

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1stdibs.com			4,856	160,585	0.006%
280 Park Avenue 2017-280P Mortgage Trust	0.95	9/15/34	317,821	317,821	0.011%
ABB			96,537	3,279,811	0.113%
Abbott Laboratories			29,720	3,445,440	0.119%
AbbVie	4.88	11/14/48	885,000	1,146,647	0.040%
AbbVie	2.95	11/21/26	335,000	359,824	0.012%
AbbVie	3.2	11/21/29	170,000	184,478	0.006%
AbbVie	4.05	11/21/39	320,000	369,020	0.013%
AbbVie	4.25	11/21/49	295,000	353,709	0.012%
AbbVie	4.7	5/14/45	520,000	649,501	0.022%
AbbVie			26,364	2,969,641	0.102%
Abcam, ADR			6,909	131,547	0.005%
ACADIA Pharmaceuticals			3,692	90,048	0.003%
Acceleron Pharma			4,805	602,979	0.021%
Accolade			4,543	246,730	0.009%
Adani Electricity Mumbai	3.95	2/12/30	950,000	950,456	0.033%
Adaptive Biotechnologies			4,134	168,915	0.006%
ADT			52,446	565,892	0.020%
Advanced Micro Devices			38,976	3,661,016	0.126%
Advantage Solutions			12,345	133,203	0.005%
Advantage Solutions			3,886	9,676	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	159,025	0.005%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	413,749	0.014%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	311,995	0.011%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	265,000	309,635	0.011%
AES			11,152	1,186,879	0.041%
AES			45,491	1,185,950	0.041%
Agilent Technologies			36,723	5,428,027	0.187%
Agios Pharmaceuticals			5,579	307,459	0.011%
Aia	3.9	4/6/28	665,000	746,030	0.026%
AIA Group			100,200	1,243,039	0.043%
Air Lease			7,523	314,010	0.011%
Air Liquide			13,927	2,442,100	0.084%
Aker BP	2.88	1/15/26	150,000	157,432	0.005%
Akzo Nobel			20,508	2,539,319	0.088%
Alcon			12,127	850,558	0.029%
Alexandria Real Estate Equities	3.95	1/15/28	595,000	671,229	0.023%
Alexandria Real Estate Equities	4.7	7/1/30	85,000	100,915	0.003%
Alexandria Real Estate, REIT			5,778	1,051,249	0.036%
Alibaba Group Holding, ADR			20,445	4,636,517	0.160%
Alignment Healthcare			5,301	123,884	0.004%
Alignment Healthcare			15,246	338,484	0.012%
Align Technology			1,049	640,939	0.022%
Allogene therapeutics			2,566	66,921	0.002%
Alphabet Class A			2,854	6,968,869	0.241%
Alphabet Class C			29,649	74,309,882	2.565%
Altimeter Growth			16,605	204,242	0.007%
Altus Group			3,100	143,671	0.005%
Amadeus IT			14,788	1,042,504	0.036%
Amazon.com			15,218	52,352,355	1.807%
Amcor			106,935	1,217,932	0.042%
Amedisys			3,722	911,629	0.031%
Ameren			4,685	374,987	0.013%
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	413,445	0.014%
American Campus Communities Operating Partnership	2.85	2/1/30	615,000	631,378	0.022%
American Campus Communities Operating Partnership	3.3	7/15/26	170,000	182,808	0.006%
American Campus Communities, REIT			13,999	654,033	0.023%
American International Group			223,855	10,655,498	0.368%
American Tower	1.6	4/15/26	185,000	186,608	0.006%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	160,000	167,605	0.006%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	345,000	347,776	0.012%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	255,000	254,265	0.009%
Analog Devices			31,479	5,419,425	0.187%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	165,298	165,857	0.006%

Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	249,106	251,546	0.009%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	388,936	391,984	0.014%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	68,850	69,665	0.002%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	221,167	223,285	0.008%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	126,178	127,045	0.004%
Anglo American Capital	4.13	9/27/22	200,000	208,318	0.007%
Anthem			21,788	8,318,658	0.287%
Antofagasta			105,296	2,093,898	0.072%
Apellis Pharmaceuticals			3,748	236,874	0.008%
Apollo Global Management			29,410	1,829,302	0.063%
Apple			164,302	22,502,802	0.777%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	600,463	615,432	0.021%
Applied Materials			90,199	12,844,338	0.443%
Aptiv			3,160	497,163	0.017%
APT Pipelines	4.25	7/15/27	210,000	237,112	0.008%
Arcutis Biotherapeutics			1,758	47,976	0.002%
Ares LVII CLO	1.5	10/25/31	470,000	470,282	0.016%
Argenx, ADR			3,737	1,125,099	0.039%
Arrow Electronics	4	4/1/25	395,000	428,476	0.015%
Arvinas			1,044	80,388	0.003%
Asahi Kasei			176,500	1,939,944	0.067%
Ascendis Pharma, ADR			5,563	731,813	0.025%
Ashford Hospitality Trust 2018-ASHF	1.32	4/15/35	345,000	344,338	0.012%
Ashtead			40,299	2,995,356	0.103%
ASML Holding			10,878	7,514,958	0.259%
ASML Holding			8,049	5,556,379	0.192%
ASOS			42,077	2,891,675	0.100%
Assurant			6,570	1,026,103	0.035%
Astellas Pharma			271,800	4,736,567	0.163%
AstraZeneca	3	5/28/51	235,000	242,052	0.008%
AstraZeneca, ADR			136,621	8,183,598	0.282%
Astrazeneca Finance	1.75	5/28/28	295,000	294,847	0.010%
Astrazeneca Finance	2.25	5/28/31	95,000	95,860	0.003%
Atea Pharmaceuticals			1,818	39,051	0.001%
Atlantic Capital Bancshares			9,806	249,661	0.009%
Atlassian			5,391	1,384,732	0.048%
Atricure			7,157	567,765	0.020%
AT&T	2.55	12/1/33	1,145,000	1,131,266	0.039%
AT&T	2.25	2/1/32	970,000	950,107	0.033%
AT&T	4.3	2/15/30	215,000	247,968	0.009%
AT&T	2.3	6/1/27	320,000	330,308	0.011%
AT&T	2.75	6/1/31	340,000	352,079	0.012%
Ausgrid Finance Pty	3.85	5/1/23	245,000	255,714	0.009%
Ausgrid Finance Pty	4.35	8/1/28	385,000	433,448	0.015%
Austin Fairmont Hotel Trust 2019-FAIR	1.32	9/15/32	190,000	190,000	0.007%
Austin Fairmont Hotel Trust 2019-FAIR	1.87	9/15/32	230,000	229,134	0.008%
Australia & New Zealand Banking			85,039	1,794,996	0.062%
Autoliv			14,857	1,462,535	0.050%
Automatic Data Processing			321	63,757	0.002%
AutoZone			1,240	1,850,353	0.064%
Avanos Medical			11,867	431,603	0.015%
Avery Dennison			14,166	2,978,260	0.103%
Avidity Biosciences			1,944	48,036	0.002%
Aviva			302,751	1,699,631	0.059%
Avolon Holdings Funding	4.25	4/15/26	95,000	102,579	0.004%
Avolon Holdings Funding	4.38	5/1/26	240,000	261,000	0.009%
Avolon Holdings Funding	3.95	7/1/24	675,000	719,719	0.025%
AXA			177,930	4,518,060	0.156%
Axis Capital Holdings			14,377	704,617	0.024%
Axonics			2,352	149,140	0.005%
AZZ			15,213	787,729	0.027%
Baidu	2.88	7/6/22	610,000	623,283	0.022%
Baidu	3.88	9/29/23	420,000	446,719	0.015%
Ballyrock CLO 15	1.23	4/15/34	495,000	494,705	0.017%
Bally s			2,387	129,161	0.004%
Banco Santander	3.49	5/28/30	200,000	216,113	0.007%
Bank of America	3.25	10/21/27	1,885,000	2,036,643	0.070%
Bank of America	3.3	1/11/23	1,000,000	1,043,688	0.036%
Bank of America	3.42	12/20/28	70,000	76,168	0.003%
Bank of America	2.5	2/13/31	750,000	764,381	0.026%
Bank of America	3.56	4/23/27	190,000	208,083	0.007%
Bank of America	2.59	4/29/31	445,000	458,845	0.016%

Bank of America	4.27	7/23/29	715,000	820,894	0.028%
Bank of America	1.9	7/23/31	1,100,000	1,068,716	0.037%
Bank of America			399,476	16,470,395	0.568%
BankUnited			25,982	1,109,172	0.038%
Barclays	3.93	5/7/25	380,000	408,636	0.014%
Barclays	2.85	5/7/26	515,000	543,153	0.019%
Barings CLO Ltd 2013-I	0.99	1/20/28	254,263	254,356	0.009%
Barings CLO Ltd 2016-II	1.27	7/20/28	326,083	326,145	0.011%
Barry Callebaut			620	1,440,927	0.050%
BASF			27,317	2,156,398	0.074%
BAT Capital	3.56	8/15/27	1,025,000	1,095,840	0.038%
BAT International Finance	1.67	3/25/26	135,000	135,020	0.005%
Bausch Health			56,094	1,644,676	0.057%
Bayer			48,719	2,961,883	0.102%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	153,231	154,825	0.005%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	33,147	33,625	0.001%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	195,000	189,156	0.007%
BBVA Bancomer SA/Texas	4.38	4/10/24	550,000	598,903	0.021%
Becton Dickinson And	3.73	12/15/24	300,000	326,440	0.011%
Becton Dickinson And	1.96	2/11/31	405,000	394,757	0.014%
Becton Dickinson And	2.82	5/20/30	250,000	261,551	0.009%
Becton Dickinson And	3.79	5/20/50	295,000	329,752	0.011%
Becton Dickinson And	3.7	6/6/27	820,000	908,426	0.031%
Becton Dickinson And	4.67	6/6/47	738,000	917,410	0.032%
Becton, Dickinson & Company			1,832	445,524	0.015%
Beijing Enterprises Holdings			181,000	642,168	0.022%
BellRing Brands			7,115	222,984	0.008%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	225,000	250,383	0.009%
Benefit Street Partners CLO XI	1.68	4/15/29	250,000	247,992	0.009%
Bhp			92,865	2,747,966	0.095%
Bhp			32,317	1,175,702	0.041%
Big Sky Growth Partners			15,110	150,949	0.005%
BJ's Restaurants			14,301	702,751	0.024%
Blackstone Hedge Fund Solutions			90,450	119,983,468	4.141%
Blueprint Medicines			5,844	514,038	0.018%
Bluescape Opportunities Acquisition			20,811	216,955	0.007%
Bnp Paribas	1.32	1/13/27	790,000	777,928	0.027%
BNP Paribas			44,011	2,762,115	0.095%
Boardwalk Pipelines	4.95	12/15/24	375,000	418,497	0.014%
Boardwalk Pipelines	3.4	2/15/31	300,000	317,259	0.011%
Boardwalk Pipelines	5.95	6/1/26	495,000	586,205	0.020%
Boardwalk Pipelines	4.45	7/15/27	85,000	95,782	0.003%
Booking Holdings	4.63	4/13/30	170,000	203,011	0.007%
Booking Holdings			1,451	3,174,919	0.110%
Booz Allen Hamilton			7,369	627,691	0.022%
Boral Finance Pty	3	11/1/22	60,000	61,312	0.002%
Boral Finance Pty	3.75	5/1/28	1,150,000	1,240,387	0.043%
Boston Beer			2,126	2,170,221	0.075%
Boston Properties	3.25	1/30/31	160,000	171,394	0.006%
Bright Health			4,107	70,476	0.002%
Bright Health			25,584	417,070	0.014%
Bright Horizons Family Solutions			5,283	777,182	0.027%
Brinks Company			6,541	502,610	0.017%
Brixmor Operating Partnership	3.85	2/1/25	170,000	184,440	0.006%
Brixmor Operating Partnership	3.9	3/15/27	335,000	367,721	0.013%
Brixmor Operating Partnership	4.13	5/15/29	715,000	800,975	0.028%
Brixmor Operating Partnership	3.65	6/15/24	307,000	330,453	0.011%
Brixmor Operating Partnership	4.05	7/1/30	120,000	134,121	0.005%
Broadcom			19,121	9,117,658	0.315%
Bruker			15,784	1,199,268	0.041%
Bunzl			34,579	1,143,916	0.039%
Burlington Stores			5,507	1,773,199	0.061%
BWX Technologies			3,808	221,321	0.008%
BX Commercial Mortgage Trust 2019-IMC	1.07	4/15/34	535,000	535,000	0.018%
Cable One			649	1,241,414	0.043%
Cactus			7,100	260,712	0.009%
California Water Service Group			6,765	375,728	0.013%
Cal-Maine Foods			12,495	452,444	0.016%
Camden Property Trust, REIT			22,363	2,966,899	0.102%
Cameron LNG	3.3	1/15/35	155,000	165,957	0.006%
Cameron LNG	3.7	1/15/39	115,000	126,520	0.004%
Cameron LNG	2.9	7/15/31	140,000	148,741	0.005%

Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	235,000	245,679	0.008%
Capital One Financial	3.75	3/9/27	345,000	383,322	0.013%
Capital One Financial	3.65	5/11/27	670,000	744,649	0.026%
Capital One Multi-Asset Execution Trust	0.73	5/15/28	320,000	316,930	0.011%
Capitol Federal Financial			19,098	224,974	0.008%
Capri Holdings			11,500	657,685	0.023%
Cardinal Health	4.5	11/15/44	80,000	91,649	0.003%
Cardinal Health	3.75	9/15/25	655,000	719,939	0.025%
Cardinal Health	4.9	9/15/45	85,000	101,730	0.004%
Carlyle Global Market Strategies CLO 2015-3	1.18	7/28/28	241,840	241,853	0.008%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	395,000	407,464	0.014%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	810,000	805,258	0.028%
Carvana			7,318	2,208,719	0.076%
Catalent			11,365	1,228,784	0.042%
Caterpillar			31,656	6,889,295	0.238%
Cavco Industries			1,384	307,511	0.011%
CBAM 2019-9	2.08	2/12/30	250,000	250,025	0.009%
Cboe Global Markets			9,419	1,121,332	0.039%
Celulosa Arauco Y Constitucion	4.2	1/29/30	650,000	705,448	0.024%
Centene			53,744	3,919,550	0.135%
Central Japan Railway			10,600	1,610,676	0.056%
Cerevel therapeutics Holdings			4,213	107,937	0.004%
Ceridian HCM Holding			10,060	964,955	0.033%
Certara			3,209	90,911	0.003%
Challenger Ltd/Australia			149,692	606,484	0.021%
Charles Schwab			171,726	12,503,370	0.432%
Charter Communications			909	655,798	0.023%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	90,000	124,494	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	580,000	557,266	0.019%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	645,000	710,271	0.025%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	115,000	131,637	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	335,000	379,160	0.013%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	770,000	786,694	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	25,000	31,778	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	140,000	166,537	0.006%
Chart Industries			2,510	367,263	0.013%
Cheniere Corpus Christi Holdings	3.7	11/15/29	365,000	400,599	0.014%
Cheniere Corpus Christi Holdings	5.13	6/30/27	110,000	128,109	0.004%
Chesapeake Utilities			6,051	728,117	0.025%
Chipotle Mexican Grill			2,104	3,261,915	0.113%
Chubb			21,692	3,447,726	0.119%
Chuy's Holdings			12,547	467,501	0.016%
CIFC Funding 2021-III	1.29	7/15/36	400,000	400,000	0.014%
Cigna	4.13	11/15/25	765,000	860,519	0.030%
Cigna	4.5	2/25/26	575,000	654,513	0.023%
Cigna	3.4	3/1/27	80,000	87,229	0.003%
Cigna	2.38	3/15/31	215,000	217,889	0.008%
Cigna			22,004	5,216,488	0.180%
CIM Trust 2019-INV3	3.5	8/25/49	109,945	111,788	0.004%
CIM Trust 2020-INV1	2.5	4/25/50	434,647	442,112	0.015%
Cinemark Holdings			14,900	327,055	0.011%
Cintas			1,602	611,964	0.021%
Citigroup	3.11	4/8/26	365,000	390,282	0.013%
Citigroup			19,521	1,381,111	0.048%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	380,000	405,598	0.014%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	225,000	239,955	0.008%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	405,000	444,406	0.015%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	275,000	282,497	0.010%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	1,000,000	1,028,366	0.035%
Citrix Systems			10,146	1,189,821	0.041%
Clarivate			42,929	1,181,835	0.041%
Clear Secure			30,135	1,145,130	0.040%
Close Brothers			30,797	645,431	0.022%
CMS Energy			4,257	251,504	0.009%
Cno Financial	5.25	5/30/25	152,000	172,330	0.006%
Cold Storage Trust 2020-ICE5	1.72	11/15/37	181,853	182,423	0.006%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	176,223	176,214	0.006%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	135,384	135,908	0.005%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	216,673	218,913	0.008%
Comcast	3.25	11/1/39	445,000	472,617	0.016%
Comcast			44,325	2,527,412	0.087%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	230,000	250,894	0.009%

COMM 2015-LC21 Mortgage Trust	4.48	7/10/48	500,000	547,134	0.019%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	430,000	473,751	0.016%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	309,337	330,097	0.011%
Community Healthcare Trust, REIT			5,527	262,311	0.009%
Compass Group			102,879	2,167,446	0.075%
Computer Modelling			19,576	80,698	0.003%
Constellium			44,128	836,226	0.029%
Copart			2,189	288,576	0.010%
CoStar Group			25,890	2,144,210	0.074%
Country Garden Holdings	5.13	1/17/25	200,000	207,506	0.007%
Country Garden Holdings	6.15	9/17/25	400,000	439,466	0.015%
Coupang			10,766	450,234	0.016%
Coupa Software			6,030	1,580,523	0.055%
Covestro			23,332	1,508,612	0.052%
Crispr therapeutics			1,052	170,308	0.006%
Cross Country Healthcare			926	15,288	0.001%
CrossFirst Bankshares			16,302	224,153	0.008%
CrowdStrike Holdings			2,542	638,830	0.022%
Crown Castle Towers	3.66	5/15/25	725,000	766,761	0.026%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	230,000	247,026	0.009%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	270,000	284,372	0.010%
CSMC 2020-NET	2.26	8/15/37	210,000	216,797	0.007%
CSX			57,513	1,845,017	0.064%
CTS			18,092	672,299	0.023%
CubeSmart, REIT			13,923	644,913	0.022%
CVRx			3,465	97,020	0.003%
CVS Health	1.88	2/28/31	260,000	251,379	0.009%
CVS Health	5.05	3/25/48	695,000	899,848	0.031%
CVS Health	3.63	4/1/27	685,000	758,169	0.026%
CVS Health	4.25	4/1/50	365,000	431,973	0.015%
CVS Health	1.3	8/21/27	295,000	288,534	0.010%
CVS Health	2.7	8/21/40	115,000	110,718	0.004%
CyberAgent			123,200	2,638,584	0.091%
Daimler Finance North America	1.45	3/2/26	435,000	437,051	0.015%
Daimler Finance North America	2.45	3/2/31	160,000	164,027	0.006%
Danaher			58,578	15,719,992	0.543%
Danske Bank	5.38	1/12/24	510,000	564,575	0.019%
Danske Bank	3.24	12/20/25	205,000	218,099	0.008%
Danske Bank	3	9/20/22	200,000	200,770	0.007%
Datadog			7,080	736,886	0.025%
DBS Group			58,142	1,293,503	0.045%
DCC			20,026	1,640,424	0.057%
DC office Trust 2019-MTC	3.17	9/15/45	430,000	428,524	0.015%
Deephaven Residential Mortgage Trust 2021-2	1.21	4/25/66	191,106	190,927	0.007%
Deere			5,463	1,926,855	0.067%
Deliveroo			141,800	537,417	0.019%
Denny's			17,715	292,120	0.010%
Denso			23,400	1,595,681	0.055%
dentalcorp Holdings			16,419	218,019	0.008%
Dentsply Sirona			19,131	1,210,227	0.042%
Descartes Systems			17,121	1,184,088	0.041%
Devon Energy			148,494	4,334,540	0.150%
Diageo			62,556	2,998,217	0.103%
Diamondback Energy	3.25	12/1/26	430,000	459,025	0.016%
Diamondback Energy			11,786	1,106,588	0.038%
Dime Community Bancshares			11,412	383,671	0.013%
Direct Line Insurance			146,117	576,317	0.020%
Discover Financial Services	4.1	2/9/27	480,000	536,648	0.019%
Discover Financial Services	3.75	3/4/25	630,000	686,095	0.024%
DNB			179,353	3,908,859	0.135%
DocuSign			10,154	2,838,754	0.098%
Dollar General			15,334	3,318,124	0.115%
Dollar Tree			5,916	588,642	0.020%
Dominion Energy			18,646	1,371,786	0.047%
DoorDash			12,316	2,196,312	0.076%
DoubleVerify Holdings			1,854	78,498	0.003%
Doximity			2,303	134,035	0.005%
Dril-Quip			4,726	159,881	0.006%
DRIVEN BRANDS FUNDING	4.64	4/20/49	215,050	231,521	0.008%
DRIVEN BRANDS FUNDING	3.79	7/20/50	198,500	207,831	0.007%
Drive Shack			31,457	104,123	0.004%
Dr. Martens			49,454	304,242	0.011%

Dryden 86 CLO	1.84	7/17/30	905,000	905,615	0.031%
Dryden 86 CLO	1.26	7/17/34	390,000	390,000	0.013%
Duck Creek Technologies			1,627	70,791	0.002%
EastGroup Properties, REIT			8,071	1,327,276	0.046%
Eastman Chemical			8,573	1,000,898	0.035%
East West Bancorp			11,466	821,998	0.028%
Ecolab	4.8	3/24/30	30,000	36,666	0.001%
Edison International	4.95	4/15/25	25,000	27,681	0.001%
Elanco Animal Health			113,484	3,936,760	0.136%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	16,464	16,477	0.001%
Electric Power development			58,400	835,532	0.029%
Elekta			115,745	1,678,055	0.058%
Element Fleet Management			202,423	2,361,275	0.081%
Element Solutions			59,727	1,396,417	0.048%
Eli Lilly And			28,752	6,599,159	0.228%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	201,695	205,219	0.007%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	265,551	264,925	0.009%
Ellington Financial Mortgage Trust 2021-2	1.09	6/25/66	354,068	353,234	0.012%
Enanta Pharmaceuticals			575	25,306	0.001%
Encore Capital			10,849	514,134	0.018%
Enel Finance International	3.63	5/25/27	705,000	774,619	0.027%
Energy Transfer	5.88	1/15/24	255,000	282,413	0.010%
Energy Transfer	4.5	4/15/24	95,000	103,431	0.004%
Energy Transfer	4.2	4/15/27	245,000	271,031	0.009%
Energy Transfer	5.25	4/15/29	210,000	247,800	0.009%
Energy Transfer	6.25	4/15/49	95,000	125,163	0.004%
Energy Transfer	2.9	5/15/25	140,000	147,175	0.005%
Energy Transfer	3.75	5/15/30	535,000	581,144	0.020%
Energy Transfer	5	5/15/50	70,000	81,200	0.003%
Energy Transfer	5.5	6/1/27	280,000	328,650	0.011%
Energy Transfer	4.95	6/15/28	145,000	167,838	0.006%
Energy Transfer	6	6/15/48	520,000	658,450	0.023%
Enerpac Tool			28,032	746,212	0.026%
Engie			214,410	2,940,114	0.101%
Eni	4.75	9/12/28	450,000	527,508	0.018%
Entegris			13,691	1,683,582	0.058%
Equate Petrochemical BV	4.25	11/3/26	675,000	751,398	0.026%
Equifax			2,530	605,960	0.021%
Equinix, REIT			4,234	3,398,208	0.117%
Equinor			141,864	3,003,050	0.104%
Equitable Holdings	4.35	4/20/28	495,000	567,521	0.020%
Equitable Holdings			176,806	5,383,743	0.186%
Equity Bancshares			8,834	269,349	0.009%
Equity LifeStyle Properties, REIT			13,990	1,039,597	0.036%
ERO Copper			32,395	679,731	0.023%
Erste Group Bank			37,843	1,391,160	0.048%
ESCO Technologies			8,261	774,964	0.027%
Essent			13,112	589,384	0.020%
Essex Portfolio	3.38	4/15/26	405,000	439,150	0.015%
EssilorLuxottica			11,930	2,203,867	0.076%
Estee Lauder			557	177,171	0.006%
Etsy			5,390	1,109,478	0.038%
Euronet Worldwide			4,459	603,526	0.021%
Evergy			18,477	1,116,565	0.039%
Evotec			28,984	1,314,823	0.045%
Exact Sciences			545	67,749	0.002%
Expedia			1,877	307,284	0.011%
Facebook			105,476	36,675,060	1.266%
Falabella	4.38	1/27/25	900,000	969,858	0.033%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	567,902	560,887	0.019%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	279,970	278,711	0.010%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	479,001	479,001	0.017%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	241,386	237,347	0.008%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	485,066	488,210	0.017%
Fannie Mae Interest Strip	6.5	2/25/32	3,785	759	0.000%
Fannie Mae REMICS	4	6/25/44	76,007	76,997	0.003%
FB Financial			13,474	502,850	0.017%
Federal Home Loan Mortgage	7	10/1/25	91	96	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,048	2,299	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	5,907	6,616	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	49,214	54,335	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	66,892	74,397	0.003%

Federal Home Loan Mortgage	4	10/1/40	5,374	5,905	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,933	2,107	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	37,957	42,360	0.001%
Federal Home Loan Mortgage	4	10/1/41	69,887	76,508	0.003%
Federal Home Loan Mortgage	4.5	10/1/41	119,388	132,607	0.005%
Federal Home Loan Mortgage	3.5	10/1/42	128,428	138,830	0.005%
Federal Home Loan Mortgage	6.5	11/1/29	6,079	6,809	0.000%
Federal Home Loan Mortgage	4	11/1/40	2,692	2,943	0.000%
Federal Home Loan Mortgage	4	11/1/40	74,017	81,035	0.003%
Federal Home Loan Mortgage	3.5	11/1/42	257,419	277,909	0.010%
Federal Home Loan Mortgage	5	1/1/24	15,695	16,355	0.001%
Federal Home Loan Mortgage	2.21	1/1/37	12,948	13,016	0.000%
Federal Home Loan Mortgage	4	1/1/41	190,015	207,707	0.007%
Federal Home Loan Mortgage	6	12/1/33	36,796	43,668	0.002%
Federal Home Loan Mortgage	5	12/1/36	10,480	12,000	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	18,928	20,866	0.001%
Federal Home Loan Mortgage	4	12/1/40	857	936	0.000%
Federal Home Loan Mortgage	4	12/1/40	23,137	25,214	0.001%
Federal Home Loan Mortgage	4	12/1/41	60,877	66,648	0.002%
Federal Home Loan Mortgage	3	12/1/42	548,106	585,888	0.020%
Federal Home Loan Mortgage	2.13	2/1/35	29,267	30,533	0.001%
Federal Home Loan Mortgage	2.11	2/1/37	23,708	24,808	0.001%
Federal Home Loan Mortgage	4	2/1/41	152,581	167,067	0.006%
Federal Home Loan Mortgage	3	2/1/47	602,070	637,851	0.022%
Federal Home Loan Mortgage	6.5	3/1/32	2,048	2,294	0.000%
Federal Home Loan Mortgage	6	3/1/33	78,650	93,344	0.003%
Federal Home Loan Mortgage	3.5	3/1/44	89,219	96,304	0.003%
Federal Home Loan Mortgage	3.5	3/1/46	401,873	436,376	0.015%
Federal Home Loan Mortgage	6	4/1/24	186	209	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	177,601	186,676	0.006%
Federal Home Loan Mortgage	7	4/1/32	1,790	2,064	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	11,481	12,860	0.000%
Federal Home Loan Mortgage	5	4/1/40	5,562	6,375	0.000%
Federal Home Loan Mortgage	3	4/1/43	290,302	309,520	0.011%
Federal Home Loan Mortgage	3	4/1/43	238,676	254,065	0.009%
Federal Home Loan Mortgage	6.5	5/1/32	1,996	2,236	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	86,537	93,288	0.003%
Federal Home Loan Mortgage	7	6/1/32	1,712	1,777	0.000%
Federal Home Loan Mortgage	7	6/1/32	2,425	2,535	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	116,395	129,455	0.004%
Federal Home Loan Mortgage	5	7/1/25	28	29	0.000%
Federal Home Loan Mortgage	6.5	7/1/35	2,605	2,918	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	2,764	2,778	0.000%
Federal Home Loan Mortgage	5	7/1/40	35,837	41,072	0.001%
Federal Home Loan Mortgage	6	8/1/21	197	197	0.000%
Federal Home Loan Mortgage	6	8/1/22	1,888	1,916	0.000%
Federal Home Loan Mortgage	6	8/1/38	5,177	6,118	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	24,270	26,993	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	17,723	19,699	0.001%
Federal Home Loan Mortgage	5	8/1/40	54,315	61,356	0.002%
Federal Home Loan Mortgage	4	8/1/40	32,161	35,048	0.001%
Federal Home Loan Mortgage	5	8/1/40	45,874	52,235	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	315,855	340,511	0.012%
Federal Home Loan Mortgage	2.29	9/1/32	613	614	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	44,883	48,164	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	44,520	47,995	0.002%
Federal National Mortgage Assn.	4.5	10/1/26	2,968	3,113	0.000%
Federal National Mortgage Assn.	3	10/1/29	16,410	17,359	0.001%
Federal National Mortgage Assn.	5	10/1/33	6,230	7,105	0.000%
Federal National Mortgage Assn.	6	10/1/34	1,630	1,838	0.000%
Federal National Mortgage Assn.	5	10/1/35	26,889	30,776	0.001%
Federal National Mortgage Assn.	5	10/1/35	9,607	10,999	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	1,421	1,756	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	10,640	12,665	0.000%
Federal National Mortgage Assn.	6	10/1/38	58,354	69,249	0.002%
Federal National Mortgage Assn.	6	10/1/40	27,727	32,794	0.001%
Federal National Mortgage Assn.	4	10/1/41	199,361	217,143	0.007%
Federal National Mortgage Assn.	3	10/1/42	86,022	92,103	0.003%
Federal National Mortgage Assn.	3	10/1/42	69,575	74,887	0.003%
Federal National Mortgage Assn.	3	10/1/42	117,587	125,639	0.004%
Federal National Mortgage Assn.	3.5	10/1/42	126,060	136,035	0.005%
Federal National Mortgage Assn.	4	10/1/45	382,790	417,584	0.014%

Federal National Mortgage Assn.	3	10/1/46	43,918	45,967	0.002%
Federal National Mortgage Assn.	3	10/1/46	155,351	165,102	0.006%
Federal National Mortgage Assn.	3	10/1/46	259,160	274,886	0.009%
Federal National Mortgage Assn.	3	10/1/46	186,682	196,746	0.007%
Federal National Mortgage Assn.	4	10/1/47	100,993	108,423	0.004%
Federal National Mortgage Assn.	3.5	10/1/49	50,583	53,245	0.002%
Federal National Mortgage Assn.	8.5	11/1/21	1	1	0.000%
Federal National Mortgage Assn.	3	11/1/28	61,279	64,821	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	259,716	279,704	0.010%
Federal National Mortgage Assn.	3	11/1/33	95,881	102,225	0.004%
Federal National Mortgage Assn.	5	11/1/33	13,468	15,342	0.001%
Federal National Mortgage Assn.	3	11/1/34	66,590	70,928	0.002%
Federal National Mortgage Assn.	6	11/1/34	10,831	12,850	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	14,733	17,054	0.001%
Federal National Mortgage Assn.	6.5	11/1/34	5,782	6,474	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	13,236	15,396	0.001%
Federal National Mortgage Assn.	3	11/1/36	158,106	168,202	0.006%
Federal National Mortgage Assn.	3	11/1/36	97,547	103,504	0.004%
Federal National Mortgage Assn.	5.5	11/1/36	6,458	7,479	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	5,284	5,916	0.000%
Federal National Mortgage Assn.	6	11/1/38	10,886	12,902	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	13,252	14,725	0.001%
Federal National Mortgage Assn.	4	11/1/40	384,581	418,597	0.014%
Federal National Mortgage Assn.	4	11/1/40	157,315	171,904	0.006%
Federal National Mortgage Assn.	4	11/1/40	31,196	34,087	0.001%
Federal National Mortgage Assn.	4	11/1/41	65,311	71,481	0.002%
Federal National Mortgage Assn.	4	11/1/43	195,402	212,787	0.007%
Federal National Mortgage Assn.	5	11/1/44	30,481	34,428	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	151,765	163,231	0.006%
Federal National Mortgage Assn.	3	11/1/46	297,841	317,998	0.011%
Federal National Mortgage Assn.	3	11/1/46	182,997	194,031	0.007%
Federal National Mortgage Assn.	3	11/1/46	80,543	85,600	0.003%
Federal National Mortgage Assn.	3	11/1/46	136,213	144,766	0.005%
Federal National Mortgage Assn.	3	11/1/46	51,816	55,153	0.002%
Federal National Mortgage Assn.	3.5	11/1/46	43,369	46,417	0.002%
Federal National Mortgage Assn.	4.5	11/1/47	194,033	214,713	0.007%
Federal National Mortgage Assn.	2.5	11/1/50	697,120	721,705	0.025%
Federal National Mortgage Assn.	2.5	11/1/50	485,538	502,662	0.017%
Federal National Mortgage Assn.	2.5	11/1/50	493,614	511,023	0.018%
Federal National Mortgage Assn.	2.5	1/1/32	70,034	73,489	0.003%
Federal National Mortgage Assn.	5.5	1/1/35	2,655	3,076	0.000%
Federal National Mortgage Assn.	3	1/1/35	72,166	77,035	0.003%
Federal National Mortgage Assn.	3	1/1/35	149,331	158,491	0.005%
Federal National Mortgage Assn.	1.5	1/1/36	915,000	926,026	0.032%
Federal National Mortgage Assn.	2	1/1/36	703,948	727,996	0.025%
Federal National Mortgage Assn.	5.5	1/1/36	86,088	99,739	0.003%
Federal National Mortgage Assn.	5.5	1/1/36	21,277	24,650	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	8,161	9,454	0.000%
Federal National Mortgage Assn.	6	1/1/36	3,163	3,750	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	170,819	182,922	0.006%
Federal National Mortgage Assn.	6	1/1/37	679	805	0.000%
Federal National Mortgage Assn.	4.5	1/1/42	7,058	7,857	0.000%
Federal National Mortgage Assn.	3.5	1/1/43	17,115	18,470	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	194,454	209,843	0.007%
Federal National Mortgage Assn.	3	1/1/43	145,158	154,310	0.005%
Federal National Mortgage Assn.	2.5	1/1/44	4,675,000	4,835,338	0.167%
Federal National Mortgage Assn.	3.5	1/1/44	233,905	252,416	0.009%
Federal National Mortgage Assn.	4.5	1/1/44	72,527	80,465	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	172,793	187,506	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	70,868	76,476	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	85,062	91,958	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	115,785	125,086	0.004%
Federal National Mortgage Assn.	3.5	1/1/48	460,357	486,714	0.017%
Federal National Mortgage Assn.	2	1/1/50	6,590,000	6,653,841	0.230%
Federal National Mortgage Assn.	4	1/1/50	286,251	304,515	0.011%
Federal National Mortgage Assn.	4.5	1/1/50	32,095	34,663	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	12,893	15,221	0.001%
Federal National Mortgage Assn.	3	12/1/32	1,207,220	1,275,465	0.044%
Federal National Mortgage Assn.	5.5	12/1/34	15,231	17,635	0.001%
Federal National Mortgage Assn.	3	12/1/34	127,161	135,234	0.005%
Federal National Mortgage Assn.	5.5	12/1/35	46,204	53,367	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	20,311	23,521	0.001%



Federal National Mortgage Assn.	5	12/1/36	11,324	12,963	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	43,314	48,126	0.002%
Federal National Mortgage Assn.	4	12/1/40	110,651	121,661	0.004%
Federal National Mortgage Assn.	4	12/1/40	254,561	277,300	0.010%
Federal National Mortgage Assn.	3.5	12/1/41	11,330	12,369	0.000%
Federal National Mortgage Assn.	4	12/1/41	80,147	87,661	0.003%
Federal National Mortgage Assn.	3.5	12/1/44	81,572	88,026	0.003%
Federal National Mortgage Assn.	4.5	12/1/45	113,273	125,719	0.004%
Federal National Mortgage Assn.	3	12/1/46	108,370	114,023	0.004%
Federal National Mortgage Assn.	3	12/1/46	300,768	319,654	0.011%
Federal National Mortgage Assn.	3	12/1/46	192,377	205,016	0.007%
Federal National Mortgage Assn.	3	12/1/46	83,635	88,887	0.003%
Federal National Mortgage Assn.	5	12/1/47	59,424	67,227	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	23,916	25,295	0.001%
Federal National Mortgage Assn.	4	12/1/47	4,936	5,289	0.000%
Federal National Mortgage Assn.	3	12/1/49	88,088	92,693	0.003%
Federal National Mortgage Assn.	4	12/1/49	21,768	23,180	0.001%
Federal National Mortgage Assn.	3	12/1/50	83,685	89,103	0.003%
Federal National Mortgage Assn.	2.5	12/1/50	21,317	22,069	0.001%
Federal National Mortgage Assn.	2.5	12/1/50	518,464	536,749	0.019%
Federal National Mortgage Assn.	5	2/1/34	22,130	24,737	0.001%
Federal National Mortgage Assn.	6	2/1/34	15,911	18,749	0.001%
Federal National Mortgage Assn.	3	2/1/34	420,120	443,344	0.015%
Federal National Mortgage Assn.	3.5	2/1/35	18,812	20,259	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	3,214	3,722	0.000%
Federal National Mortgage Assn.	6	2/1/37	6,035	7,162	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	20,003	22,937	0.001%
Federal National Mortgage Assn.	5	2/1/38	9,283	10,610	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	70,678	81,885	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	20,983	24,311	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	50,611	56,239	0.002%
Federal National Mortgage Assn.	4.5	2/1/40	67,626	75,417	0.003%
Federal National Mortgage Assn.	4	2/1/41	60,663	66,400	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	6,258	6,899	0.000%
Federal National Mortgage Assn.	4	2/1/41	41,520	45,373	0.002%
Federal National Mortgage Assn.	4	2/1/41	34,496	37,673	0.001%
Federal National Mortgage Assn.	5	2/1/42	13,709	15,584	0.001%
Federal National Mortgage Assn.	3	2/1/43	227,737	242,063	0.008%
Federal National Mortgage Assn.	3	2/1/44	17,120	18,357	0.001%
Federal National Mortgage Assn.	4	2/1/47	33,850	36,544	0.001%
Federal National Mortgage Assn.	3.5	2/1/48	260,447	275,228	0.009%
Federal National Mortgage Assn.	3	2/1/49	250,800	264,588	0.009%
Federal National Mortgage Assn.	4	2/1/50	167,470	178,860	0.006%
Federal National Mortgage Assn.	6	3/1/33	46,836	54,168	0.002%
Federal National Mortgage Assn.	5	3/1/34	21,008	23,503	0.001%
Federal National Mortgage Assn.	3	3/1/35	191,281	203,036	0.007%
Federal National Mortgage Assn.	5	3/1/36	12,220	13,979	0.000%
Federal National Mortgage Assn.	5.5	3/1/36	15,213	17,619	0.001%
Federal National Mortgage Assn.	6	3/1/37	24,630	29,227	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	100,759	111,167	0.004%
Federal National Mortgage Assn.	3.5	3/1/43	396,195	427,550	0.015%
Federal National Mortgage Assn.	3.5	3/1/44	80,336	87,870	0.003%
Federal National Mortgage Assn.	3	3/1/44	429,721	458,501	0.016%
Federal National Mortgage Assn.	3	3/1/50	131,585	137,451	0.005%
Federal National Mortgage Assn.	3	3/1/50	349,262	369,270	0.013%
Federal National Mortgage Assn.	4.5	4/1/26	17,476	18,423	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	53,931	57,075	0.002%
Federal National Mortgage Assn.	7	4/1/32	1,796	2,068	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	10,670	12,361	0.000%
Federal National Mortgage Assn.	5	4/1/35	10,891	12,451	0.000%
Federal National Mortgage Assn.	5	4/1/35	8,734	9,952	0.000%
Federal National Mortgage Assn.	6	4/1/36	205	244	0.000%
Federal National Mortgage Assn.	6	4/1/40	34,014	40,262	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	77,264	86,091	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	17,477	18,974	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	19,034	20,416	0.001%
Federal National Mortgage Assn.	3	4/1/43	112,529	119,348	0.004%
Federal National Mortgage Assn.	3.5	4/1/43	84,205	91,416	0.003%
Federal National Mortgage Assn.	4	4/1/44	197,504	216,092	0.007%
Federal National Mortgage Assn.	3.5	4/1/45	108,457	115,697	0.004%
Federal National Mortgage Assn.	3	4/1/47	262,122	274,958	0.009%
Federal National Mortgage Assn.	3	4/1/47	200,433	211,216	0.007%

Federal National Mortgage Assn.	4.5	4/1/48	103,701	111,268	0.004%
Federal National Mortgage Assn.	3	4/1/50	194,786	203,476	0.007%
Federal National Mortgage Assn.	3	4/1/50	7,646	8,116	0.000%
Federal National Mortgage Assn.	3	5/1/31	132,386	139,580	0.005%
Federal National Mortgage Assn.	2.5	5/1/32	405,187	426,499	0.015%
Federal National Mortgage Assn.	3.5	5/1/35	219,741	234,408	0.008%
Federal National Mortgage Assn.	2	5/1/36	770,265	797,607	0.028%
Federal National Mortgage Assn.	6	5/1/36	16,920	20,078	0.001%
Federal National Mortgage Assn.	6	5/1/37	1,193	1,416	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	34,342	39,961	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	24,611	28,572	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	20,871	24,678	0.001%
Federal National Mortgage Assn.	5	5/1/40	28,319	32,432	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	129,144	143,410	0.005%
Federal National Mortgage Assn.	6	5/1/42	28,155	33,286	0.001%
Federal National Mortgage Assn.	4	5/1/42	198,066	216,546	0.007%
Federal National Mortgage Assn.	5	5/1/42	26,538	30,363	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	266,067	288,356	0.010%
Federal National Mortgage Assn.	3	5/1/43	63,494	67,271	0.002%
Federal National Mortgage Assn.	3.5	5/1/46	92,983	100,331	0.003%
Federal National Mortgage Assn.	4.5	5/1/47	165,093	183,099	0.006%
Federal National Mortgage Assn.	4.5	5/1/48	70,453	77,959	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	71,027	76,823	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	115,080	124,610	0.004%
Federal National Mortgage Assn.	3	6/1/33	3,750	3,887	0.000%
Federal National Mortgage Assn.	5	6/1/35	18,063	20,649	0.001%
Federal National Mortgage Assn.	5	6/1/35	5,074	5,797	0.000%
Federal National Mortgage Assn.	5	6/1/35	27,508	31,420	0.001%
Federal National Mortgage Assn.	6	6/1/36	378	448	0.000%
Federal National Mortgage Assn.	2	6/1/36	285,000	295,140	0.010%
Federal National Mortgage Assn.	6.5	6/1/39	7,026	8,118	0.000%
Federal National Mortgage Assn.	3	6/1/41	129,309	134,974	0.005%
Federal National Mortgage Assn.	5	6/1/41	10,836	12,344	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	34,966	37,507	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	65,542	70,728	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	51,587	56,247	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	14,950	16,230	0.001%
Federal National Mortgage Assn.	4	6/1/45	488,100	530,396	0.018%
Federal National Mortgage Assn.	3	6/1/47	105,500	112,718	0.004%
Federal National Mortgage Assn.	4	6/1/48	160,722	171,557	0.006%
Federal National Mortgage Assn.	3	6/1/50	101,536	106,070	0.004%
Federal National Mortgage Assn.	2.5	6/1/51	234,980	243,755	0.008%
Federal National Mortgage Assn.	6.5	7/1/32	37,750	44,487	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	43,256	48,926	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	11,048	12,657	0.000%
Federal National Mortgage Assn.	5	7/1/33	12,255	13,951	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	80,938	93,675	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	54,127	62,706	0.002%
Federal National Mortgage Assn.	5	7/1/37	2,457	2,793	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	11,312	12,481	0.000%
Federal National Mortgage Assn.	5	7/1/42	63,815	72,545	0.003%
Federal National Mortgage Assn.	3.5	7/1/42	40,621	43,572	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	133,696	145,773	0.005%
Federal National Mortgage Assn.	3.5	7/1/43	31,451	33,844	0.001%
Federal National Mortgage Assn.	3	7/1/43	17,309	18,457	0.001%
Federal National Mortgage Assn.	3	7/1/50	213,269	226,081	0.008%
Federal National Mortgage Assn.	3.5	7/1/50	162,238	171,713	0.006%
Federal National Mortgage Assn.	2.5	7/1/51	484,908	503,017	0.017%
Federal National Mortgage Assn.	6.5	8/1/23	34	38	0.000%
Federal National Mortgage Assn.	3	8/1/27	42,982	45,367	0.002%
Federal National Mortgage Assn.	7	8/1/31	2,800	3,296	0.000%
Federal National Mortgage Assn.	5	8/1/34	16,489	18,804	0.001%
Federal National Mortgage Assn.	5	8/1/35	104,808	119,921	0.004%
Federal National Mortgage Assn.	2.34	8/1/36	17,401	17,788	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	235	273	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	8,248	9,555	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	3,269	3,788	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	7,507	8,578	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	6,841	7,738	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	8,995	10,421	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	19,901	23,232	0.001%
Federal National Mortgage Assn.	6	8/1/38	27,200	31,952	0.001%

Federal National Mortgage Assn.	4.5	8/1/39	16,465	18,293	0.001%
Federal National Mortgage Assn.	4	8/1/42	96,220	105,569	0.004%
Federal National Mortgage Assn.	3.5	8/1/42	97,354	104,680	0.004%
Federal National Mortgage Assn.	3.5	8/1/43	24,191	26,216	0.001%
Federal National Mortgage Assn.	3	8/1/43	70,088	75,164	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	29,536	31,612	0.001%
Federal National Mortgage Assn.	5	8/1/45	10,460	11,956	0.000%
Federal National Mortgage Assn.	3.5	8/1/47	129,362	139,570	0.005%
Federal National Mortgage Assn.	4	8/1/47	70,064	74,873	0.003%
Federal National Mortgage Assn.	4.5	8/1/48	58,490	62,758	0.002%
Federal National Mortgage Assn.	4.5	8/1/48	46,056	49,638	0.002%
Federal National Mortgage Assn.	3.5	8/1/49	16,571	17,442	0.001%
Federal National Mortgage Assn.	3	8/1/49	128,337	136,900	0.005%
Federal National Mortgage Assn.	5	9/1/23	2,397	2,497	0.000%
Federal National Mortgage Assn.	7	9/1/30	113	126	0.000%
Federal National Mortgage Assn.	5	9/1/35	43,103	49,147	0.002%
Federal National Mortgage Assn.	6.5	9/1/37	6,207	7,131	0.000%
Federal National Mortgage Assn.	6	9/1/38	68,190	80,782	0.003%
Federal National Mortgage Assn.	5.5	9/1/38	54,157	62,211	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	22,859	25,401	0.001%
Federal National Mortgage Assn.	6	9/1/39	21,794	25,744	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	8,270	9,015	0.000%
Federal National Mortgage Assn.	4	9/1/41	112,078	122,339	0.004%
Federal National Mortgage Assn.	5.5	9/1/41	99,953	115,624	0.004%
Federal National Mortgage Assn.	4.5	9/1/42	53,008	58,924	0.002%
Federal National Mortgage Assn.	3.5	9/1/42	129,648	139,908	0.005%
Federal National Mortgage Assn.	3	9/1/43	84,962	90,971	0.003%
Federal National Mortgage Assn.	3.5	9/1/43	166,531	181,077	0.006%
Federal National Mortgage Assn.	4	9/1/45	23,988	26,029	0.001%
Federal National Mortgage Assn.	4	9/1/46	19,148	20,743	0.001%
Federal National Mortgage Assn.	3	9/1/46	563,909	599,273	0.021%
Federal National Mortgage Assn.	3	9/1/49	146,864	156,663	0.005%
Federal National Mortgage Assn.	3.5	9/1/49	239,365	251,947	0.009%
Federal Signal			11,003	442,651	0.015%
FedEx			13,329	3,976,441	0.137%
Fidelity National Information Services			17,896	2,535,326	0.088%
Fiesta Restaurant			30,219	405,841	0.014%
Figs			1,186	59,419	0.002%
First Bancshares			10,441	390,807	0.013%
First Industrial Realty, REIT			6,778	354,015	0.012%
FirstKey Mortgage Trust 2014-1	3.93	11/25/44	112,555	113,432	0.004%
FirstService			10,003	1,713,114	0.059%
Fiserv			64,775	6,923,800	0.239%
Five9			6,879	1,261,540	0.044%
Five Below			1,100	212,597	0.007%
Five Star Bancorp			2,132	51,488	0.002%
Flagship Communities REIT			4,150	73,455	0.003%
Flagstar Mortgage Trust 2020-1INV	0.94	3/25/50	121,689	121,694	0.004%
Flagstar Mortgage Trust 2021-3INV	2.5	6/25/51	404,000	408,906	0.014%
Flywire			1,738	63,854	0.002%
FNMA 30 YR TBA JUL	4.5	1/1/35	1,220,000	1,312,453	0.045%
FNMA 30 YR TBA JUL	4	1/1/41	850,000	905,117	0.031%
FNMA 30 YR TBA JUL	3	1/1/43	1,165,000	1,214,353	0.042%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	175,000	175,133	0.006%
Fortinet			9,402	2,239,462	0.077%
Fortive			19,925	1,389,570	0.048%
Franco-Nevada			2,616	379,632	0.013%
Freddie Mac REMICS	4.5	5/25/50	277,479	45,146	0.002%
Freddie Mac STACR Remic Trust 2020-DNA2	0.84	2/25/50	48,521	48,521	0.002%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	420,000	426,283	0.015%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	86,206	86,206	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	113,005	113,093	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	108,091	108,125	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.44	3/25/29	10,607	10,607	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	464,696	480,871	0.017%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	364,998	363,563	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	262,639	262,956	0.009%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	605,000	655,664	0.023%
FREMF 2018-K733 Mortgage Trust	3.98	2/25/51	555,000	611,492	0.021%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	195,000	221,514	0.008%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	280,000	308,136	0.011%
FREMF K-100 Mortgage Trust	3.61	11/25/52	600,000	647,336	0.022%

Fresenius			49,966	2,607,721	0.090%
G1 therapeutics			3,596	78,896	0.003%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	103,799	105,333	0.004%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	104,562	106,677	0.004%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	22,554	22,579	0.001%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	125,091	127,269	0.004%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	384,399	388,463	0.013%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	194,611	198,112	0.007%
GE			1,476,001	19,866,973	0.686%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	875,000	954,714	0.033%
Generac Holdings			2,689	1,116,338	0.039%
General Electric	5.55	1/5/26	320,000	378,761	0.013%
General Motors			62,146	3,677,179	0.127%
General Motors Financial	4	10/6/26	175,000	193,168	0.007%
General Motors Financial	5.1	1/17/24	435,000	478,982	0.017%
General Motors Financial	4.35	4/9/25	170,000	187,641	0.006%
General Motors Financial	4.3	7/13/25	385,000	425,537	0.015%
Generation Bio			10,684	287,400	0.010%
Genius Sports			5,100	95,727	0.003%
Gentherm			7,526	534,722	0.018%
Gibraltar Industries			11,383	868,637	0.030%
GlaxoSmithKline, ADR			58,077	2,312,626	0.080%
Global Blood Therapeutics			10,488	367,290	0.013%
Global Payments			43,194	8,100,603	0.280%
GLP Capital LP / GLP Financing II	3.35	9/1/24	100,000	105,951	0.004%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	185,000	186,443	0.006%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	320,000	324,835	0.011%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	200,000	201,490	0.007%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	170,000	170,181	0.006%
Goldman Sachs	3.5	11/16/26	280,000	303,239	0.010%
Goldman Sachs	2.62	4/22/32	3,465,000	3,548,288	0.122%
Goldman Sachs	0.54	9/10/27	410,000	408,798	0.014%
Goldman Sachs			28,690	10,888,716	0.376%
Golub Capital Partners CLO 39B	1.34	10/20/28	307,739	307,808	0.011%
Government National Mortgage Assn.	6.5	10/15/27	806	898	0.000%
Government National Mortgage Assn.	5	10/15/39	15,259	17,485	0.001%
Government National Mortgage Assn.	8	10/20/25	149	161	0.000%
Government National Mortgage Assn.	5.5	10/20/32	5,444	6,218	0.000%
Government National Mortgage Assn.	5	10/20/39	13,593	15,465	0.001%
Government National Mortgage Assn.	4.5	10/20/40	36,598	40,475	0.001%
Government National Mortgage Assn.	5	10/20/40	62,152	70,385	0.002%
Government National Mortgage Assn.	3.5	10/20/44	22,485	24,157	0.001%
Government National Mortgage Assn.	3	10/20/46	233,704	245,603	0.008%
Government National Mortgage Assn.	5	10/20/47	18,784	20,525	0.001%
Government National Mortgage Assn.	5.5	10/20/48	13,743	15,150	0.001%
Government National Mortgage Assn.	3	10/20/49	154,922	159,198	0.005%
Government National Mortgage Assn.	4	10/20/50	840,001	889,365	0.031%
Government National Mortgage Assn.	4.5	11/20/39	14,520	16,058	0.001%
Government National Mortgage Assn.	5	11/20/39	58,109	65,800	0.002%
Government National Mortgage Assn.	3.5	11/20/42	4,370	4,653	0.000%
Government National Mortgage Assn.	4	11/20/42	8,599	9,382	0.000%
Government National Mortgage Assn.	4	11/20/47	62,978	67,267	0.002%
Government National Mortgage Assn.	5	11/20/47	87,778	96,076	0.003%
Government National Mortgage Assn.	5.5	11/20/48	59,985	66,126	0.002%
Government National Mortgage Assn.	3.5	1/1/42	1,280,000	1,343,675	0.046%
Government National Mortgage Assn.	2.5	1/1/43	4,672,000	4,834,790	0.167%
Government National Mortgage Assn.	3	1/1/43	1,375,000	1,434,646	0.050%
Government National Mortgage Assn.	7.5	1/15/30	3,269	3,318	0.000%
Government National Mortgage Assn.	5.5	1/20/36	82,536	96,802	0.003%
Government National Mortgage Assn.	4.5	1/20/41	148,733	166,673	0.006%
Government National Mortgage Assn.	3.5	1/20/46	13,849	14,879	0.001%
Government National Mortgage Assn.	4.5	1/20/47	22,120	24,224	0.001%
Government National Mortgage Assn.	5	1/20/48	168,066	183,564	0.006%
Government National Mortgage Assn.	4	1/20/48	21,027	22,823	0.001%
Government National Mortgage Assn.	5.5	1/20/49	56,870	62,640	0.002%
Government National Mortgage Assn.	3	1/20/50	107,925	110,904	0.004%
Government National Mortgage Assn.	5	12/15/39	28,965	33,511	0.001%
Government National Mortgage Assn.	6	12/20/37	774	906	0.000%
Government National Mortgage Assn.	6	12/20/38	199,872	233,817	0.008%
Government National Mortgage Assn.	3.5	12/20/45	140,758	150,575	0.005%
Government National Mortgage Assn.	3.5	12/20/47	418,568	442,668	0.015%
Government National Mortgage Assn.	5	12/20/47	88,272	96,445	0.003%

Government National Mortgage Assn.	5.5	12/20/48	213,629	235,498	0.008%
Government National Mortgage Assn.	6.5	2/15/29	1,911	2,130	0.000%
Government National Mortgage Assn.	5	2/15/40	37,017	42,845	0.001%
Government National Mortgage Assn.	5	2/15/40	37,017	42,845	0.001%
Government National Mortgage Assn.	3.5	2/15/45	43,228	46,279	0.002%
Government National Mortgage Assn.	5.5	2/20/35	7,095	8,116	0.000%
Government National Mortgage Assn.	4	2/20/41	10,822	11,861	0.000%
Government National Mortgage Assn.	3.5	2/20/43	587,849	630,552	0.022%
Government National Mortgage Assn.	4	2/20/44	253,779	275,633	0.010%
Government National Mortgage Assn.	3.5	2/20/45	56,024	60,192	0.002%
Government National Mortgage Assn.	3.5	2/20/46	283,478	304,531	0.011%
Government National Mortgage Assn.	3.5	2/20/48	115,476	123,915	0.004%
Government National Mortgage Assn.	3.5	2/20/48	262,881	281,410	0.010%
Government National Mortgage Assn.	5.5	3/20/34	4,456	5,214	0.000%
Government National Mortgage Assn.	4.5	3/20/41	27,680	30,612	0.001%
Government National Mortgage Assn.	5	3/20/41	10,772	12,198	0.000%
Government National Mortgage Assn.	3.5	3/20/43	153,663	164,787	0.006%
Government National Mortgage Assn.	5.5	3/20/48	57,482	63,464	0.002%
Government National Mortgage Assn.	5.5	3/20/49	63,522	70,146	0.002%
Government National Mortgage Assn.	6	4/15/36	541	643	0.000%
Government National Mortgage Assn.	3.5	4/20/45	10,649	11,441	0.000%
Government National Mortgage Assn.	3.5	4/20/46	213,390	226,554	0.008%
Government National Mortgage Assn.	4	4/20/47	173,073	185,115	0.006%
Government National Mortgage Assn.	5.5	4/20/48	40,577	44,731	0.002%
Government National Mortgage Assn.	3.5	4/20/48	170,943	183,462	0.006%
Government National Mortgage Assn.	3	4/20/51	1,062,044	1,113,098	0.038%
Government National Mortgage Assn.	4.5	5/20/40	79,659	88,097	0.003%
Government National Mortgage Assn.	5	5/20/40	35,048	39,688	0.001%
Government National Mortgage Assn.	3.5	5/20/45	15,675	16,844	0.001%
Government National Mortgage Assn.	3.5	5/20/45	38,864	41,425	0.001%
Government National Mortgage Assn.	3	5/20/46	84,152	88,960	0.003%
Government National Mortgage Assn.	3.5	5/20/46	168,934	180,053	0.006%
Government National Mortgage Assn.	3.5	5/20/46	18,841	20,247	0.001%
Government National Mortgage Assn.	3.5	5/20/46	9,140	9,741	0.000%
Government National Mortgage Assn.	3	5/20/46	13,095	14,018	0.000%
Government National Mortgage Assn.	4	5/20/47	217,424	232,711	0.008%
Government National Mortgage Assn.	5.5	5/20/48	184,396	203,273	0.007%
Government National Mortgage Assn.	5	5/20/48	17,825	19,625	0.001%
Government National Mortgage Assn.	5	6/15/40	13,798	15,921	0.001%
Government National Mortgage Assn.	3.5	6/20/43	75,606	81,175	0.003%
Government National Mortgage Assn.	3.5	6/20/43	263,695	283,293	0.010%
Government National Mortgage Assn.	5.5	6/20/44	94,518	110,859	0.004%
Government National Mortgage Assn.	3	6/20/45	257,940	273,404	0.009%
Government National Mortgage Assn.	3.5	6/20/46	79,132	84,202	0.003%
Government National Mortgage Assn.	3	6/20/46	85,691	90,982	0.003%
Government National Mortgage Assn.	5	6/20/47	60,876	66,767	0.002%
Government National Mortgage Assn.	5	6/20/48	57,795	63,752	0.002%
Government National Mortgage Assn.	3	7/15/43	36,016	37,884	0.001%
Government National Mortgage Assn.	5	7/20/39	16,976	18,898	0.001%
Government National Mortgage Assn.	4	7/20/42	131,119	143,693	0.005%
Government National Mortgage Assn.	3	7/20/46	49,375	52,106	0.002%
Government National Mortgage Assn.	3.5	7/20/46	33,519	35,673	0.001%
Government National Mortgage Assn.	3	7/20/46	517,154	545,428	0.019%
Government National Mortgage Assn.	3	7/20/46	38,403	41,214	0.001%
Government National Mortgage Assn.	3	7/20/46	115,488	123,070	0.004%
Government National Mortgage Assn.	3	7/20/46	25,128	26,901	0.001%
Government National Mortgage Assn.	5	7/20/47	38,000	41,674	0.001%
Government National Mortgage Assn.	3.5	7/20/47	84,905	89,981	0.003%
Government National Mortgage Assn.	3	7/20/50	514,030	528,260	0.018%
Government National Mortgage Assn.	8	8/15/24	69	70	0.000%
Government National Mortgage Assn.	6	8/20/34	68,966	80,714	0.003%
Government National Mortgage Assn.	5	8/20/40	54,992	62,272	0.002%
Government National Mortgage Assn.	5	8/20/41	68,862	78,001	0.003%
Government National Mortgage Assn.	4	8/20/42	63,872	69,999	0.002%
Government National Mortgage Assn.	3	8/20/46	36,882	39,414	0.001%
Government National Mortgage Assn.	3	8/20/46	53,131	56,898	0.002%
Government National Mortgage Assn.	3	8/20/46	51,411	55,167	0.002%
Government National Mortgage Assn.	5	9/15/39	17,888	20,644	0.001%
Government National Mortgage Assn.	3	9/15/42	7,951	8,444	0.000%
Government National Mortgage Assn.	3	9/15/42	179,821	191,646	0.007%
Government National Mortgage Assn.	4.5	9/15/45	64,540	72,749	0.003%
Government National Mortgage Assn.	7	9/20/27	1,252	1,406	0.000%

Government National Mortgage Assn.	5.5	9/20/34	1,811	2,124	0.000%
Government National Mortgage Assn.	4.5	9/20/40	106,625	117,941	0.004%
Government National Mortgage Assn.	4	9/20/42	10,120	11,090	0.000%
Government National Mortgage Assn.	4.5	9/20/46	71,336	78,883	0.003%
Government National Mortgage Assn.	3	9/20/46	26,184	27,979	0.001%
Government National Mortgage Assn.	3	9/20/46	30,756	32,941	0.001%
Government National Mortgage Assn.	3.5	9/20/47	30,504	32,278	0.001%
Government National Mortgage Assn.	4	9/20/47	349,430	372,632	0.013%
Government National Mortgage Assn.	5.5	9/20/48	503	557	0.000%
Government National Mortgage Assn.	3	9/20/49	23,896	24,555	0.001%
Government National Mortgage Association	3	11/20/47	70,127	72,827	0.003%
Government National Mortgage Association	4.5	12/20/39	7,408	175	0.000%
Government National Mortgage Association	3	12/20/47	78,986	80,903	0.003%
Government National Mortgage Association	4	2/20/43	66,184	9,577	0.000%
Government National Mortgage Association	4	5/20/37	107,157	3,230	0.000%
Government National Mortgage Association	3.5	5/20/43	164,750	26,045	0.001%
Graco			9,432	714,002	0.025%
Gray Oak Pipeline	2.6	10/15/25	115,000	118,121	0.004%
Gray Oak Pipeline	3.45	10/15/27	45,000	47,322	0.002%
Gray Oak Pipeline	2	9/15/23	35,000	35,698	0.001%
Great Portland Estates			163,485	1,602,757	0.055%
Great Wolf Trust 2019-WOLF	1.11	12/15/36	370,000	370,229	0.013%
Great Wolf Trust 2019-WOLF	1.71	12/15/36	335,000	334,998	0.012%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	180,398	182,694	0.006%
GS Mortgage-Backed Securities Trust	1.67	7/25/44	14,556	14,679	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	2.99	10/25/50	299,137	303,806	0.010%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	365,000	367,738	0.013%
GS Mortgage Securities Corp Trust 2019-SOHO	1.37	6/15/36	635,000	633,793	0.022%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	305,000	326,957	0.011%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	775,000	843,697	0.029%
Halliburton			29,712	686,941	0.024%
Hamamatsu Photonics KK			30,100	1,813,200	0.063%
Hanger			23,464	593,170	0.020%
Hanover Insurance Group			5,136	696,647	0.024%
Hardee s Funding	4.96	6/20/48	452,213	479,494	0.017%
Hardee s Funding	2.87	6/20/51	200,000	200,000	0.007%
Hartford Financial Services			68,791	4,262,978	0.147%
Hasbro	3.55	11/19/26	195,000	213,512	0.007%
Haynes International			7,959	281,589	0.010%
HCA Healthcare			44,146	9,126,744	0.315%
Healthcare Realty Trust	3.63	1/15/28	440,000	480,801	0.017%
Healthcare Realty Trust	2.05	3/15/31	150,000	145,566	0.005%
Healthpeak Properties	2.88	1/15/31	55,000	57,635	0.002%
Healthpeak Properties	3.25	7/15/26	55,000	59,509	0.002%
Healthpeak Properties	3.5	7/15/29	60,000	66,229	0.002%
Heathrow Funding	4.88	7/15/21	695,000	695,979	0.024%
Helios Technologies			7,732	603,483	0.021%
Heritage Commerce			32,087	357,128	0.012%
Heritage-Crystal Clean			10,495	311,492	0.011%
Heritage Financial Corp.			9,857	246,622	0.009%
Highwoods Realty	3.05	2/15/30	560,000	586,571	0.020%
Highwoods Realty	4.13	3/15/28	430,000	481,703	0.017%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	30,914	31,650	0.001%
Hilton Worldwide Holdings			37,310	4,500,332	0.155%
Home Bancshares			25,274	623,762	0.022%
Home Depot			11,627	3,707,734	0.128%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	263,539	265,281	0.009%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	218,857	220,160	0.008%
Homology Medicines			6,088	44,260	0.002%
Honda Motor			29,700	955,248	0.033%
Honeywell International			27,656	6,066,344	0.209%
Housing Development Finance			45,678	1,525,928	0.053%
HSBC Holdings	1.65	4/18/26	205,000	207,574	0.007%
HSBC Holdings	3.9	5/25/26	565,000	627,314	0.022%
HSBC Holdings	2.1	6/4/26	435,000	446,541	0.015%
Hubbell			17,283	3,229,156	0.111%
Humana	4.88	4/1/30	365,000	439,160	0.015%
Humana			1,003	444,048	0.015%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	711,384	719,119	0.025%
Huron Consulting Group			3,300	162,195	0.006%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	330,000	327,763	0.011%
Hyundai Capital America	1.8	10/15/25	195,000	197,409	0.007%

Hyundai Capital America	2.38	2/10/23	385,000	395,059	0.014%
IAC/InterActiveCorp			5,580	860,269	0.030%
ICU Medical			2,397	493,303	0.017%
IdaCorp			6,122	596,895	0.021%
IGM Biosciences			2,763	229,882	0.008%
IGO			457,455	2,610,794	0.090%
Incyte			10,291	865,782	0.030%
Infinera			6,200	63,240	0.002%
Ingersoll-Rand			21,684	1,058,396	0.037%
Ing Groep	1.75	4/1/27	200,000	201,744	0.007%
ING Groep			271,756	3,607,385	0.125%
Innovage Holding			2,281	48,608	0.002%
Insmed			24,636	701,141	0.024%
Intellia Therapeutics			3,046	493,178	0.017%
Intercontinental Exchange	2.1	6/15/30	1,100,000	1,090,110	0.038%
Intercontinental Exchange	1.85	9/15/32	1,045,000	988,954	0.034%
Intercontinental Exchange	2.65	9/15/40	120,000	115,004	0.004%
International Flavors & Fragrances			13,673	2,042,746	0.071%
International Paper			156,051	9,567,487	0.330%
Intesa Sanpaolo			474,261	1,311,967	0.045%
InTown Hotel Portfolio Trust 2018-STAY	1.02	1/15/33	230,000	230,595	0.008%
Intuit			26,149	12,817,455	0.442%
Intuitive Surgical			8,127	7,473,914	0.258%
Investors Bancorp			26,995	384,949	0.013%
iovance Biotherapeutics			1,958	50,947	0.002%
Ipsen			11,416	1,187,917	0.041%
iRhythm Technologies			1,930	128,056	0.004%
Jack in the Box Funding	3.98	8/25/49	441,663	451,909	0.016%
Jacobs Engineering Group			39,577	5,280,363	0.182%
JBG SMITH Properties, REIT			18,581	585,487	0.020%
JD.com, ADR			2,954	235,759	0.008%
John Bean Technologies			7,489	1,068,081	0.037%
Johnson Matthey			62,099	2,643,941	0.091%
JPMorgan Chase	2.74	10/15/30	320,000	333,998	0.012%
JPMorgan Chase	1.95	2/4/32	1,195,000	1,158,388	0.040%
JPMorgan Chase	1.58	4/22/27	1,810,000	1,813,280	0.063%
JPMorgan Chase	2.52	4/22/31	425,000	433,954	0.015%
JPMorgan Chase	2.96	5/13/31	1,620,000	1,696,859	0.059%
JPMorgan Chase	2.18	6/1/28	510,000	522,000	0.018%
JPMorgan Chase			31,857	4,955,038	0.171%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	152,755	0.005%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	299,364	305,298	0.011%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	196,696	200,506	0.007%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	170,175	173,261	0.006%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	156,904	160,396	0.006%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	180,246	184,234	0.006%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	81,930	83,503	0.003%
Karuna therapeutics			1,002	114,218	0.004%
Kering			2,385	2,089,779	0.072%
Keysight Technologies	4.6	4/6/27	90,000	104,563	0.004%
Kingfisher			571,254	2,883,174	0.100%
Kion			26,361	2,814,315	0.097%
Kirin Holdings			49,700	969,937	0.033%
KKR Acquisition Holdings I			23,527	236,211	0.008%
KKR CLO 29	1.64	1/15/32	515,000	514,111	0.018%
KLA			10,465	3,392,858	0.117%
Knight-Swift Transportation Holdings			9,921	451,009	0.016%
Knorr-Bremse			10,534	1,212,006	0.042%
Kodiak Sciences			8,018	745,674	0.026%
Koninklijke Philips			88,683	4,401,708	0.152%
Kookmin Bank	4.5	2/1/29	500,000	571,787	0.020%
Kratos Defense & Security Solutions			21,099	601,111	0.021%
KT			38,415	1,084,175	0.037%
Landstar System			2,487	392,996	0.014%
Largan Precision			8,000	889,534	0.031%
Las Vegas Sands	3.5	8/18/26	170,000	180,506	0.006%
Las Vegas Sands	3.2	8/8/24	105,000	110,201	0.004%
Lattice Semiconductor			32,025	1,799,165	0.062%
Legalzoom.com			980	37,093	0.001%
Legrand			16,554	1,754,448	0.061%
Liberty Oilfield Services			38,747	548,658	0.019%
Linde			33,559	9,701,907	0.335%

Littelfuse			2,669	680,035	0.023%
Live Nation Entertainment			10,831	948,687	0.033%
Live Oak Bancshares			12,382	730,538	0.025%
Lloyds Banking Group			3,028,190	1,958,805	0.068%
LM Ericsson			274,754	3,454,731	0.119%
Loews			10,299	562,840	0.019%
Longfor Group Holdings	3.95	9/16/29	550,000	593,931	0.020%
L'Oreal			8,736	3,901,444	0.135%
Lowe's			2,979	577,837	0.020%
LSEGA Financing	2	4/6/28	810,000	819,421	0.028%
LSEGA Financing	2.5	4/6/31	285,000	292,027	0.010%
LSEGA Financing	3.2	4/6/41	200,000	209,420	0.007%
lululemon athletica			9,529	3,477,799	0.120%
Macquarie Group			15,261	1,788,001	0.062%
Madison Park Funding XXXIII	1.51	10/15/32	740,000	742,288	0.026%
Madison Park Funding XXXVII	1.48	7/15/32	270,000	270,082	0.009%
Magna International			40,028	3,708,194	0.128%
Magnetite XVIII	1.24	11/15/28	400,000	400,001	0.014%
Magnetite XXV	1.8	1/25/32	255,000	255,435	0.009%
Magnolia Oil & Gas			46,543	727,467	0.025%
Manhattan Associates			2,952	427,568	0.015%
Marel HF			25,567	179,275	0.006%
Marriott			25,460	3,475,799	0.120%
Marsh & McLennan	2.25	11/15/30	140,000	141,502	0.005%
Marsh & McLennan			21,680	3,049,942	0.105%
Martin Marietta Materials			2,840	999,140	0.034%
Marvell Technology			48,595	2,834,546	0.098%
MasterCard			26,471	9,664,297	0.334%
Match			29,230	4,713,338	0.163%
Matson			9,405	601,920	0.021%
Maxim Integrated Products			5,304	558,829	0.019%
McDonald's			6,472	1,494,967	0.052%
Medtronic			54,716	6,791,897	0.234%
Meggitt			386,948	2,471,825	0.085%
MeiraGTx Holdings			3,303	51,197	0.002%
Melrose Industries			1,110,397	2,390,156	0.082%
Meridian Bancorp			15,575	318,665	0.011%
Meritor			20,689	484,536	0.017%
Mesa Laboratories			709	192,260	0.007%
MetLife			110,409	6,607,979	0.228%
MGE Energy			3,196	237,910	0.008%
MGM Resorts International			28,908	1,232,926	0.043%
Microchip Technology			18,378	2,751,922	0.095%
Micron Technology	4.19	2/15/27	425,000	478,125	0.017%
Micron Technology	5.33	2/6/29	180,000	217,350	0.008%
Microsoft			218,034	59,065,411	2.039%
Middlesex Water			4,885	399,251	0.014%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	620,000	682,775	0.024%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	29,443	29,598	0.001%
Minerals Technologies			7,558	594,588	0.021%
Mitsubishi Corporation			52,400	1,431,372	0.049%
Mitsubishi Electric			208,500	3,026,844	0.104%
Mitsubishi HC Capital			152,500	817,781	0.028%
Mitsubishi UFJ Financial			279,000	1,502,766	0.052%
Mitsui Fudosan			118,800	2,747,092	0.095%
ModivCare			3,637	618,545	0.021%
Molina Healthcare			6,788	1,717,771	0.059%
Moncler			35,432	2,401,863	0.083%
MongoDB			6,407	2,316,259	0.080%
Monolithic Power Systems			143	53,403	0.002%
Monro			10,363	658,154	0.023%
Monte Rosa therapeutics			1,637	37,160	0.001%
Morgan Stanley	4.43	1/23/30	150,000	175,289	0.006%
Morgan Stanley	3.22	4/22/42	110,000	116,550	0.004%
Morgan Stanley	1.93	4/28/32	770,000	747,741	0.026%
Morgan Stanley	1.59	5/4/27	2,565,000	2,572,854	0.089%
Morgan Stanley	4	7/23/25	765,000	851,920	0.029%
Morgan Stanley			220,119	20,182,711	0.697%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	225,000	238,605	0.008%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	136,554	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	320,000	352,039	0.012%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	55,000	59,966	0.002%



Morphic Holding			507	29,097	0.001%
MSA Safety			2,827	468,095	0.016%
MSCI			1,170	623,704	0.022%
Mueller Water Products			33,116	477,533	0.016%
Munich Re			15,997	4,384,150	0.151%
Murata Manufacturing			31,100	2,369,039	0.082%
National Bank of Canada			46,199	3,457,471	0.119%
National Cinemedia			34,519	175,011	0.006%
National Grid			174,029	2,213,592	0.076%
National Instruments			16,584	701,172	0.024%
Natwest	3.88	9/12/23	395,000	421,787	0.015%
NAVER			6,003	2,227,526	0.077%
Navient Private Education Loan Trust 2017	2.88	12/16/58	80,863	82,032	0.003%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	459,743	468,601	0.016%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	350,000	355,238	0.012%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	311,373	315,998	0.011%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	141,446	142,865	0.005%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	134,225	134,783	0.005%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	219,701	221,162	0.008%
Navistar Financial dealer Note Master Trust	2.24	7/25/25	205,000	207,259	0.007%
NBN	2.63	5/5/31	315,000	322,674	0.011%
nCino			7,834	469,413	0.016%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	196,576	196,072	0.007%
Nestle			88,480	11,028,774	0.381%
Netflix	4.63	5/15/29	500,000	740,110	0.026%
Netflix			15,632	8,256,979	0.285%
Neuberger Berman CLO XVI-S	1.24	4/15/34	480,000	478,838	0.017%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	915,000	914,736	0.032%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	455,000	455,922	0.016%
Neuberger Berman Loan Advisers Clo 43	1.28	6/18/35	290,000	290,000	0.010%
Nevro			3,162	524,228	0.018%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	404,143	408,864	0.014%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	219,481	221,736	0.008%
Next			18,455	2,008,527	0.069%
NextEra Energy			61,309	4,492,724	0.155%
Nextera Energy Partners			6,419	490,155	0.017%
NexTier Oilfield Solutions			62,060	295,406	0.010%
Nike			17,465	2,698,168	0.093%
Nippon Telegraph & Telephone			220,500	5,765,014	0.199%
NiSource	1.7	2/15/31	245,000	231,223	0.008%
NiSource	3.6	5/1/30	275,000	304,433	0.011%
Nomad Foods			17,010	480,873	0.017%
Norfolk Southern			23,009	6,106,819	0.211%
Northern Star Resources			64,059	470,457	0.016%
NorthWestern			5,700	343,254	0.012%
Novanta			8,667	1,167,965	0.040%
Novartis			57,717	5,265,325	0.182%
NRG Energy	4.45	6/15/29	205,000	226,013	0.008%
NTT Data			192,000	2,997,276	0.103%
NTT Finance	1.59	4/3/28	475,000	472,190	0.016%
NTT Finance	2.07	4/3/31	200,000	202,399	0.007%
Nurix therapeutics			2,327	61,735	0.002%
NuVasive			4,741	321,345	0.011%
NVIDIA			9,247	7,398,525	0.255%
NXP BV / NXP Funding	5.35	3/1/26	170,000	197,501	0.007%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	35,000	36,926	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	75,000	80,344	0.003%
NXP Semiconductors			42,240	8,689,613	0.300%
Oak Street Health			1,431	83,814	0.003%
OBX 2019-EXP2 Trust	4	6/25/59	165,202	171,387	0.006%
OBX 2019-EXP3 Trust	3.5	10/25/59	124,766	127,137	0.004%
OBX 2020-EXP1 Trust	3.5	2/25/60	339,787	349,437	0.012%
OBX 2020-EXP1 Trust	0.84	2/25/60	126,927	127,030	0.004%
OBX 2020-EXP2 Trust	3	5/25/60	426,651	435,042	0.015%
Occidental Petroleum	2.9	8/15/24	1,085,000	1,109,413	0.038%
OCP CLO 2014-7	1.84	7/20/29	370,000	370,036	0.013%
OCP CLO 2020-19	1.94	7/20/31	400,000	400,189	0.014%
Octagon Investment Partners 29	1.36	1/24/33	660,000	660,660	0.023%
OHA Credit Funding 3	1.32	7/2/35	800,000	800,000	0.028%
Olink Holding, ADR			5,304	182,564	0.006%
Ollies Bargain Outlet Holdings			12,722	1,070,302	0.037%
Omron			16,100	1,274,748	0.044%

ONE Gas			11,261	834,665	0.029%
Option Care Health			11,336	247,918	0.009%
Oracle	2.3	3/25/28	235,000	240,955	0.008%
Orchard therapeutics, ADR			8,591	37,714	0.001%
Origin Bancorp			11,946	507,227	0.018%
Otsuka Holdings			45,100	1,872,643	0.065%
Outset Medical			2,377	118,802	0.004%
OZLM VII	1.2	7/17/29	458,178	458,207	0.016%
OZLM VIII	1.36	10/17/29	391,915	391,921	0.014%
Pacific Gas & Electric	2.5	2/1/31	440,000	410,478	0.014%
Pacific Gas & Electric	4.55	7/1/30	1,025,000	1,094,708	0.038%
Pacific Gas & Electric	2.1	8/1/27	305,000	296,130	0.010%
Pacific Gas & Electric	3.3	8/1/40	365,000	330,754	0.011%
Pacific Premier Bancorp			14,647	619,422	0.021%
Packaging Corporation of America			38,628	5,231,004	0.181%
Palmer Square CLO	1.26	7/15/34	450,000	449,859	0.016%
Palmer Square CLO 2020-2	1.88	7/15/31	390,000	390,126	0.013%
Panasonic			145,400	1,674,212	0.058%
Papa John's International			12,043	1,257,771	0.043%
Parsons			5,468	215,220	0.007%
PAR Technology			11,684	817,179	0.028%
Paycom Software			2,713	986,094	0.034%
PayPal Holdings			44,009	12,827,743	0.443%
Pennant			6,460	264,214	0.009%
PennyMac Financial Services			13,448	830,011	0.029%
Penumbra			1,523	417,393	0.014%
PerkinElmer	3.3	9/15/29	165,000	178,443	0.006%
Perrigo Finance Unlimited	3.9	12/15/24	310,000	333,287	0.012%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	440,061	0.015%
Persimmon			49,409	2,023,972	0.070%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13	5/15/27	550,000	597,163	0.021%
Petco Health & Wellness			9,037	202,519	0.007%
PGT Innovations			15,678	364,200	0.013%
PICC Property & Casualty			1,548,000	1,354,077	0.047%
Pinduoduo, ADR			1,097	139,341	0.005%
Ping An Insurance			116,500	1,138,834	0.039%
Pinnacle Financial Partners			14,571	1,286,474	0.044%
Pinterest			55,014	4,343,355	0.150%
PNC Financial Services Group			5,054	964,101	0.033%
Pola Orbis Holdings			20,100	529,995	0.018%
Popular			5,755	431,913	0.015%
Poshmark			1,944	92,807	0.003%
Post Holdings			7,225	783,696	0.027%
Post Holdings Partnering			9,926	103,131	0.004%
PPG Industries			25,596	4,345,433	0.150%
PRA Group			11,129	428,133	0.015%
Privia Health			3,702	164,258	0.006%
Professional Holding			6,150	110,823	0.004%
PROG Holdings			13,288	639,551	0.022%
Prologis	1.25	10/15/30	140,000	131,376	0.005%
Prologis, REIT			83,276	9,953,980	0.344%
Prosperity Bancshares			3,432	246,418	0.009%
Prothena			11,483	590,341	0.020%
Prysmian			58,454	2,097,684	0.072%
PS Business Parks, REIT			6,065	898,105	0.031%
PTC Therapeutics			1,700	71,859	0.002%
Public Service Enterprise			22,999	1,373,960	0.047%
Pulmonx			1,045	46,105	0.002%
QNB Finance	2.75	2/12/27	600,000	629,365	0.022%
Quaker Chemical			2,768	656,542	0.023%
Qualcomm			27,885	3,985,603	0.138%
Quanterix			2,062	120,957	0.004%
Quidel			6,443	825,477	0.028%
Radius Health			27,787	506,835	0.017%
Ranpak Holdings			5,782	144,723	0.005%
RAPT therapeutics			6,143	195,286	0.007%
RealReal			16,300	322,088	0.011%
Reata Pharmaceuticals			2,927	414,258	0.014%
Recruit Holdings			50,300	2,466,652	0.085%
Red Robin Gourmet Burgers			9,550	316,201	0.011%
REESE PARK CLO	1.5	10/15/32	445,000	445,284	0.015%
Regency Centers	3.6	2/1/27	300,000	330,968	0.011%

Regency Centers	3.7	6/15/30	95,000	105,355	0.004%
REI - SECURITY LENDING COLLATERAL			1,114,303	11,143,028	0.385%
Reliance Industries	3.67	11/30/27	925,000	1,012,310	0.035%
Renesas Electronics			92,700	1,000,452	0.035%
Rentokil Initial			85,753	587,338	0.020%
Repare therapeutics			4,400	137,192	0.005%
Repay Holdings			9,805	235,712	0.008%
Replimune			2,840	109,113	0.004%
Republic Services			259	28,493	0.001%
Rexford Industrial Realty, REIT			13,324	758,802	0.026%
Reynolds American	4.45	6/12/25	360,000	398,573	0.014%
RH			926	628,754	0.022%
Rio Tinto			11,021	1,044,852	0.036%
ROBLOX			2,449	220,361	0.008%
Roche Holding			17,758	6,691,892	0.231%
Roku			2,225	1,021,831	0.035%
Roper Technologies			4,722	2,220,284	0.077%
Ross Stores	1.88	4/15/31	315,000	304,881	0.011%
Ross Stores			33,982	4,213,768	0.145%
Royal Dutch Shell, ADR			33,388	1,296,456	0.045%
Rush Enterprises			9,314	402,737	0.014%
Sabine Pass Liquefaction	5	3/15/27	910,000	1,051,050	0.036%
Sabine Pass Liquefaction	5.75	5/15/24	150,000	168,180	0.006%
Sabine Pass Liquefaction	4.5	5/15/30	70,000	80,588	0.003%
Sabine Pass Liquefaction	5.88	6/30/26	210,000	248,325	0.009%
Safran			11,167	1,549,789	0.053%
Saia			2,382	499,005	0.017%
Salesforce.com			44,137	10,781,345	0.372%
Sampo			67,333	3,096,278	0.107%
Samsonite International			349,200	714,055	0.025%
Samsung Electronics			75,501	5,404,826	0.187%
Sanderson Farms			3,590	674,812	0.023%
Sandy Spring Bancorp			9,755	430,488	0.015%
Sanofi			49,363	5,186,205	0.179%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	580,000	597,506	0.021%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	450,000	449,174	0.016%
Santander UK Group Holdings	1.53	8/21/26	930,000	931,890	0.032%
SAP			20,119	2,825,910	0.098%
Saudi Arabian Oil	3.5	4/16/29	550,000	596,717	0.021%
Saudi Electricity Global Sukuk Co 4	4.72	9/27/28	500,000	589,885	0.020%
SBA Tower Trust	3.87	10/8/24	760,000	794,566	0.027%
SBA Tower Trust	1.63	11/15/26	210,000	209,949	0.007%
SBA Tower Trust	2.84	1/15/25	390,000	411,154	0.014%
SBA Tower Trust	2.33	1/15/28	75,000	77,706	0.003%
SBA Tower Trust	3.45	3/15/23	50,000	52,283	0.002%
Scentre			441,139	902,712	0.031%
Schneider Electric			8,260	1,302,144	0.045%
Scholar Rock Holding			9,978	288,364	0.010%
Sea, ADR			33,852	9,295,759	0.321%
Seacoast Banking			17,425	595,064	0.021%
Seagen			2,511	396,437	0.014%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	26,137	26,159	0.001%
Seer			5,515	180,782	0.006%
Selective Insurance			14,038	1,139,184	0.039%
Selectquote			10,328	198,917	0.007%
Sempra Energy	3.4	2/1/28	685,000	752,929	0.026%
Sempra Energy			64,987	8,609,478	0.297%
Semtech			3,505	241,144	0.008%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	293,576	299,481	0.010%
Sequoia Mortgage Trust 2017-5	3.84	8/25/47	222,000	229,714	0.008%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	134,797	136,845	0.005%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	37,047	37,357	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	104,039	105,354	0.004%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	85,962	86,819	0.003%
ServiceNow			18,532	10,184,261	0.351%
Seven & i Holdings			66,500	3,185,406	0.110%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	112,368	112,860	0.004%
Sherwin-Williams			10,039	2,735,126	0.094%
Shoals Technologies			13,319	472,825	0.016%
Shopify			2,030	2,965,789	0.102%
Siemens			60,709	9,639,301	0.333%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	251,006	0.009%

Siemens Financieringsmaatschappij	2.15	3/11/31	510,000	513,284	0.018%
Siemens Healthineers			42,765	2,622,060	0.090%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	112,898	116,756	0.004%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	180,487	186,366	0.006%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	210,891	211,088	0.007%
Signature Bank			5,305	1,303,173	0.045%
Simon Property	3.3	1/15/26	600,000	649,990	0.022%
Simon Property	2.65	7/15/30	290,000	300,172	0.010%
SiteOne Landscape Supply			8,156	1,380,485	0.048%
SJW			7,166	453,608	0.016%
Skechers USA			11,600	578,028	0.020%
Skyline Champion			12,721	678,029	0.023%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	200,000	212,254	0.007%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	570,000	605,882	0.021%
Smb Private Education Loan Trust 2015	2.98	7/15/27	73,748	74,574	0.003%
Smb Private Education Loan Trust 2015	2.02	8/16/32	455,000	464,395	0.016%
Smb Private Education Loan Trust 2016	2.43	2/17/32	389,249	398,811	0.014%
Smb Private Education Loan Trust 2016	2.7	5/15/31	77,423	79,370	0.003%
Smb Private Education Loan Trust 2018	3.63	11/15/35	525,515	553,345	0.019%
Smb Private Education Loan Trust 2021	2.31	1/15/53	375,000	380,121	0.013%
Smb Private Education Loan Trust 2021	1.07	1/15/53	418,661	412,361	0.014%
SMC			1,500	887,392	0.031%
Snap Inc.			135,762	9,250,823	0.319%
Snowflake Computing			979	236,722	0.008%
SOFTBANK GROUP CORP			20,000	1,394,836	0.048%
Sony			28,100	2,724,780	0.094%
South32			505,401	1,108,337	0.038%
Southern	3.25	7/1/26	440,000	476,837	0.016%
Southern			10,919	548,059	0.019%
Southern Company			58,084	3,514,663	0.121%
South State			7,346	600,609	0.021%
Southwest Airlines			36,931	1,960,667	0.068%
Southwest Gas Holdings			12,832	849,350	0.029%
S&P Global			9,530	3,911,589	0.135%
Splunk			8,222	1,188,737	0.041%
Spotify Technology			7,305	2,013,185	0.069%
SPX			10,707	653,984	0.023%
Square			2,085	508,323	0.018%
SS&C Technologies Holdings			15,604	1,124,424	0.039%
STACR Trust 2018-DNA3	0.84	9/25/48	378	378	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	293,003	293,003	0.010%
Standard Chartered	4.64	4/1/31	320,000	374,268	0.013%
Standard Chartered			98,711	629,954	0.022%
Stanley Electric			44,000	1,271,215	0.044%
Starbucks			45,220	5,056,048	0.175%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	267,468	271,020	0.009%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	169,167	170,090	0.006%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	286,545	288,532	0.010%
State Auto Financial			4,243	72,640	0.003%
State Grid Overseas Investment 2016	2.75	5/4/22	1,060,000	1,076,378	0.037%
Stepstone			17,463	600,727	0.021%
Sterling Bancorp Inc/MI			17,977	81,795	0.003%
Steven Madden			3,700	161,912	0.006%
StoneCo			4,537	304,251	0.011%
Stoneridge			9,426	278,067	0.010%
Stora Enso			105,654	1,929,338	0.067%
Storebrand			244,528	2,216,082	0.076%
Stroeer SE & Co KGaA			13,640	1,092,686	0.038%
Stryker			34,405	8,936,011	0.308%
Sumitomo Corporation			116,200	1,558,061	0.054%
Sumitomo Mitsui Trust Holdings			32,997	1,052,611	0.036%
Sumitomo Rubber Industries			53,100	734,108	0.025%
Sun Country Airlines Holdings			3,764	139,306	0.005%
Sun Life Financial			65,644	3,384,934	0.117%
Suzuki Motor			34,200	1,449,382	0.050%
Svenska Handelsbanken			191,561	2,162,331	0.075%
Symphony CLO XVII	1.06	4/15/28	782,751	782,759	0.027%
Symphony CLO XX	1.83	1/16/32	670,000	670,553	0.023%
Symphony CLO XXIII	1.5	1/15/34	930,000	932,417	0.032%
Symphony CLO XXVI	1.19	4/20/33	270,000	269,730	0.009%
Synchrony Financial	4.38	3/19/24	120,000	130,665	0.005%
Synchrony Financial	4.25	8/15/24	85,000	92,966	0.003%

Synopsys			13,879	3,827,689	0.132%
Taiwan Semiconductor Manufacturing			370,759	7,985,419	0.276%
Taiwan Semiconductor Manufacturing, ADR			747	89,760	0.003%
Takeda Pharmaceutical, ADR			45,579	767,095	0.026%
TechnoPro Holdings			61,200	1,447,124	0.050%
TE Connectivity			6,239	843,575	0.029%
Telecom Italia			1,675,143	888,576	0.031%
Teledyne Technologies			3,172	1,328,529	0.046%
Teleflex			3,918	1,574,213	0.054%
Teleperformance			4,425	1,796,947	0.062%
Tencent Holdings			134,010	10,089,949	0.348%
Tengizchevroil Finance Co International	4	8/15/26	675,000	734,397	0.025%
Tetra Tech			2,389	291,554	0.010%
Texas Instruments			21,033	4,044,646	0.140%
TG Therapeutics			1,083	42,010	0.001%
Therapeutics MD			111,628	132,837	0.005%
Thermo Fisher Scientific			23,653	11,932,229	0.412%
Thermon Group Holdings			7,400	126,096	0.004%
The Travelers Companies			14,639	2,191,605	0.076%
THG			42,215	356,546	0.012%
THK			31,100	928,107	0.032%
thredUP			7,348	213,680	0.007%
TJX			67,002	4,517,275	0.156%
T-Mobile US			53,310	7,720,887	0.266%
T-Mobile USA	2.05	2/15/28	205,000	207,759	0.007%
T-Mobile USA	3.5	4/15/25	190,000	205,321	0.007%
T-Mobile USA	3.75	4/15/27	1,345,000	1,484,935	0.051%
Tokio Marine Holdings			52,200	2,404,346	0.083%
Tokyo Electron			5,600	2,421,353	0.084%
Toro			5,351	587,968	0.020%
Tosoh			18,500	318,992	0.011%
TotalEnergies			73,709	3,339,150	0.115%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	575,000	590,943	0.020%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	4,714	4,714	0.000%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	19,431	19,463	0.001%
Towd Point Mortgage Trust 2016-1	3	2/25/55	70,729	71,298	0.002%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	49,069	49,501	0.002%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	40,439	41,057	0.001%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	43,236	43,838	0.002%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	74,449	74,452	0.003%
Toyota Motor			57,100	4,991,345	0.172%
Transcontinental Gas Pipe Line	4	3/15/28	545,000	615,374	0.021%
Transcontinental Gas Pipe Line	4.6	3/15/48	495,000	601,304	0.021%
TransUnion			6,454	708,714	0.024%
Transurban Finance Co Pty	4.13	2/2/26	130,000	144,654	0.005%
Transurban Finance Co Pty	2.45	3/16/31	210,000	210,427	0.007%
Transurban Finance Co Pty	3.38	3/22/27	540,000	584,015	0.020%
TreeHouse Foods			15,622	695,491	0.024%
Trinity Acquisition	4.4	3/15/26	335,000	377,767	0.013%
Tri Pointe Homes			1,731	37,095	0.001%
TRP Dynamic Global Bd - I			11,896,044	118,246,678	4.081%
TRP Inflation Protected Bond - I			540	7,235	0.000%
TRP Inst Emerging Markets Bd - Inst			9,547,426	80,007,433	2.761%
TRP Inst Emerging Markets Eq - Inst			2,590,672	132,694,216	4.580%
TRP Inst Floating Rate - Inst			5,355,593	52,324,146	1.806%
TRP Institutional High Yield - Inst			9,067,202	80,698,098	2.785%
TRP International Bond (USD Hgd) - I			12,459,625	126,216,005	4.356%
TRP Limited Duration Infl Foc Bd - I			4,738,495	25,682,645	0.886%
TRP Real Assets - I			3,250,669	46,972,166	1.621%
TRP Treasury Reserve	0.03		162,629,995	162,629,995	5.613%
TRP US Treasury Long-Term Idx - I			4,499,164	51,560,416	1.780%
Turning Point therapeutics			3,446	268,857	0.009%
Twilio			2,620	1,032,699	0.036%
Ultragenyx Pharmaceutical			8,387	799,700	0.028%
Umicore			30,149	1,844,459	0.064%
Unilever			116,633	6,815,285	0.235%
Union Pacific			6,620	1,455,937	0.050%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	76,888	76,855	0.003%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	124,239	123,591	0.004%
Unitedhealth	2	5/15/30	945,000	951,200	0.033%
Unitedhealth	2.75	5/15/40	70,000	70,809	0.002%
UnitedHealth Group			33,399	13,374,296	0.462%

United Overseas Bank				118,300	2,278,150	0.079%
United Rentals				4,438	1,415,766	0.049%
UPS				25,570	5,317,793	0.184%
Upwork				26,888	1,567,302	0.054%
U.S. Physical Therapy				4,419	512,030	0.018%
U.S. Treasury Bonds	1.88	2/15/41		7,230,000	7,078,622	0.244%
U.S. Treasury Bonds	1.88	2/15/51		6,300,000	6,009,609	0.207%
U.S. Treasury Bonds	2.25	5/15/41		6,950,000	7,232,344	0.250%
U.S. Treasury Bonds	2.38	5/15/51		3,365,000	3,592,663	0.124%
U.S. Treasury Notes	0.13	1/15/24		5,620,000	5,586,631	0.193%
U.S. Treasury Notes	0.13	1/31/23		7,590,000	7,582,884	0.262%
U.S. Treasury Notes	0.13	2/15/24		8,535,000	8,480,323	0.293%
U.S. Treasury Notes	0.25	3/15/24		2,700,000	2,689,453	0.093%
U.S. Treasury Notes	0.75	3/31/26		5,510,000	5,485,033	0.189%
U.S. Treasury Notes	0.75	4/30/26		17,020,000	16,932,241	0.584%
U.S. Treasury Notes	0.13	5/15/23		4,130,000	4,121,611	0.142%
U.S. Treasury Notes	0.25	5/15/24		6,850,000	6,813,609	0.235%
U.S. Treasury Notes	0.75	5/31/26		13,340,000	13,262,878	0.458%
U.S. Treasury Notes	0.25	6/15/24		5,775,000	5,739,809	0.198%
U.S. Treasury Notes	0.13	6/30/23		10,425,000	10,398,938	0.359%
Utz Brands				24,287	529,214	0.018%
Vail Resorts				2,187	692,229	0.024%
Valero Energy	2.15	9/15/27		140,000	142,030	0.005%
Vanke Real Estate Hong Kong	5.35	3/11/24		900,000	987,590	0.034%
Veeva Systems				4,319	1,342,993	0.046%
Vereit Operating Partnership	3.4	1/15/28		75,000	81,503	0.003%
Vereit Operating Partnership	3.1	12/15/29		625,000	668,004	0.023%
Vereit Operating Partnership	2.85	12/15/32		375,000	390,573	0.013%
Vereit Operating Partnership	4.6	2/6/24		1,265,000	1,377,286	0.048%
Vereit Operating Partnership	4.88	6/1/26		105,000	120,907	0.004%
Vereit Operating Partnership	2.2	6/15/28		75,000	75,974	0.003%
Vereit Operating Partnership	3.95	8/15/27		399,000	447,581	0.015%
Verizon Communications	2.99	10/30/56		1,665,000	1,566,630	0.054%
Verizon Communications	4.75	11/1/41		235,000	294,193	0.010%
Verizon Communications	2.65	11/20/40		340,000	324,774	0.011%
Verizon Communications	1.75	1/20/31		415,000	396,788	0.014%
Verizon Communications	2.55	3/21/31		375,000	382,258	0.013%
Verizon Communications	2.1	3/22/28		240,000	244,130	0.008%
Verizon Communications	4.52	9/15/48		250,000	307,039	0.011%
Verizon Communications	4.33	9/21/28		665,000	771,801	0.027%
Vertex Pharmaceuticals				810	163,320	0.006%
Verus Securitization Trust 2019-3	3.04	7/25/59		206,623	208,911	0.007%
Verus Securitization Trust 2019-4	2.64	11/25/59		168,892	171,716	0.006%
Verus Securitization Trust 2019-INV2	3.12	7/25/59		443,415	451,181	0.016%
Verus Securitization Trust 2019-INV3	2.69	11/25/59		450,504	458,816	0.016%
Verus Securitization Trust 2020-1	2.72	1/25/60		327,681	331,454	0.011%
Verus Securitization Trust 2020-INV1	3.89	3/25/60		100,000	104,459	0.004%
Vimeo				9,165	449,085	0.015%
Visa				84,805	19,829,105	0.684%
Vista Point Securitization Trust 2020-1	1.76	3/25/65		161,951	163,471	0.006%
Vista Point Securitization Trust 2020-2	3.4	4/25/65		235,000	245,169	0.008%
Vistra Operations	3.55	7/15/24		705,000	743,775	0.026%
Vodafone	4.38	5/30/28		255,000	296,734	0.010%
Vodafone	5.25	5/30/48		885,000	1,164,149	0.040%
Vodafone, ADR				125,146	2,143,751	0.074%
Volkswagen Bank GmbH	2.5	7/31/26		300,000	395,289	0.014%
Volkswagen Group of America Finance	1.63	11/24/27		385,000	380,174	0.013%
Volkswagen Group of America Finance	2.85	9/26/24		410,000	432,945	0.015%
Volkswagen Group of America Finance	3.2	9/26/26		600,000	648,128	0.022%
Vulcan Materials				2,425	422,120	0.015%
Wal-Mart				19,259	2,715,904	0.094%
Walt Disney				43,509	7,647,577	0.264%
Wayfair				421	132,914	0.005%
Webster Financial				9,980	532,333	0.018%
Wec Energy				5,346	475,527	0.016%
Welcia Holdings				24,900	814,195	0.028%
Wellfleet CLO 2017-2A	1.25	10/20/29		490,000	489,511	0.017%
Wells Fargo	2.88	10/30/30		850,000	899,789	0.031%
Wells Fargo	2.57	2/11/31		2,545,000	2,626,997	0.091%
Wells Fargo	2.19	4/30/26		255,000	264,682	0.009%
Wells Fargo	2.39	6/2/28		1,860,000	1,923,469	0.066%
Wells Fargo	4.3	7/22/27		290,000	330,067	0.011%

Wells Fargo				299,726	13,574,591	0.469%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.35	6/15/48	825,000	884,001	0.031%	
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	95,000	101,386	0.003%	
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	739,270	0.026%	
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,277,336	0.044%	
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	200,000	219,099	0.008%	
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	570,000	579,537	0.020%	
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	304,786	320,723	0.011%	
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	745,000	749,423	0.026%	
Welltower, REIT			57,707	4,795,452	0.166%	
Western Alliance Bancorp			14,720	1,366,752	0.047%	
West Fraser Timber			4,873	349,829	0.012%	
Westlake Chemical	1.63	7/17/29	177,000	219,335	0.008%	
Westrock			189,759	10,098,974	0.349%	
Weyerhaeuser, REIT			8,203	282,347	0.010%	
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	430,000	465,003	0.016%	
Williams	3.9	1/15/25	150,000	163,791	0.006%	
Williams	4	9/15/25	111,000	122,933	0.004%	
Williams	5.1	9/15/45	365,000	452,188	0.016%	
Wilmar International			595,700	1,997,236	0.069%	
Woodside Finance	3.7	3/15/28	520,000	558,350	0.019%	
Woodside Finance	3.65	3/5/25	470,000	501,196	0.017%	
Woodside Finance	3.7	9/15/26	439,000	473,648	0.016%	
Workday			4,292	1,024,672	0.035%	
Workiva			4,642	516,794	0.018%	
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	420,000	458,431	0.016%	
Worley			185,830	1,662,763	0.057%	
WPP			183,093	2,475,027	0.085%	
WPP Finance 2010	3.75	9/19/24	660,000	718,650	0.025%	
Xencor			9,210	317,653	0.011%	
Xometry			1,363	119,113	0.004%	
Xometry			8,213	681,847	0.024%	
XP			10,681	465,158	0.016%	
Yili Holding Investment	1.63	11/19/25	1,155,000	1,153,081	0.040%	
Yum! Brands			66,311	7,627,754	0.263%	
Zalando			25,113	3,037,164	0.105%	
Zendesk			2,110	304,557	0.011%	
Zentaris Pharmaceuticals			3,137	166,888	0.006%	
Z Holdings			241,800	1,210,079	0.042%	
Zimmer Biomet Holdings			3,103	499,024	0.017%	
Zoetis			13,536	2,522,569	0.087%	
Zoom Video Communications			11,048	4,275,907	0.148%	
Zurich Insurance Group			5,770	2,317,610	0.080%	
Zynga			67,471	717,217	0.025%	
Miscellaneous Securities ‡				14,376,802		
<b>Total Investments in Securities</b>				<b>2,917,834,363</b>		

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

<b>Forwards Contracts</b>	<b>Currency Bought</b>	<b>Receive</b>	<b>Currency Sold</b>	<b>Deliver</b>	<b>Settlement</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
Barclays Bank PLC - Wholesale (SING)	USD	577,905	AUD	(745,000)	07/23/2021	19,126	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	204,264	AUD	(270,000)	07/23/2021	1,754	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	412,972	EUR	(345,000)	08/20/2021	3,466	0.000%
JP MORGAN CHASE BANK	USD	922,724	CAD	(1,145,000)	07/23/2021	(950)	0.000%
JP MORGAN CHASE BANK	GBP	1,150,000	USD	(1,620,316)	08/20/2021	(29,326)	-0.001%
JP MORGAN CHASE BANK	USD	1,332,020	GBP	(940,000)	08/20/2021	31,560	0.001%
JP MORGAN CHASE BANK	USD	242,732	GBP	(175,000)	08/20/2021	625	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	740,000	USD	(611,886)	07/23/2021	(14,927)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	415,150	CAD	(510,000)	07/23/2021	3,731	0.000%
CITIBANK N A	AUD	1,245,000	USD	(968,313)	07/23/2021	(34,514)	-0.001%
CITIBANK N A	AUD	1,310,000	USD	(1,023,079)	07/23/2021	(40,528)	-0.001%
CITIBANK N A	USD	715,774	AUD	(925,000)	07/23/2021	21,988	0.001%
CITIBANK N A	USD	282,182	AUD	(375,000)	07/23/2021	917	0.000%
CITIBANK N A	EUR	164,133	USD	(199,623)	08/20/2021	(4,801)	0.000%
CITIBANK N A	EUR	505,000	USD	(613,603)	08/20/2021	(14,181)	0.000%
CITIBANK N A	USD	419,514	GBP	(300,000)	08/20/2021	4,473	0.000%
CITIBANK N A	USD	604,973	GBP	(435,000)	08/20/2021	3,165	0.000%
Credit Suisse First Boston Inc (PAS)	USD	182,172	AUD	(240,000)	07/23/2021	2,163	0.000%
Credit Suisse First Boston Inc (PAS)	USD	204,171	NOK	(1,740,000)	07/23/2021	2,061	0.000%
DEUTSCHE BANK	USD	184,147	NOK	(1,565,000)	07/23/2021	2,363	0.000%
HSBC SECURITIES INC	CAD	888,750	USD	(709,405)	07/23/2021	7,551	0.000%
HSBC SECURITIES INC	USD	1,315,629	CAD	(1,590,000)	07/23/2021	32,973	0.001%
HSBC SECURITIES INC	USD	608,259	CAD	(750,000)	07/23/2021	3,232	0.000%
HSBC SECURITIES INC	USD	242,482	CAD	(300,000)	07/23/2021	471	0.000%

MORGAN STANLEY & COMPANY LLC	CAD	2,666,250	USD	(2,127,231)	07/23/2021	23,639	0.001%
MORGAN STANLEY & COMPANY LLC	EUR	164,133	USD	(199,576)	08/20/2021	(4,753)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	584,864	EUR	(490,000)	08/20/2021	3,247	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	161,684	USD	(196,645)	08/20/2021	(4,731)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	700,000	USD	(986,808)	08/20/2021	(18,379)	-0.001%
UBS SECURITIES LLC	NOK	8,055,000	USD	(971,751)	07/23/2021	(36,119)	-0.001%
UBS SECURITIES LLC	NOK	8,265,000	USD	(1,002,817)	07/23/2021	(42,792)	-0.001%
UBS SECURITIES LLC	USD	559,146	NOK	(4,615,000)	07/23/2021	23,089	0.001%
UBS SECURITIES LLC	USD	717,423	NOK	(6,000,000)	07/23/2021	20,490	0.001%
UBS SECURITIES LLC	USD	277,209	NOK	(2,400,000)	07/23/2021	(1,564)	0.000%
UBS SECURITIES LLC	USD	1,348,553	EUR	(1,105,000)	08/20/2021	36,946	0.001%
UBS SECURITIES LLC	USD	244,405	EUR	(205,000)	08/20/2021	1,075	0.000%

Total Forward Currency Exchange Contracts **2,539**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 08/20/2021 C 4275	4,275.00	8/20/2021	(300)	(2,646,000)	(0.091%)

Total Options **(2,646,000)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	87,500	2,208	0.000%
CHILE CDS 06/20/2026	1,742,000	35,335	0.001%
CHILE CDS 06/20/2026	773,000	15,680	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2026	1,925,000	23,843	0.001%
UNITED MEXICAN STATES CDS 06/20/2026	1,850,000	5,617	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	69,000	209	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	11,000	33	0.000%
CDX HY CDSI S36 5Y PRC 06/20/2026	4,662,000	477,352	0.016%
INDONESIA CDS 06/20/2026	961,000	11,903	0.000%
MEXICO CDS 06/20/2026	6,071,000	18,432	0.001%
CDX IG CDSI S36 5Y 06/20/2026	10,030,000	255,574	0.009%

Total Swap Contracts **846,185**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(96)	9/30/2021	(11,849,250)	38,547	(0.409%)
MSCI EAFE FUT 09/21	(88)	9/17/2021	(10,138,040)	263,291	(0.350%)
S&P500 EMINI FUT 9/21	225	9/17/2021	48,246,750	603,671	1.665%
TUU1 US 2YR NOTE CBT SEP 21	5	9/30/2021	1,101,602	(1,570)	0.038%
TYU1 UST 10YR FUT SEP 21	34	9/21/2021	4,505,000	12,170	0.155%
USU1 US LONG BOND FUT SEP 21	101	9/21/2021	16,235,750	208,587	0.560%
UXYU1 UST 10YR ULTRA FUT SEP 21	6	9/21/2021	883,219	2,945	0.030%
WNU1 ULTRA US BOND FUT SEP 21	126	9/21/2021	24,278,625	1,021,696	0.838%

Total Futures Contracts **2,149,337**

**NET ASSETS** **2,897,400,617**

**NET ASSET VALUE PER SHARE**

**Spectrum Moderate Allocation Fund Shares** **28.57**

**(\$2,224,015,897 / 77,847,302 Shares Outstanding)**

**Spectrum Moderate Allocation Fund - I Class Shares** **28.57**

**(\$673,384,720 / 23,569,304 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	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

#### Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.