn.	3	4/1/50	8,293	8,766	0.000%
Federal National Mortgage Assn.	6	5/1/21	14	14	0.000%
Federal National Mortgage Assn.	3	5/1/31	142,386	150,607	0.006%
Federal National Mortgage Assn.	2.5	5/1/32	435,990	458,027	0.017%
Federal National Mortgage Assn.	3.5	5/1/35	258,458	275,667	0.010%
Federal National Mortgage Assn.	6	5/1/36	18,617	22,249	0.001%
Federal National Mortgage Assn.	6	5/1/37	1,321	1,579	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	37,132	43,639	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	25,834	30,120	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	22,580	26,760	0.001%
Federal National Mortgage Assn.	5	5/1/40	31,687	36,873	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	145,487	162,984	0.006%
Federal National Mortgage Assn.	6	5/1/42	30,170	35,892	0.001%
Federal National Mortgage Assn.	4	5/1/42	223,103	245,513	0.009%
Federal National Mortgage Assn.	5	5/1/42	29,459	34,271	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	293,809	319,440	0.012%
Federal National Mortgage Assn.	3	5/1/43	73,655	77,918	0.003%
Federal National Mortgage Assn.	3.5	5/1/46	104,343	113,807	0.004%
Federal National Mortgage Assn.	4.5	5/1/47	184,174	206,403	0.008%
Federal National Mortgage Assn.	4.5	5/1/48	78,355	87,230	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	87,210	95,257	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	131,152	143,884	0.005%
Federal National Mortgage Assn.	3	6/1/33	3,890	4,029	0.000%
Federal National Mortgage Assn.	5	6/1/35	19,432	22,567	0.001%
Federal National Mortgage Assn.	5	6/1/35	5,503	6,385	0.000%
Federal National Mortgage Assn.	5	6/1/35	30,186	35,037	0.001%
Federal National Mortgage Assn.	6	6/1/36	405	484	0.000%
Federal National Mortgage Assn.	6.5	6/1/39	7,551	8,753	0.000%
Federal National Mortgage Assn.	3	6/1/41	132,169	137,799	0.005%
Federal National Mortgage Assn.	5	6/1/41	11,959	13,912	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	40,266	43,527	0.002%
Federal National Mortgage Assn.	3.5	6/1/42	70,327	76,254	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	55,347	60,161	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	16,473	17,906	0.001%
Federal National Mortgage Assn.	4	6/1/45	375,126	410,237	0.015%
Federal National Mortgage Assn.	3	6/1/47	111,760	118,564	0.004%
Federal National Mortgage Assn.	4	6/1/48	200,552	215,580	0.008%
Federal National Mortgage Assn.	3	6/1/50	117,679	122,871	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	39,710	46,018	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	46,023	52,380	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	11,236	12,930	0.000%
Federal National Mortgage Assn.	5	7/1/33	13,449	15,520	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	86,193	100,131	0.004%
Federal National Mortgage Assn.	5.5	7/1/36	58,125	68,015	0.003%
Federal National Mortgage Assn.	5	7/1/37	2,700	3,111	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	13,192	14,687	0.001%
Federal National Mortgage Assn.	5	7/1/42	71,964	83,717	0.003%
Federal National Mortgage Assn.	3.5	7/1/42	46,628	50,324	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	141,209	153,493	0.006%
Federal National Mortgage Assn.	3.5	7/1/43	36,816	39,932	0.002%
Federal National Mortgage Assn.	3	7/1/43	19,435	20,724	0.001%
Federal National Mortgage Assn.	3	7/1/50	230,603	244,487	0.009%
Federal National Mortgage Assn.	3.5	7/1/50	194,443	206,638	0.008%
Federal National Mortgage Assn.	6.5	8/1/23	39	44	0.000%
Federal National Mortgage Assn.	3	8/1/27	48,532	51,213	0.002%
Federal National Mortgage Assn.	7	8/1/31	2,998	3,542	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	268,490	288,808	0.011%
Federal National Mortgage Assn.	3.5	8/1/32	175,172	188,604	0.007%
Federal National Mortgage Assn.	5	8/1/34	17,806	20,610	0.001%
Federal National Mortgage Assn.	5	8/1/35	116,107	134,925	0.005%
Federal National Mortgage Assn.	2.64	8/1/36	20,680	21,163	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	238	276	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	8,677	10,154	0.000%

Federal National Mortgage Assn.	5.5	8/1/37	3,491	4,085	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	7,576	8,681	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	6,904	7,832	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	9,753	11,413	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	21,364	24,986	0.001%
Federal National Mortgage Assn.	6	8/1/38	27,454	32,322	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	18,417	20,647	0.001%
Federal National Mortgage Assn.	4	8/1/42	106,575	117,355	0.004%
Federal National Mortgage Assn.	3.5	8/1/42	105,944	114,524	0.004%
Federal National Mortgage Assn.	3.5	8/1/43	26,279	28,565	0.001%
Federal National Mortgage Assn.	3	8/1/43	72,129	77,273	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	34,808	37,539	0.001%
Federal National Mortgage Assn.	5	8/1/45	11,268	13,081	0.000%
Federal National Mortgage Assn.	3.5	8/1/47	145,523	156,464	0.006%
Federal National Mortgage Assn.	4.5	8/1/48	74,696	81,353	0.003%
Federal National Mortgage Assn.	4.5	8/1/48	57,904	63,087	0.002%
Federal National Mortgage Assn.	3.5	8/1/49	23,576	24,893	0.001%
Federal National Mortgage Assn.	3	8/1/49	136,592	144,911	0.005%
Federal National Mortgage Assn.	5	9/1/23	2,806	2,946	0.000%
Federal National Mortgage Assn.	7	9/1/30	115	129	0.000%
Federal National Mortgage Assn.	5	9/1/35	46,980	54,377	0.002%
Federal National Mortgage Assn.	6.5	9/1/37	6,273	7,206	0.000%
Federal National Mortgage Assn.	6	9/1/38	76,120	90,935	0.003%
Federal National Mortgage Assn.	5.5	9/1/38	58,462	67,841	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	25,587	28,689	0.001%
Federal National Mortgage Assn.	6	9/1/39	23,227	27,610	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	9,591	10,673	0.000%
Federal National Mortgage Assn.	4	9/1/41	127,503	140,093	0.005%
Federal National Mortgage Assn.	5.5	9/1/41	106,420	124,484	0.005%
Federal National Mortgage Assn.	4.5	9/1/42	58,694	65,875	0.002%
Federal National Mortgage Assn.	3.5	9/1/42	145,890	158,714	0.006%
Federal National Mortgage Assn.	3	9/1/43	89,291	95,060	0.004%
Federal National Mortgage Assn.	3.5	9/1/43	179,550	195,460	0.007%
Federal National Mortgage Assn.	4	9/1/45	29,324	32,036	0.001%
Federal National Mortgage Assn.	4	9/1/46	23,003	25,147	0.001%
Federal National Mortgage Assn.	3	9/1/46	640,549	680,454	0.026%
Federal National Mortgage Assn.	3	9/1/49	155,241	164,695	0.006%
Federal National Mortgage Assn.	3.5	9/1/49	282,280	298,052	0.011%
Federal Signal			9,003	344,815	0.013%
FedEx			14,807	4,205,780	0.158%
Fidelity National Information Services			15,971	2,245,682	0.084%
Fiesta Restaurant			30,219	380,457	0.014%
First Bancshares			10,441	382,245	0.014%
FirstEnergy			11,475	398,068	0.015%
First Industrial Realty, REIT			6,778	310,365	0.012%
FirstKey Mortgage Trust 2014-1	3.97	11/25/44	128,708	129,997	0.005%
FirstService			10,003	1,482,345	0.056%
Fiserv			71,912	8,560,404	0.322%
Five9			6,879	1,075,394	0.040%
Five Below			1,300	248,027	0.009%
Flagship Communities REIT, REIT			4,150	62,250	0.002%
Flagstar Mortgage Trust 2020-1NV	0.96	3/25/50	146,158	146,153	0.005%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	175,000	174,422	0.007%
Fortinet			4,270	787,473	0.030%
Fortive			19,482	1,376,208	0.052%
Franco-Nevada			2,616	327,838	0.012%
Freddie Mac REMICS	4.5	5/25/50	305,582	51,134	0.002%
Freddie Mac STACR Remic Trust 2020-DNA2	0.86	2/25/50	171,228	171,182	0.006%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.61	8/25/50	65,456	65,455	0.002%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	420,000	422,429	0.016%
Freddie Mac STACR Trust 2018-DNA2	0.91	12/25/30	86,206	86,228	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	1.31	10/25/29	123,992	124,149	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	178,865	179,069	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	1.46	3/25/29	13,965	13,987	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	4.81	4/25/28	498,446	516,496	0.019%
Freddie Mac Structured Agency Credit Risk debt Notes	1.16	7/25/30	372,563	370,987	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	1.21	9/25/30	268,881	268,457	0.010%
Freeport-McMoRan			33,174	1,092,420	0.041%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	605,000	656,247	0.025%
FREMF 2018-K733 Mortgage Trust	3.85	2/25/51	555,000	598,834	0.022%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	195,000	214,588	0.008%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	280,000	298,696	0.011%

FREMF K-100 Mortgage Trust	3.49	11/25/52	600,000	628,976	0.024%
Fresenius			50,603	2,254,889	0.085%
G1 therapeutics			3,596	86,520	0.003%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	135,512	139,452	0.005%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	136,103	140,504	0.005%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	58,573	58,915	0.002%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	199,315	203,009	0.008%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	384,399	388,615	0.015%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	297,051	302,578	0.011%
GE			1,454,843	19,102,089	0.718%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	875,000	948,644	0.036%
Generac Holdings			621	203,346	0.008%
General Electric	5.55	1/5/26	320,000	378,223	0.014%
General Motors			109,222	6,275,896	0.236%
General Motors Financial	4	10/6/26	175,000	190,959	0.007%
General Motors Financial	5.1	1/17/24	435,000	481,198	0.018%
General Motors Financial	4.35	4/9/25	170,000	186,182	0.007%
General Motors Financial	4.3	7/13/25	385,000	421,054	0.016%
General Motors Financial	3.2	7/6/21	50,000	50,181	0.002%
Generation Bio			9,984	284,145	0.011%
Gentherm			8,326	617,040	0.023%
Gibraltar Industries			11,383	1,041,658	0.039%
GlaxoSmithKline, ADR			58,051	2,071,840	0.078%
Global Blood Therapeutics			10,488	427,386	0.016%
Global Payments			45,851	9,242,645	0.347%
GLP Capital LP / GLP Financing II	3.35	9/1/24	100,000	105,701	0.004%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	185,000	186,603	0.007%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	320,000	325,120	0.012%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	200,000	201,419	0.008%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	170,000	171,164	0.006%
Goldman Sachs	3.5	11/16/26	280,000	303,492	0.011%
Goldman Sachs			32,086	10,492,122	0.394%
Golub Capital Partners CLO 39B	1.37	10/20/28	339,442	339,475	0.013%
Government National Mortgage Assn.	6.5	10/15/27	834	931	0.000%
Government National Mortgage Assn.	5	10/15/39	17,834	20,519	0.001%
Government National Mortgage Assn.	8	10/20/25	160	174	0.000%
Government National Mortgage Assn.	5.5	10/20/32	5,902	6,974	0.000%
Government National Mortgage Assn.	5	10/20/39	14,903	17,125	0.001%
Government National Mortgage Assn.	4.5	10/20/40	39,743	44,566	0.002%
Government National Mortgage Assn.	5	10/20/40	66,108	75,969	0.003%
Government National Mortgage Assn.	3.5	10/20/44	24,984	27,116	0.001%
Government National Mortgage Assn.	3	10/20/46	271,919	286,399	0.011%
Government National Mortgage Assn.	5	10/20/47	22,408	24,944	0.001%
Government National Mortgage Assn.	3	10/20/49	216,455	223,372	0.008%
Government National Mortgage Assn.	4.5	11/20/39	15,998	17,908	0.001%
Government National Mortgage Assn.	5	11/20/39	63,517	72,991	0.003%
Government National Mortgage Assn.	3.5	11/20/42	4,864	5,206	0.000%
Government National Mortgage Assn.	4	11/20/42	9,392	10,375	0.000%
Government National Mortgage Assn.	4	11/20/47	76,243	82,426	0.003%
Government National Mortgage Assn.	5	11/20/47	100,563	111,940	0.004%
Government National Mortgage Assn.	4	1/1/41	840,000	897,881	0.034%
Government National Mortgage Assn.	2.5	1/1/43	4,007,000	4,126,427	0.155%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	7.5	1/15/30	3,341	3,392	0.000%
Government National Mortgage Assn.	5.5	1/20/36	90,564	106,165	0.004%
Government National Mortgage Assn.	4.5	1/20/41	165,400	187,900	0.007%
Government National Mortgage Assn.	3.5	1/20/46	14,972	16,207	0.001%
Government National Mortgage Assn.	4.5	1/20/47	24,930	27,683	0.001%
Government National Mortgage Assn.	5	1/20/48	191,608	211,650	0.008%
Government National Mortgage Assn.	4	1/20/48	24,959	27,400	0.001%
Government National Mortgage Assn.	5.5	1/20/49	31,840	35,168	0.001%
Government National Mortgage Assn.	3	1/20/50	149,648	154,385	0.006%
Government National Mortgage Assn.	5	12/15/39	31,356	36,501	0.001%
Government National Mortgage Assn.	6	12/20/37	821	968	0.000%
Government National Mortgage Assn.	6	12/20/38	214,619	252,660	0.009%
Government National Mortgage Assn.	3.5	12/20/45	162,274	173,876	0.007%
Government National Mortgage Assn.	3.5	12/20/47	499,500	531,594	0.020%
Government National Mortgage Assn.	5	12/20/47	98,795	109,563	0.004%
Government National Mortgage Assn.	5.5	12/20/48	45,951	50,642	0.002%
Government National Mortgage Assn.	6.5	2/15/29	1,994	2,227	0.000%
Government National Mortgage Assn.	5	2/15/40	39,130	45,557	0.002%
Government National Mortgage Assn.	5	2/15/40	39,130	45,557	0.002%

Government National Mortgage Assn.	3.5	2/15/45	47,088	51,034	0.002%
Government National Mortgage Assn.	5.5	2/20/35	7,621	8,714	0.000%
Government National Mortgage Assn.	4	2/20/41	11,907	13,211	0.000%
Government National Mortgage Assn.	3.5	2/20/43	70,699	76,952	0.003%
Government National Mortgage Assn.	4	2/20/44	283,950	311,701	0.012%
Government National Mortgage Assn.	3.5	2/20/45	60,782	65,968	0.002%
Government National Mortgage Assn.	3.5	2/20/46	307,079	333,225	0.013%
Government National Mortgage Assn.	3.5	2/20/48	128,205	137,839	0.005%
Government National Mortgage Assn.	3.5	2/20/48	290,536	317,115	0.012%
Government National Mortgage Assn.	5.5	3/20/34	4,751	5,550	0.000%
Government National Mortgage Assn.	4.5	3/20/41	30,732	34,461	0.001%
Government National Mortgage Assn.	5	3/20/41	11,741	13,493	0.001%
Government National Mortgage Assn.	3.5	3/20/43	166,960	181,325	0.007%
Government National Mortgage Assn.	5.5	3/20/49	79,155	87,253	0.003%
Government National Mortgage Assn.	2	3/20/51	1,110,000	1,121,820	0.042%
Government National Mortgage Assn.	6	4/15/36	577	692	0.000%
Government National Mortgage Assn.	3.5	4/20/45	11,540	12,524	0.000%
Government National Mortgage Assn.	3.5	4/20/46	247,556	264,901	0.010%
Government National Mortgage Assn.	4	4/20/47	209,555	226,608	0.009%
Government National Mortgage Assn.	3.5	4/20/48	186,960	201,635	0.008%
Government National Mortgage Assn.	4.5	5/20/40	88,828	99,433	0.004%
Government National Mortgage Assn.	5	5/20/40	38,432	44,165	0.002%
Government National Mortgage Assn.	3.5	5/20/45	15,807	16,922	0.001%
Government National Mortgage Assn.	3.5	5/20/45	46,664	50,641	0.002%
Government National Mortgage Assn.	3	5/20/46	99,168	105,030	0.004%
Government National Mortgage Assn.	3.5	5/20/46	196,785	211,405	0.008%
Government National Mortgage Assn.	3.5	5/20/46	18,954	20,576	0.001%
Government National Mortgage Assn.	3.5	5/20/46	11,247	12,205	0.000%
Government National Mortgage Assn.	3	5/20/46	14,495	15,465	0.001%
Government National Mortgage Assn.	4	5/20/47	263,419	285,045	0.011%
Government National Mortgage Assn.	5.5	5/20/48	186,375	207,742	0.008%
Government National Mortgage Assn.	5	5/20/48	17,897	19,979	0.001%
Government National Mortgage Assn.	5	6/15/40	15,292	17,800	0.001%
Government National Mortgage Assn.	3.5	6/20/43	82,974	90,124	0.003%
Government National Mortgage Assn.	3.5	6/20/43	284,306	306,909	0.012%
Government National Mortgage Assn.	5.5	6/20/44	103,457	121,185	0.005%
Government National Mortgage Assn.	3	6/20/45	300,789	318,604	0.012%
Government National Mortgage Assn.	3.5	6/20/46	91,725	97,951	0.004%
Government National Mortgage Assn.	3	6/20/46	89,319	94,732	0.004%
Government National Mortgage Assn.	5	6/20/47	68,293	76,043	0.003%
Government National Mortgage Assn.	5	6/20/48	81,680	91,637	0.003%
Government National Mortgage Assn.	3	7/15/43	41,198	43,386	0.002%
Government National Mortgage Assn.	5	7/20/39	18,471	20,880	0.001%
Government National Mortgage Assn.	4	7/20/42	143,302	158,984	0.006%
Government National Mortgage Assn.	3	7/20/46	57,718	60,946	0.002%
Government National Mortgage Assn.	3.5	7/20/46	39,235	41,778	0.002%
Government National Mortgage Assn.	3	7/20/46	38,756	41,419	0.002%
Government National Mortgage Assn.	3	7/20/46	120,523	128,082	0.005%
Government National Mortgage Assn.	3	7/20/46	25,301	26,994	0.001%
Government National Mortgage Assn.	5	7/20/47	43,310	48,217	0.002%
Government National Mortgage Assn.	3.5	7/20/47	101,185	107,671	0.004%
Government National Mortgage Assn.	3	7/20/50	854,904	877,416	0.033%
Government National Mortgage Assn.	3	7/20/50	1,346,260	1,403,260	0.053%
Government National Mortgage Assn.	8	8/15/24	81	82	0.000%
Government National Mortgage Assn.	6	8/20/34	73,276	86,249	0.003%
Government National Mortgage Assn.	5	8/20/40	59,590	68,480	0.003%
Government National Mortgage Assn.	5	8/20/41	72,468	83,295	0.003%
Government National Mortgage Assn.	4	8/20/42	69,994	77,654	0.003%
Government National Mortgage Assn.	3	8/20/46	38,161	40,648	0.002%
Government National Mortgage Assn.	3	8/20/46	55,661	59,368	0.002%
Government National Mortgage Assn.	3	8/20/46	56,448	60,315	0.002%
Government National Mortgage Assn.	5	9/15/39	19,719	22,883	0.001%
Government National Mortgage Assn.	3	9/15/42	9,116	9,674	0.000%
Government National Mortgage Assn.	3	9/15/42	202,359	214,751	0.008%
Government National Mortgage Assn.	4.5	9/15/45	69,043	77,843	0.003%
Government National Mortgage Assn.	7	9/20/27	1,323	1,493	0.000%
Government National Mortgage Assn.	5.5	9/20/34	1,958	2,292	0.000%
Government National Mortgage Assn.	4.5	9/20/40	118,090	132,446	0.005%
Government National Mortgage Assn.	4	9/20/42	11,153	12,372	0.000%
Government National Mortgage Assn.	4.5	9/20/46	79,664	89,163	0.003%
Government National Mortgage Assn.	3	9/20/46	28,249	30,087	0.001%
Government National Mortgage Assn.	3	9/20/46	34,091	36,367	0.001%

Government National Mortgage Assn.	3.5	9/20/47	36,483	38,770	0.001%
Government National Mortgage Assn.	4	9/20/47	421,716	455,005	0.017%
Government National Mortgage Assn.	3	9/20/49	34,256	35,154	0.001%
Government National Mortgage Association	3	11/20/47	93,102	98,798	0.004%
Government National Mortgage Association	4.5	12/20/39	11,414	316	0.000%
Government National Mortgage Association	3	12/20/47	101,252	104,181	0.004%
Government National Mortgage Association	4	2/20/43	74,195	11,092	0.000%
Government National Mortgage Association	4	5/20/37	131,491	4,634	0.000%
Government National Mortgage Association	3.5	5/20/43	175,356	26,750	0.001%
Graco			9,432	675,520	0.025%
Gray Oak Pipeline	2.6	10/15/25	115,000	116,501	0.004%
Gray Oak Pipeline	3.45	10/15/27	45,000	46,088	0.002%
Gray Oak Pipeline	2	9/15/23	35,000	35,608	0.001%
Great Portland Estates			163,510	1,532,127	0.058%
Great Wolf Trust 2019-WOLF	1.14	12/15/36	370,000	369,553	0.014%
Great Wolf Trust 2019-WOLF	1.74	12/15/36	335,000	331,669	0.012%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	235,417	241,645	0.009%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	17,047	17,213	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	374,037	379,496	0.014%
GS Mortgage Securities Corp Trust 2019-SOHO	1.41	6/15/36	635,000	634,976	0.024%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	305,000	329,966	0.012%
GS Mortgage Securities Trust 2017-GS8	4.34	11/10/50	775,000	807,902	0.030%
Halliburton			31,012	665,518	0.025%
Hamamatsu Photonics KK			30,100	1,783,249	0.067%
Hanger			23,464	535,448	0.020%
Hanover Insurance Group			5,136	664,907	0.025%
Hardees Funding	4.96	6/20/48	453,375	476,542	0.018%
Hartford Financial Services			72,877	4,867,455	0.183%
Hasbro	3.55	11/19/26	195,000	210,420	0.008%
Haynes International			7,959	236,144	0.009%
HCA Healthcare			51,294	9,660,712	0.363%
Healthcare Realty Trust	3.63	1/15/28	440,000	471,382	0.018%
Healthcare Realty Trust	2.05	3/15/31	150,000	140,432	0.005%
Healthpeak Properties	2.88	1/15/31	55,000	55,448	0.002%
Healthpeak Properties	3.25	7/15/26	55,000	59,325	0.002%
Healthpeak Properties	3.5	7/15/29	60,000	64,498	0.002%
Heathrow Funding	4.88	7/15/21	695,000	702,507	0.026%
Helios Technologies			7,832	570,718	0.021%
Heritage Commerce			31,687	387,215	0.015%
Heritage-Crystal Clean			10,495	284,729	0.011%
Heritage Financial Corp.			9,857	278,362	0.010%
Highwoods Realty	3.05	2/15/30	560,000	562,365	0.021%
Highwoods Realty	4.13	3/15/28	430,000	466,497	0.018%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	34,267	35,149	0.001%
Hilton Worldwide Holdings			24,792	2,997,849	0.113%
Home Bancshares			29,374	794,567	0.030%
Home Depot			12,320	3,760,680	0.141%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	208,396	210,522	0.008%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	338,985	341,995	0.013%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	263,539	265,739	0.010%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	276,426	278,227	0.010%
Homology Medicines			6,088	57,288	0.002%
Honda Motor			29,700	895,322	0.034%
Honeywell International			35,896	7,791,945	0.293%
Housing Development Finance			44,554	1,534,493	0.058%
HSBC Holdings	1.65	4/18/26	205,000	204,247	0.008%
HSBC Holdings	3.9	5/25/26	565,000	623,040	0.023%
HSBC Holdings	2.1	6/4/26	435,000	442,710	0.017%
Hubbell			15,199	2,840,541	0.107%
Humana	4.88	4/1/30	365,000	426,499	0.016%
Humana			2,913	1,221,275	0.046%
Huron Consulting Group			3,200	161,216	0.006%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	330,000	328,894	0.012%
Hyundai Capital America	1.8	10/15/25	195,000	194,558	0.007%
Hyundai Capital America	2.38	2/10/23	385,000	395,433	0.015%
IAC/InterActiveCorp			943	203,980	0.008%
ICU Medical			2,397	492,440	0.018%
IdaCorp			6,122	612,016	0.023%
IGM Biosciences			2,763	211,894	0.008%
IGO			452,612	2,170,456	0.082%
Incyte			12,744	1,035,705	0.039%
Infinera			6,200	59,706	0.002%

Ingersoll-Rand			21,684	1,067,070	0.040%
Ing Groep	1.75	4/1/27	200,000	200,061	0.008%
ING Groep			234,145	2,859,868	0.107%
Innovage Holding			2,281	58,827	0.002%
Insmed			18,449	628,373	0.024%
Intel			23,156	1,481,984	0.056%
Intellia Therapeutics			2,435	195,421	0.007%
Intercontinental Exchange	2.1	6/15/30	1,100,000	1,056,403	0.040%
Intercontinental Exchange	1.85	9/15/32	1,045,000	956,623	0.036%
Intercontinental Exchange	2.65	9/15/40	120,000	110,931	0.004%
Intercontinental Exchange			14,337	1,601,156	0.060%
International Flavors & Fragrances			15,132	2,112,579	0.079%
International Paper			148,103	8,007,929	0.301%
Intesa Sanpaolo			473,361	1,282,606	0.048%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	230,000	230,140	0.009%
Intuit			26,165	10,022,765	0.377%
Intuitive Surgical			7,502	5,543,528	0.208%
Investors Bancorp			26,995	396,557	0.015%
iovance Biotherapeutics			1,958	61,990	0.002%
Ipsen			11,416	978,633	0.037%
iRhythm Technologies			5,630	781,782	0.029%
Jack in the Box Funding	3.98	8/25/49	441,663	452,973	0.017%
Jacobs Engineering Group			40,728	5,264,909	0.198%
JBG SMITH Properties, REIT			18,581	590,690	0.022%
JD.com, ADR			8,217	692,940	0.026%
John Bean Technologies			7,489	998,583	0.038%
Johnson Controls International			39,206	2,339,422	0.088%
Johnson Matthey			59,084	2,454,349	0.092%
JPMorgan Chase	2.74	10/15/30	320,000	324,702	0.012%
JPMorgan Chase	1.95	2/4/32	1,195,000	1,128,887	0.042%
JPMorgan Chase	2.52	4/22/31	425,000	422,711	0.016%
JPMorgan Chase	2.96	5/13/31	1,620,000	1,646,147	0.062%
JPMorgan Chase	2.18	6/1/28	510,000	514,609	0.019%
JPMorgan Chase			53,383	8,126,494	0.305%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	153,469	0.006%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	136,089	140,559	0.005%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	251,110	258,313	0.010%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	217,253	222,918	0.008%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	201,736	207,632	0.008%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	254,463	259,934	0.010%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	115,665	117,972	0.004%
Kansas City Southern			869	229,346	0.009%
Karuna therapeutics			1,002	120,470	0.005%
Kering			2,431	1,677,530	0.063%
Keysight Technologies	4.6	4/6/27	125,000	143,018	0.005%
Keysight Technologies			525	75,285	0.003%
Kingfisher			565,193	2,477,264	0.093%
Kion			24,388	2,409,671	0.091%
Kirin Holdings			49,700	953,650	0.036%
KKR Acquisition Holdings I			23,527	235,505	0.009%
KKR CLO 29	1.64	1/15/32	515,000	514,102	0.019%
KLA			6,074	2,006,850	0.075%
Knight-Swift Transportation Holdings			11,521	554,045	0.021%
Knorr-Bremse			10,503	1,310,694	0.049%
Kodiak Sciences			7,718	875,144	0.033%
Koninklijke Philips			111,415	6,353,483	0.239%
Kookmin Bank	4.5	2/1/29	500,000	561,028	0.021%
Kratos Defense & Security Solutions			21,699	591,949	0.022%
KT			35,568	889,439	0.033%
Kuaishou Technology			5,000	173,654	0.007%
Landstar System			2,487	410,504	0.015%
Largan Precision			8,000	904,805	0.034%
Las Vegas Sands	3.5	8/18/26	170,000	176,595	0.007%
Las Vegas Sands	3.2	8/8/24	105,000	109,130	0.004%
Lattice Semiconductor			32,025	1,441,766	0.054%
L Brands			19,349	1,196,929	0.045%
Legend Biotech, ADR			907	26,321	0.001%
Legrand			16,557	1,538,280	0.058%
Liberty Oilfield Services			38,747	437,454	0.016%
Linde			35,652	9,987,551	0.375%
Littelfuse			2,669	705,790	0.027%
Live Nation Entertainment			11,974	1,013,599	0.038%

Live Oak Bancshares			12,382	848,043	0.032%
Lloyds Banking Group			3,032,456	1,778,915	0.067%
LM Ericsson			263,774	3,496,392	0.131%
Loews			9,529	488,647	0.018%
Longfor Group Holdings	3.95	9/16/29	550,000	578,241	0.022%
L'Oreal			9,258	3,546,566	0.133%
Lowe's			7,367	1,401,056	0.053%
LSEGA Financing	2	4/6/28	810,000	797,699	0.030%
LSEGA Financing	2.5	4/6/31	285,000	281,714	0.011%
LSEGA Financing	3.2	4/6/41	200,000	198,263	0.007%
lululemon athletica			8,937	2,741,067	0.103%
Macquarie Group			15,264	1,779,459	0.067%
Madison Park Funding XXXIII	1.57	10/15/32	740,000	743,324	0.028%
Madison Park Funding XXXVII	1.54	7/15/32	270,000	270,450	0.010%
Magna International			38,893	3,424,140	0.129%
Magnetite XVIII	1.27	11/15/28	400,000	400,064	0.015%
Magnetite XXV	1.8	1/25/32	255,000	255,623	0.010%
Magnolia Oil & Gas			46,543	534,314	0.020%
Manhattan Associates			2,952	346,506	0.013%
Marel HF			25,567	173,782	0.007%
Marriott			11,837	1,753,178	0.066%
Marsh & McLennan	2.25	11/15/30	140,000	137,014	0.005%
Marsh & McLennan			18,777	2,287,039	0.086%
Marvell Technology Group			53,576	2,624,152	0.099%
MasterCard			29,013	10,330,079	0.388%
Match			28,269	3,883,595	0.146%
Matson			11,005	734,034	0.028%
Maxim Integrated Products			11,548	1,055,141	0.040%
McDonald's			9,161	2,053,347	0.077%
Medtronic			49,278	5,821,210	0.219%
Meggitt			367,478	2,416,414	0.091%
MeiraGTX Holdings			3,303	47,662	0.002%
Melrose Industries			1,059,819	2,437,043	0.092%
Merck			11,334	873,738	0.033%
Meridian Bancorp			24,175	445,304	0.017%
Meritor			21,189	623,380	0.023%
Mesa Laboratories			709	172,642	0.006%
MetLife			128,846	7,832,548	0.294%
MGE Energy			3,196	228,162	0.009%
Microchip Technology			12,323	1,912,776	0.072%
Micron Technology	4.19	2/15/27	425,000	472,281	0.018%
Micron Technology	5.33	2/6/29	180,000	211,050	0.008%
Micron Technology			41,096	3,625,078	0.136%
Microsoft			196,971	46,439,853	1.745%
Middlesex Water			4,885	386,013	0.015%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	620,000	678,125	0.025%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	42,773	43,121	0.002%
Minerals Technologies			7,558	569,269	0.021%
Mitsubishi Corporation			54,900	1,556,363	0.058%
Mitsubishi Electric			212,600	3,249,177	0.122%
Mitsubishi HC Capital			152,900	924,272	0.035%
Mitsubishi UFJ Financial			278,400	1,488,686	0.056%
Mitsui Fudosan			118,600	2,703,545	0.102%
ModivCare			3,637	538,712	0.020%
Molina Healthcare			6,788	1,586,763	0.060%
Moncler			35,447	2,030,007	0.076%
Mondelez International			19,226	1,125,298	0.042%
MongoDB			803	214,746	0.008%
Monolithic Power Systems			1,149	405,838	0.015%
Monro			10,363	681,885	0.026%
Morgan Stanley	4.43	1/23/30	150,000	171,847	0.006%
Morgan Stanley	1.93	4/28/32	135,000	127,490	0.005%
Morgan Stanley	4	7/23/25	765,000	850,466	0.032%
Morgan Stanley			265,900	20,649,794	0.776%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	225,000	238,407	0.009%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	136,834	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	320,000	352,397	0.013%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	55,000	60,120	0.002%
Morphic Holding			507	32,083	0.001%
MSA Safety			2,827	424,107	0.016%
MSCI			1,170	490,558	0.018%
Mueller Water Products			33,116	459,981	0.017%

Munich Re			15,312	4,715,623	0.177%
Murata Manufacturing			31,300	2,519,508	0.095%
MVW 2020-1	1.74	10/20/37	155,470	158,075	0.006%
MVW Owner Trust 2014-1	2.25	9/22/31	16,665	16,691	0.001%
MVW Owner Trust 2015-1	2.52	12/20/32	127,223	127,792	0.005%
National Bank of Canada			47,160	3,203,668	0.120%
National Cinemedia			34,519	159,478	0.006%
National Grid			176,738	2,097,982	0.079%
National Instruments			17,084	737,773	0.028%
Natwest	3.88	9/12/23	395,000	422,837	0.016%
NAVER			5,884	1,969,977	0.074%
Navient Private Education Loan Trust 2017	2.88	12/16/58	97,089	98,634	0.004%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	535,244	551,202	0.021%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	350,000	348,075	0.013%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	320,000	325,371	0.012%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	163,885	165,532	0.006%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	158,558	159,166	0.006%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	252,580	254,169	0.010%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	246,684	245,894	0.009%
Navistar Financial dealer Note Master Trust	2.26	7/25/25	205,000	207,614	0.008%
nCino			6,679	445,623	0.017%
Nelnet Student Loan Trust 2020-1	0.85	3/26/68	201,498	200,954	0.008%
Nestle			89,067	9,928,868	0.373%
Netflix	4.63	5/15/29	500,000	727,121	0.027%
Netflix			21,182	11,049,802	0.415%
Neuberger Berman CLO XVI-S	1.24	4/15/34	480,000	480,000	0.018%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	915,000	916,305	0.034%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	455,000	455,969	0.017%
Nevro			3,162	441,099	0.017%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	479,907	491,799	0.018%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	267,847	271,522	0.010%
Next			17,669	1,915,005	0.072%
NextEra Energy			54,258	4,102,447	0.154%
Nextera Energy Partners			6,419	467,817	0.018%
NexTier Oilfield Solutions			62,060	230,863	0.009%
Nike			25,718	3,417,665	0.128%
Nippon Telegraph & Telephone			223,100	5,756,408	0.216%
NiSource	1.7	2/15/31	245,000	226,668	0.009%
NiSource	3.6	5/1/30	275,000	298,133	0.011%
Nomad Foods			17,010	467,095	0.018%
Norfolk Southern			28,154	7,559,912	0.284%
Northern Star Resources			64,059	464,026	0.017%
NorthWestern			3,500	228,200	0.009%
Novanta			8,667	1,143,091	0.043%
Novartis			58,417	4,993,527	0.188%
Novo Nordisk			10,141	683,337	0.026%
NRG Energy	4.45	6/15/29	205,000	221,144	0.008%
NTT Data			184,100	2,855,191	0.107%
NTT Finance	1.59	4/3/28	475,000	462,505	0.017%
NTT Finance	2.07	4/3/31	200,000	196,862	0.007%
Nurix therapeutics			2,327	72,346	0.003%
NuVasive			4,741	310,820	0.012%
NVIDIA			9,921	5,297,120	0.199%
NXP BV / NXP Funding	5.35	3/1/26	170,000	197,520	0.007%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	35,000	36,682	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	75,000	79,645	0.003%
NXP Semiconductors			47,639	9,591,636	0.360%
Oak Street Health			1,431	77,660	0.003%
OBX 2019-EXP2 Trust	4	6/25/59	210,827	219,161	0.008%
OBX 2019-EXP3 Trust	3.5	10/25/59	153,960	156,937	0.006%
OBX 2020-EXP1 Trust	3.5	2/25/60	188,509	193,920	0.007%
OBX 2020-EXP1 Trust	0.86	2/25/60	78,649	79,144	0.003%
OBX 2020-EXP2 Trust	3	5/25/60	499,993	511,519	0.019%
Occidental Petroleum	2.9	8/15/24	1,085,000	1,070,081	0.040%
OCP CLO 2014-7	1.87	7/20/29	370,000	370,036	0.014%
OCP CLO 2020-19	1.97	7/20/31	400,000	401,038	0.015%
Octagon Investment Partners 29	1.4	1/24/33	660,000	661,243	0.025%
Octagon Investment Partners XXIII	1.09	7/15/27	323,441	323,156	0.012%
Octagon Investment Partners XXIII	1.44	7/15/27	385,000	382,114	0.014%
Olink Holding, ADR			4,404	158,544	0.006%
Ollies Bargain Outlet Holdings			12,722	1,106,814	0.042%
Olo			4,294	113,319	0.004%

Omron			16,100	1,261,152	0.047%
ONE Gas			11,261	866,084	0.033%
Option Care Health			7,886	139,898	0.005%
Oracle	2.3	3/25/28	235,000	237,886	0.009%
Orchard therapeutics, ADR			8,591	62,371	0.002%
Origin Bancorp			11,946	506,630	0.019%
Otsuka Holdings			46,700	1,980,497	0.074%
Outset Medical			1,142	62,113	0.002%
OZLM VII	1.23	7/17/29	458,178	457,721	0.017%
OZLM VIII	1.39	10/17/29	391,915	391,920	0.015%
Pacific Gas & Electric	2.5	2/1/31	440,000	413,187	0.016%
Pacific Gas & Electric	4.55	7/1/30	950,000	1,030,063	0.039%
Pacific Gas & Electric	2.1	8/1/27	385,000	376,961	0.014%
Pacific Gas & Electric	3.3	8/1/40	365,000	329,160	0.012%
Pacific Premier Bancorp			16,747	727,490	0.027%
Packaging Corporation of America			46,064	6,194,687	0.233%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	181,000	167,218	0.006%
Palmer Square CLO 2020-2	1.94	7/15/31	390,000	390,838	0.015%
Panasonic			144,800	1,875,081	0.070%
Papa John's International			12,043	1,067,492	0.040%
Parker-Hannifin			130	41,006	0.002%
Parsons			5,468	221,126	0.008%
Paycom Software			2,864	1,059,852	0.040%
PayPal Holdings			46,644	11,327,029	0.426%
PDF Solutions			11,557	205,483	0.008%
Pennant			6,460	295,868	0.011%
PennyMac Financial Services			12,748	852,459	0.032%
Penumbra			1,523	412,093	0.015%
PerkinElmer	3.3	9/15/29	165,000	173,932	0.007%
Perrigo Finance Unlimited	3.9	12/15/24	310,000	329,961	0.012%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	433,410	0.016%
Persimmon			44,482	1,801,773	0.068%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13	5/15/27	550,000	592,028	0.022%
Petco Health & Wellness			9,037	200,260	0.008%
PGT Innovations			16,178	408,495	0.015%
PICC Property & Casualty			1,548,000	1,346,911	0.051%
Pinduoduo, ADR			5,347	715,856	0.027%
Ping An Insurance			123,500	1,477,228	0.055%
Pinnacle Financial Partners			14,571	1,291,865	0.049%
Pinterest			18,189	1,346,532	0.051%
PNC Financial Services Group			16,762	2,940,222	0.110%
Pola Orbis Holdings			20,100	484,763	0.018%
Popular			5,755	404,692	0.015%
Poshmark			1,944	78,926	0.003%
Post Holdings			7,225	763,827	0.029%
PPD			9,579	362,469	0.014%
PPG Industries			25,949	3,899,097	0.146%
PRA Group			11,129	412,552	0.015%
Principal Financial Group			7,985	478,781	0.018%
Procter & Gamble			21,932	2,970,251	0.112%
Professional Holding			6,150	112,976	0.004%
PROG Holdings			13,288	575,238	0.022%
Prologis	1.25	10/15/30	140,000	126,535	0.005%
Prologis, REIT			83,030	8,801,180	0.331%
Proofpoint			5,092	640,523	0.024%
Prosperity Bancshares			6,632	496,670	0.019%
Prothena			3,612	90,733	0.003%
Prysmian			58,240	1,891,059	0.071%
PS Business Parks, REIT			6,065	937,528	0.035%
PTC Therapeutics			1,700	80,495	0.003%
Public Service Enterprise			57,394	3,455,693	0.130%
Pulmonx			1,045	47,798	0.002%
QNB Finance	2.75	2/12/27	600,000	621,420	0.023%
Quaker Chemical			2,868	699,132	0.026%
Qualcomm			47,250	6,264,878	0.235%
Quanerix			2,062	120,565	0.005%
Quidel			6,443	824,253	0.031%
Radius Health			27,787	579,637	0.022%
RAPT therapeutics			4,100	91,020	0.003%
RealReal			13,300	300,979	0.011%
Reata Pharmaceuticals			2,927	291,822	0.011%
Recruit Holdings			50,900	2,499,506	0.094%

Red Robin Gourmet Burgers			10,550	420,840	0.016%
REESE PARK CLO	1.56	10/15/32	445,000	445,529	0.017%
Regency Centers	3.6	2/1/27	300,000	325,133	0.012%
Regency Centers	3.7	6/15/30	95,000	101,910	0.004%
Regency Centers, REIT			1,329	75,368	0.003%
REI - SECURITY LENDING COLLATERAL			1,434,658	14,346,575	0.539%
Reliance Industries	3.67	11/30/27	925,000	1,006,810	0.038%
Renesas Electronics			92,700	1,014,955	0.038%
Rentokil Initial			93,052	621,252	0.023%
Repay Holdings			9,505	223,177	0.008%
Replimune			1,840	56,138	0.002%
Rexford Industrial Realty, REIT			13,324	671,530	0.025%
Reynolds American	4.45	6/12/25	360,000	399,373	0.015%
RH			1,026	612,112	0.023%
Rio Tinto			11,021	931,463	0.035%
Roche Holding			16,811	5,445,813	0.205%
Roku			1,634	532,308	0.020%
Roper Technologies			4,703	1,896,908	0.071%
Ross Stores	1.88	4/15/31	315,000	293,457	0.011%
Ross Stores			37,246	4,466,168	0.168%
Royal Dutch Shell, ADR			33,410	1,230,490	0.046%
Rush Enterprises			10,714	533,879	0.020%
Sabine Pass Liquefaction	5	3/15/27	910,000	1,037,036	0.039%
Sabine Pass Liquefaction	5.75	5/15/24	150,000	169,380	0.006%
Sabine Pass Liquefaction	4.5	5/15/30	70,000	78,512	0.003%
Sabine Pass Liquefaction	5.88	6/30/26	210,000	246,225	0.009%
Safety Insurance Group			1,456	122,668	0.005%
Safran			11,676	1,588,257	0.060%
Saia			2,382	549,242	0.021%
Salesforce.com			38,232	8,100,214	0.304%
Sampo			67,340	3,036,374	0.114%
Samsonite International			380,400	739,781	0.028%
Samsung Electronics			82,525	5,970,240	0.224%
Sanderson Farms			3,590	559,250	0.021%
Sandy Spring Bancorp			9,155	397,602	0.015%
Sanofi			49,752	4,919,684	0.185%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	3,617	3,621	0.000%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	580,000	600,715	0.023%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	450,000	448,986	0.017%
Santander UK Group Holdings	1.53	8/21/26	555,000	548,813	0.021%
SAP			20,169	2,473,863	0.093%
Saudi Arabian Oil	3.5	4/16/29	550,000	586,659	0.022%
Saudi Electricity Global Sukuk Co 4	4.72	9/27/28	500,000	581,250	0.022%
SBA Tower Trust	3.87	10/8/24	760,000	798,130	0.030%
SBA Tower Trust	2.84	1/15/25	390,000	409,235	0.015%
SBA Tower Trust	2.33	1/15/28	75,000	75,699	0.003%
SBA Tower Trust	3.45	3/15/23	50,000	52,725	0.002%
SBA Tower Trust	3.17	4/15/22	380,000	380,682	0.014%
Scentre			441,375	950,322	0.036%
Schneider Electric			8,881	1,352,889	0.051%
Scholar Rock Holding			9,978	505,485	0.019%
Sea, ADR			32,279	7,205,641	0.271%
Seacoast Banking			20,125	729,330	0.027%
Seagen			2,511	348,677	0.013%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	54,240	54,433	0.002%
Seer			1,601	80,082	0.003%
Seer			2,814	133,718	0.005%
Selective Insurance			14,038	1,018,317	0.038%
Selectquote			8,428	248,710	0.009%
Sempra Energy	3.4	2/1/28	685,000	733,937	0.028%
Sempra Energy			58,719	7,784,965	0.292%
Semtech			3,505	241,845	0.009%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	362,730	374,404	0.014%
Sequoia Mortgage Trust 2017-5	3.83	8/25/47	223,614	236,278	0.009%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	174,977	177,937	0.007%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	51,435	52,167	0.002%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	135,890	137,723	0.005%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	120,311	121,797	0.005%
ServiceNow			20,515	10,259,757	0.385%
Seven & i Holdings			66,600	2,689,402	0.101%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	181,464	184,066	0.007%
Sherwin-Williams			2,359	1,740,966	0.065%

Shoals Technologies			13,319	463,235	0.017%
Shopify			1,875	2,074,688	0.078%
Siemens			45,434	7,465,333	0.280%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	244,926	0.009%
Siemens Financieringsmaatschappij	2.15	3/11/31	510,000	496,795	0.019%
Siemens Healthineers			36,634	1,985,629	0.075%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	126,933	131,585	0.005%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	206,314	212,523	0.008%
Signature Bank			5,305	1,199,461	0.045%
Simon Property	3.3	1/15/26	600,000	642,400	0.024%
Simon Property	2.65	7/15/30	290,000	288,673	0.011%
SiteOne Landscape Supply			8,256	1,409,629	0.053%
SJW			7,166	451,386	0.017%
Skyline Champion			12,721	575,752	0.022%
SLM Corporation			21,492	386,211	0.015%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	200,000	212,479	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	570,000	605,202	0.023%
Smb Private Education Loan Trust 2015	2.98	7/15/27	96,803	98,285	0.004%
Smb Private Education Loan Trust 2015	2.06	8/16/32	455,000	464,088	0.017%
Smb Private Education Loan Trust 2016	2.43	2/17/32	418,838	428,797	0.016%
Smb Private Education Loan Trust 2016	2.7	5/15/31	83,946	86,397	0.003%
Smb Private Education Loan Trust 2018	3.63	11/15/35	560,035	591,228	0.022%
Smb Private Education Loan Trust 2021	2.31	1/15/53	375,000	373,774	0.014%
Smb Private Education Loan Trust 2021	1.07	1/15/53	561,332	553,729	0.021%
SMC			1,500	873,570	0.033%
Snap Inc.			100,294	5,244,373	0.197%
Snowflake Computing			247	56,632	0.002%
SOFTBANK GROUP CORP			20,300	1,728,294	0.065%
Sony			26,100	2,762,254	0.104%
South32			505,401	1,084,666	0.041%
Southern	3.25	7/1/26	440,000	469,999	0.018%
Southern			11,593	588,229	0.022%
Southern Company			101,640	6,317,942	0.237%
Southern Copper			2,121	143,952	0.005%
South State			8,946	702,350	0.026%
Southwest Airlines			62,153	3,795,062	0.143%
Southwest Gas Holdings			12,832	881,687	0.033%
S&P Global			8,951	3,158,539	0.119%
Splunk			14,605	1,978,685	0.074%
Spotify Technology			9,761	2,615,460	0.098%
SPX			9,907	577,281	0.022%
Square			1,085	246,349	0.009%
SS&C Technologies Holdings			15,604	1,090,251	0.041%
STACR Trust 2018-DNA3	0.86	9/25/48	378	378	0.000%
STACR Trust 2018-HRP2	1.36	2/25/47	293,003	293,568	0.011%
Standard Chartered	4.64	4/1/31	320,000	364,556	0.014%
Standard Chartered			99,281	683,604	0.026%
Stanley Electric			44,000	1,314,172	0.049%
Starbucks			36,255	3,961,584	0.149%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	338,326	345,567	0.013%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	213,483	214,738	0.008%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	286,545	288,709	0.011%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	168,438	168,378	0.006%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	299,889	300,247	0.011%
State Auto Financial			6,043	119,108	0.004%
State Grid Overseas Investment 2016	2.75	5/4/22	1,060,000	1,082,367	0.041%
Stepstone			17,463	615,920	0.023%
Sterling Bancorp Inc/MI			17,977	101,750	0.004%
Steven Madden			3,700	137,862	0.005%
StoneCo			4,537	277,755	0.010%
Stoneridge			9,426	299,841	0.011%
Stora Enso			105,653	1,970,953	0.074%
Storebrand			240,328	2,415,047	0.091%
Stroeer SE & Co KGaA			14,530	1,183,870	0.044%
Stryker			38,048	9,267,732	0.348%
Sumitomo Corporation			116,300	1,664,446	0.063%
Sumitomo Mitsui Trust Holdings			35,097	1,224,517	0.046%
Sumitomo Rubber Industries			47,300	559,961	0.021%
Sun Country Airlines Holdings			2,297	78,741	0.003%
Sun Life Financial			64,233	3,246,151	0.122%
Suzuki Motor			34,200	1,557,787	0.059%
Svenska Handelsbanken			191,540	2,082,270	0.078%

Symphony CLO XVII	1.12	4/15/28	808,425	808,307	0.030%
Symphony CLO XX	1.87	1/16/32	670,000	670,803	0.025%
Symphony CLO XXIII	1.49	1/15/34	930,000	933,512	0.035%
Symphony CLO XXVI	1.19	4/20/33	270,000	270,000	0.010%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	926,939	929,659	0.035%
Synchrony Financial	4.38	3/19/24	120,000	130,479	0.005%
Synchrony Financial	4.25	8/15/24	85,000	92,289	0.003%
Synopsys			14,838	3,676,560	0.138%
Taiwan Semiconductor Manufacturing			363,759	7,660,478	0.288%
Taiwan Semiconductor Manufacturing, ADR			1,107	130,936	0.005%
Takeda Pharmaceutical, ADR			49,379	901,661	0.034%
TechnoPro Holdings			20,600	1,723,701	0.065%
Teck Resources			38,816	744,491	0.028%
TE Connectivity			8,072	1,042,176	0.039%
Telecom Italia			1,670,088	960,339	0.036%
Teledyne Technologies			3,172	1,312,098	0.049%
Teleperformance			4,432	1,615,887	0.061%
Tencent Holdings			175,410	13,999,043	0.526%
Tengizchevroil Finance Co International	4	8/15/26	675,000	721,335	0.027%
Tetra Tech			2,389	324,235	0.012%
Texas Instruments			21,428	4,049,678	0.152%
TG Therapeutics			1,083	52,201	0.002%
Therapeutics MD			111,628	149,582	0.006%
Thermo Fisher Scientific			23,196	10,586,190	0.398%
Thermon Group Holdings			7,400	144,226	0.005%
The Travelers Companies			17,922	2,695,469	0.101%
THG			36,720	315,752	0.012%
THK			31,300	1,085,955	0.041%
thredUP			6,348	148,099	0.006%
TJX			55,090	3,644,204	0.137%
T-Mobile US			5,558	696,362	0.026%
T-Mobile USA	2.05	2/15/28	205,000	201,022	0.008%
T-Mobile USA	3.5	4/15/25	190,000	204,956	0.008%
T-Mobile USA	3.75	4/15/27	1,345,000	1,470,061	0.055%
Tokio Marine Holdings			52,300	2,489,015	0.094%
Tokyo Electron			5,600	2,433,948	0.091%
Toro			5,351	551,902	0.021%
Tosoh			14,500	277,710	0.010%
Total			73,549	3,428,838	0.129%
Towd Point Mortgage Trust 2015-3	3	3/25/54	3,972	3,971	0.000%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	575,000	600,664	0.023%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	14,912	14,912	0.001%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	22,916	22,972	0.001%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	41,825	41,993	0.002%
Towd Point Mortgage Trust 2016-1	3	2/25/55	94,519	95,926	0.004%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	71,277	72,206	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	48,482	49,310	0.002%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	52,594	53,381	0.002%
Towd Point Mortgage Trust 2017-5	0.71	2/25/57	88,346	88,346	0.003%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	35,025	35,018	0.001%
Toyota Motor			58,000	4,513,561	0.170%
Transcontinental Gas Pipe Line	4	3/15/28	545,000	603,589	0.023%
Transcontinental Gas Pipe Line	4.6	3/15/48	495,000	562,616	0.021%
Transurban Finance Co Pty	4.13	2/2/26	130,000	144,497	0.005%
Transurban Finance Co Pty	2.45	3/16/31	210,000	204,457	0.008%
Transurban Finance Co Pty	3.38	3/22/27	540,000	581,385	0.022%
TreeHouse Foods			15,622	816,093	0.031%
Trinity Acquisition	4.4	3/15/26	335,000	376,201	0.014%
Tri Pointe Homes			11,763	239,495	0.009%
TRP Dynamic Global Bd - I			10,571,018	106,872,992	4.015%
TRP Inflation Protected Bond - I			540	7,013	0.000%
TRP Inst Emerging Markets Bd - Inst			8,833,005	71,635,667	2.691%
TRP Inst Emerging Markets Eq - Inst			2,470,742	124,624,207	4.682%
TRP Inst Floating Rate - Inst			4,637,697	45,171,166	1.697%
TRP Institutional High Yield - Inst			8,196,907	72,050,813	2.707%
TRP International Bond (USD Hgd) - I			10,908,023	110,498,275	4.151%
TRP Limited Duration Infl Foc Bd - I			1,946,670	10,356,283	0.389%
TRP Real Assets - I			3,250,669	43,363,923	1.629%
TRP Treasury Reserve	0.04		124,354,814	124,354,814	4.672%
TRP US Treasury Long-Term Idx - I			3,347,477	36,219,696	1.361%
Truist Financial			14,481	844,532	0.032%
Turning Point therapeutics			3,446	325,957	0.012%

Twilio			1,928	656,985	0.025%
Ultragenyx Pharmaceutical			8,387	954,944	0.036%
Umicore			30,160	1,600,122	0.060%
Unilever			117,218	6,540,742	0.246%
Union Pacific			11,607	2,558,299	0.096%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	78,819	76,894	0.003%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	127,567	122,689	0.005%
United Airlines Holdings			520	29,921	0.001%
Unitedhealth	2	5/15/30	945,000	925,797	0.035%
Unitedhealth	2.75	5/15/40	70,000	68,655	0.003%
UnitedHealth Group			34,265	12,748,979	0.479%
United Overseas Bank			105,800	2,040,038	0.077%
United Rentals			16,124	5,309,794	0.199%
UPS			21,479	3,651,215	0.137%
Upwork			25,353	1,135,054	0.043%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	232,232	225,265	0.008%
U.S. Physical Therapy			4,419	460,018	0.017%
U.S. Treasury Bonds	1.38	11/15/40	8,080,000	6,878,100	0.258%
U.S. Treasury Bonds	1.63	11/15/50	4,000,000	3,336,250	0.125%
U.S. Treasury Bonds	1.88	2/15/41	7,230,000	6,732,938	0.253%
U.S. Treasury Bonds	1.88	2/15/51	6,300,000	5,591,250	0.210%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	3,528,490	3,845,503	0.144%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	7,169,676	7,725,326	0.290%
U.S. Treasury Notes	0.13	1/15/24	5,620,000	5,591,022	0.210%
U.S. Treasury Notes	1.63	12/15/22	1,905,000	1,952,923	0.073%
U.S. Treasury Notes	0.13	12/31/22	4,885,000	4,882,710	0.183%
U.S. Treasury Notes	0.13	1/31/23	7,590,000	7,585,256	0.285%
U.S. Treasury Notes	0.38	1/31/26	9,700,000	9,459,016	0.355%
U.S. Treasury Notes	0.13	2/15/24	8,535,000	8,488,324	0.319%
U.S. Treasury Notes	0.5	2/28/26	11,610,000	11,381,428	0.428%
U.S. Treasury Notes	0.25	3/15/24	2,700,000	2,692,828	0.101%
U.S. Treasury Notes	0.75	3/31/26	5,510,000	5,461,788	0.205%
U.S. Treasury Notes	0.13	5/15/23	4,130,000	4,124,838	0.155%
Utz Brands			24,287	602,075	0.023%
Vail Resorts			845	246,453	0.009%
Valero Energy	2.15	9/15/27	140,000	137,094	0.005%
Vanke Real Estate Hong Kong	5.35	3/11/24	900,000	997,667	0.037%
Veeva Systems			4,218	1,101,910	0.041%
Vereit Operating Partnership	3.4	1/15/28	75,000	79,235	0.003%
Vereit Operating Partnership	3.1	12/15/29	625,000	636,951	0.024%
Vereit Operating Partnership	2.85	12/15/32	375,000	363,016	0.014%
Vereit Operating Partnership	4.6	2/6/24	1,265,000	1,385,382	0.052%
Vereit Operating Partnership	4.88	6/1/26	105,000	120,324	0.005%
Vereit Operating Partnership	2.2	6/15/28	75,000	73,584	0.003%
Vereit Operating Partnership	3.95	8/15/27	399,000	436,887	0.016%
Verizon Communications	2.99	10/30/56	1,665,000	1,456,590	0.055%
Verizon Communications	4.75	11/1/41	235,000	279,929	0.011%
Verizon Communications	2.65	11/20/40	340,000	310,419	0.012%
Verizon Communications	1.75	1/20/31	415,000	386,514	0.015%
Verizon Communications	2.55	3/21/31	375,000	374,391	0.014%
Verizon Communications	2.1	3/22/28	240,000	241,200	0.009%
Verizon Communications	4.52	9/15/48	250,000	289,424	0.011%
Verizon Communications	4.33	9/21/28	665,000	760,042	0.029%
Verizon Owner Trust 2018-1	3.2	9/20/22	365,000	367,991	0.014%
Vertex Pharmaceuticals			12,252	2,632,832	0.099%
Verus Securitization Trust 2019-2	3.45	5/25/59	630,421	630,688	0.024%
Verus Securitization Trust 2019-3	3.04	7/25/59	206,623	210,016	0.008%
Verus Securitization Trust 2019-4	2.64	11/25/59	218,534	222,431	0.008%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	133,229	134,793	0.005%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	443,415	452,589	0.017%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	525,505	535,100	0.020%
Verus Securitization Trust 2020-1	2.72	1/25/60	327,681	330,614	0.012%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	103,736	0.004%
V. F.			4,029	321,998	0.012%
ViacomCBS			1,937	131,263	0.005%
Visa			85,609	18,125,994	0.681%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	205,156	207,459	0.008%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	235,000	238,492	0.009%
Vistra Operations	3.55	7/15/24	705,000	738,488	0.028%
Vodafone	4.38	5/30/28	255,000	292,916	0.011%
Vodafone	5.25	5/30/48	885,000	1,106,244	0.042%
Vodafone, ADR			112,721	2,077,448	0.078%

Volkswagen Bank GmbH	2.5	7/31/26	300,000	390,263	0.015%
Volkswagen Group of America Finance	1.63	11/24/27	385,000	374,674	0.014%
Volkswagen Group of America Finance	2.85	9/26/24	410,000	433,234	0.016%
Volkswagen Group of America Finance	3.2	9/26/26	600,000	643,882	0.024%
Walgreens Boots Alliance			11,388	625,201	0.023%
Wal-Mart			14,489	1,968,041	0.074%
Walt Disney			48,797	9,004,022	0.338%
Webster Financial			9,980	549,998	0.021%
Wec Energy			7,446	696,871	0.026%
Welcia Holdings			21,100	723,937	0.027%
Wellfleet CLO 2017-2A	1.28	10/20/29	490,000	490,026	0.018%
Wells Fargo	2.88	10/30/30	850,000	875,861	0.033%
Wells Fargo	2.57	2/11/31	2,545,000	2,568,391	0.096%
Wells Fargo	2.19	4/30/26	255,000	262,782	0.010%
Wells Fargo	2.39	6/2/28	355,000	362,835	0.014%
Wells Fargo	4.3	7/22/27	290,000	328,196	0.012%
Wells Fargo			244,096	9,536,831	0.358%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.21	6/15/48	825,000	884,440	0.033%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	95,000	100,600	0.004%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	736,070	0.028%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,253,172	0.047%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	200,000	214,539	0.008%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	570,000	575,356	0.022%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	304,786	314,265	0.012%
Welltower, REIT			42,534	3,046,710	0.114%
Western Alliance Bancorp			14,720	1,390,157	0.052%
West Fraser Timber			6,973	501,654	0.019%
Westlake Chemical	1.63	7/17/29	177,000	215,522	0.008%
Westrock			177,736	9,251,159	0.348%
Weyerhaeuser, REIT			133,524	4,753,454	0.179%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	430,000	467,195	0.018%
Williams	3.9	1/15/25	150,000	162,139	0.006%
Williams	4	9/15/25	111,000	121,406	0.005%
Williams	5.1	9/15/45	365,000	419,008	0.016%
Willis Towers Watson			577	132,064	0.005%
Wilmar International			565,500	2,283,851	0.086%
Wix.com			4,543	1,268,496	0.048%
Woodside Finance	3.7	3/15/28	520,000	540,150	0.020%
Woodside Finance	3.65	3/5/25	470,000	496,710	0.019%
Woodside Finance	3.7	9/15/26	439,000	467,738	0.018%
Workday			6,427	1,596,660	0.060%
Workiva			4,642	409,703	0.015%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	420,000	452,291	0.017%
Worley			185,856	1,488,743	0.056%
WPP			183,229	2,334,975	0.088%
WPP Finance 2010	3.75	9/19/24	660,000	718,916	0.027%
XCEL Energy			5,018	333,747	0.013%
Xencor			9,210	396,583	0.015%
Xilinx			1,959	242,720	0.009%
XP			10,681	402,353	0.015%
Yili Holding Investment	1.63	11/19/25	1,155,000	1,139,062	0.043%
Yum! Brands			63,775	6,899,180	0.259%
Zalando			23,795	2,331,615	0.088%
Zendesk			1,596	211,662	0.008%
Zentaris Pharmaceuticals			1,640	71,160	0.003%
Z Holdings			241,800	1,206,145	0.045%
Zoetis			13,345	2,101,571	0.079%
Zoom Video Communications			5,412	1,738,821	0.065%
Zurich Insurance Group			5,747	2,446,220	0.092%
Zynga			67,471	688,879	0.026%
Miscellaneous Securities ‡				11,372,865	
Total Investments in Securities				2,698,016,756	

‡ 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
Barclays Bank PLC - Wholesale (SING)	USD	374,942	PEN	(1,365,000)	04/09/2021	10,310	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	1,842,142	AUD	(2,425,000)	04/23/2021	(9)	0.000%
BANK OF AMERICA	IDR	2,713,965,000	USD	(191,800)	04/09/2021	(5,356)	0.000%
BANK OF AMERICA	INR	6,935,000	USD	(93,716)	04/09/2021	963	0.000%
BANK OF AMERICA	MXN	3,725,000	USD	(184,561)	04/16/2021	(2,632)	0.000%
BANK OF AMERICA	RON	760,000	USD	(188,914)	04/16/2021	(7,900)	0.000%
BANK OF AMERICA	USD	375,585	RON	(1,518,000)	04/16/2021	14,033	0.001%
BANK OF AMERICA	CAD	245,000	USD	(191,388)	04/23/2021	3,576	0.000%

JP MORGAN CHASE BANK	INR	14,105,000	USD	(190,866)	04/09/2021	1,700	0.000%
JP MORGAN CHASE BANK	NOK	1,960,000	USD	(228,389)	04/23/2021	769	0.000%
JP MORGAN CHASE BANK	NOK	4,580,000	USD	(538,564)	04/23/2021	(3,080)	0.000%
JP MORGAN CHASE BANK	NZD	2,640,000	USD	(1,895,948)	04/23/2021	(52,253)	-0.002%
JP MORGAN CHASE BANK	USD	988,511	AUD	(1,275,000)	04/23/2021	19,958	0.001%
JP MORGAN CHASE BANK	USD	992,483	NOK	(8,380,000)	04/23/2021	12,712	0.000%
JP MORGAN CHASE BANK	GBP	680,000	USD	(933,184)	05/21/2021	4,409	0.000%
JP MORGAN CHASE BANK	USD	985,593	GBP	(710,000)	05/21/2021	6,635	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1,165,000	USD	(923,106)	04/23/2021	3,970	0.000%
CITIBANK N A	USD	368,490	MXN	(7,555,000)	04/16/2021	(496)	0.000%
CITIBANK N A	AUD	680,000	USD	(529,689)	04/23/2021	(13,128)	0.000%
CITIBANK N A	AUD	300,000	USD	(229,025)	04/23/2021	(1,130)	0.000%
CITIBANK N A	AUD	1,200,000	USD	(922,816)	04/23/2021	(11,236)	0.000%
CITIBANK N A	JPY	78,215,800	USD	(753,066)	04/23/2021	(46,493)	-0.002%
CITIBANK N A	USD	931,516	NOK	(7,900,000)	04/23/2021	7,865	0.000%
CITIBANK N A	USD	958,268	NZD	(1,330,000)	04/23/2021	29,436	0.001%
Credit Suisse First Boston Inc (PAS)	RUB	14,130,000	USD	(190,585)	04/09/2021	(3,887)	0.000%
Credit Suisse First Boston Inc (PAS)	USD	378,542	INR	(27,975,000)	04/09/2021	(3,382)	0.000%
Credit Suisse First Boston Inc (PAS)	NOK	7,800,000	USD	(915,332)	04/23/2021	(3,373)	0.000%
DEUTSCHE BANK	IDR	780,484,906	USD	(54,991)	04/09/2021	(1,373)	0.000%
DEUTSCHE BANK	USD	378,712	IDR	(5,358,780,000)	04/09/2021	10,576	0.000%
GOLDMAN SACHS & CO	INR	6,935,000	USD	(93,609)	04/09/2021	1,070	0.000%
GOLDMAN SACHS & CO	MXN	3,830,000	USD	(192,423)	04/16/2021	(5,365)	0.000%
HSBC SECURITIES INC	CAD	715,000	USD	(565,987)	04/23/2021	2,991	0.000%
HSBC SECURITIES INC	CAD	1,210,000	USD	(948,358)	04/23/2021	14,529	0.001%
HSBC SECURITIES INC	USD	968,788	CAD	(1,230,000)	04/23/2021	(10,014)	0.000%
HSBC SECURITIES INC	USD	470,035	EUR	(386,942)	05/21/2021	15,779	0.001%
MORGAN STANLEY & COMPANY LLC	PEN	335,000	USD	(92,276)	04/09/2021	(2,788)	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	335,000	USD	(92,480)	04/09/2021	(2,992)	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	695,000	USD	(192,507)	04/09/2021	(6,852)	0.000%
MORGAN STANLEY & COMPANY LLC	NOK	9,880,000	USD	(1,166,540)	04/23/2021	(11,393)	0.000%
RBC DOMINION SECURITIES INC	CAD	1,450,000	USD	(1,139,650)	04/23/2021	14,221	0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	1,385,000	USD	(1,926,757)	05/21/2021	(17,099)	-0.001%
UBS SECURITIES LLC	IDR	1,083,845,187	USD	(75,753)	04/09/2021	(1,295)	0.000%
UBS SECURITIES LLC	IDR	780,484,907	USD	(54,964)	04/09/2021	(1,346)	0.000%
UBS SECURITIES LLC	RUB	13,950,000	USD	(185,062)	04/09/2021	(742)	0.000%
UBS SECURITIES LLC	USD	366,901	RUB	(28,080,000)	04/09/2021	(4,118)	0.000%
UBS SECURITIES LLC	RON	758,000	USD	(188,423)	04/16/2021	(7,885)	0.000%
UBS SECURITIES LLC	AUD	1,520,000	USD	(1,171,996)	04/23/2021	(17,329)	-0.001%
UBS SECURITIES LLC	JPY	60,090,000	USD	(579,628)	04/23/2021	(36,797)	-0.001%
UBS SECURITIES LLC	JPY	38,524,200	USD	(371,554)	04/23/2021	(23,540)	-0.001%
UBS SECURITIES LLC	NZD	1,300,000	USD	(939,158)	04/23/2021	(31,278)	-0.001%
UBS SECURITIES LLC	USD	1,674,641	JPY	(176,830,000)	04/23/2021	77,223	0.003%
UBS SECURITIES LLC	USD	917,282	NOK	(7,940,000)	04/23/2021	(11,045)	0.000%
UBS SECURITIES LLC	USD	1,867,275	NZD	(2,610,000)	04/23/2021	44,531	0.002%
UBS SECURITIES LLC	USD	469,038	EUR	(386,942)	05/21/2021	14,782	0.001%
UBS SECURITIES LLC	USD	461,503	EUR	(381,166)	05/21/2021	14,027	0.001%

Total Forward Currency Exchange Contracts (21,539)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 05/21/2021 C 3975	3,975.00	5/21/2021	(328)	(2,932,320)	(0.110%)

Total Options (2,932,320)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	87,500	2,258	0.000%
BOEING CO DEB CDS 12/20/2021	700,000	3,103	0.000%
CHILE CDS 06/20/2026	1,742,000	36,382	0.001%
CHILE CDS 06/20/2026	773,000	16,144	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2026	1,925,000	10,666	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	1,850,000	(12,996)	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	69,000	(485)	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	11,000	(77)	0.000%
CDX HY CDSI S36 5Y PRC 06/20/2026	4,662,000	416,028	0.016%

Total Swap Contracts 471,022

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	70	6/30/2021	8,637,891	(7,082)	0.324%
MSCI EAFE FUT 06/21	(88)	6/18/2021	(9,644,800)	38,233	(0.362%)
S&P500 EMINI FUT 6/21	212	6/18/2021	42,054,440	340,617	1.580%
TUM1 2YR US NOTE FUT JUN 21	222	6/30/2021	49,001,297	(50,612)	1.841%
TYM1 UST 10YR FUT JUN 21	(128)	6/21/2021	(16,760,000)	275,492	(0.630%)

USM1 UST 20YR FUT JUN 21	41	6/21/2021	6,338,344	(178,199)	0.238%
UXYM1 UST 10YR ULTRA FUT JUN 21	(208)	6/21/2021	(29,887,000)	984,171	(1.123%)
WNM1 ULTRA US BOND FUT JUN 21	132	6/21/2021	23,920,875	(879,269)	0.899%

Total Futures Contracts **523,350**

NET ASSETS **2,661,935,134**

NET ASSET VALUE PER SHARE

Spectrum Moderate Allocation Fund Shares **27.35**
(\$2,153,264,249 / 78,734,284 Shares Outstanding)

Spectrum Moderate Allocation Fund - I Class Shares **27.35**
(\$508,670,885 / 18,597,158 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UGA 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.