

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1stdibs.com			4,856	57,204	0.002%
280 Park Avenue 2017-280P Mortgage Trust	0.96	9/15/34	317,821	317,817	0.011%
ABB			96,537	3,229,339	0.113%
Abbott Laboratories			13,786	1,628,540	0.057%
AbbVie	4.88	11/14/48	885,000	1,135,004	0.040%
AbbVie	2.95	11/21/26	335,000	359,037	0.013%
AbbVie	3.2	11/21/29	170,000	183,241	0.006%
AbbVie	4.05	11/21/39	320,000	365,780	0.013%
AbbVie	4.25	11/21/49	295,000	353,588	0.012%
AbbVie	4.7	5/14/45	520,000	642,323	0.022%
AbbVie			22,165	2,390,939	0.083%
Abcam, ADR			6,909	140,045	0.005%
ACADIA Pharmaceuticals			3,692	61,324	0.002%
Acceleron Pharma			3,605	620,421	0.022%
Accolade			4,543	191,578	0.007%
Adani Electricity Mumbai	3.95	2/12/30	950,000	951,054	0.033%
Adaptive Biotechnologies			4,134	140,515	0.005%
ADT			52,446	424,288	0.015%
Advanced Micro Devices			41,840	4,305,336	0.150%
Advantage Solutions			12,345	106,784	0.004%
Advantage Solutions			3,886	7,073	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	157,953	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	410,027	0.014%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	265,000	307,575	0.011%
AES			11,152	1,067,684	0.037%
AES			61,659	1,407,675	0.049%
Affirm Holdings			21,517	2,563,320	0.089%
Agilent Technologies			42,708	6,727,791	0.234%
Agios Pharmaceuticals			5,579	257,471	0.009%
Aia	3.9	4/6/28	665,000	739,858	0.026%
AIA Group			100,200	1,152,742	0.040%
Air Lease			7,523	295,955	0.010%
Air Liquide			13,927	2,230,550	0.078%
Aker BP	2.88	1/15/26	150,000	158,207	0.006%
Akzo Nobel			21,118	2,307,452	0.080%
Alcon			12,127	981,932	0.034%
Alexandria Real Estate Equities	3.95	1/15/28	595,000	665,956	0.023%
Alexandria Real Estate Equities	4.7	7/1/30	85,000	100,894	0.004%
Alexandria Real Estate, REIT			10,030	1,916,432	0.067%
Alibaba Group Holding, ADR			17,329	2,565,558	0.089%
Alignment Healthcare			20,547	328,341	0.011%
Align Technology			1,182	786,538	0.027%
Allogene therapeutics			2,566	65,946	0.002%
Alphabet Class A			2,834	7,576,756	0.264%
Alphabet Class C			28,550	76,094,601	2.652%
Altimeter Growth			16,605	176,677	0.006%
Altus Group			3,100	151,255	0.005%
Amadeus IT			17,465	1,148,705	0.040%
Amazon.com			14,723	48,365,644	1.686%
Amcor			106,935	1,243,156	0.043%
Amedisys			3,722	554,950	0.019%
Ameren			2,381	192,861	0.007%
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	413,853	0.014%
American Campus Communities Operating Partnership	2.85	2/1/30	615,000	629,716	0.022%
American Campus Communities Operating Partnership	3.3	7/15/26	170,000	181,504	0.006%
American Campus Communities, REIT			13,999	678,252	0.024%
American International Group			278,774	15,301,905	0.533%
American Tower	2.3	9/15/31	215,000	211,588	0.007%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	345,000	348,024	0.012%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	255,000	253,807	0.009%
Analog Devices			36,050	6,037,654	0.210%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	292,275	293,173	0.010%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	49,384	49,813	0.002%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	155,104	156,228	0.005%

Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	104,724	105,503	0.004%
Anglo American Capital	4.13	9/27/22	200,000	207,033	0.007%
Anheuser-Busch InBev Worldwide	4.44	10/6/48	90,000	105,592	0.004%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	905,000	1,082,490	0.038%
Anthem			17,556	6,544,877	0.228%
Antofagasta			105,296	1,913,520	0.067%
Apellis Pharmaceuticals			3,748	123,534	0.004%
Apollo Global Management			12,548	772,831	0.027%
Apple			151,382	21,420,553	0.747%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	598,950	609,450	0.021%
Applied Materials			60,368	7,771,173	0.271%
APT Pipelines	4.25	7/15/27	210,000	238,102	0.008%
Arcutis Biotherapeutics			1,758	41,999	0.001%
Ares LVII CLO	1.45	10/25/31	470,000	470,051	0.016%
Argenx, ADR			3,737	1,128,574	0.039%
Arrow Electronics	4	4/1/25	395,000	425,872	0.015%
Arvinas			1,044	85,796	0.003%
Asahi Kasei			176,500	1,891,386	0.066%
Ascendis Pharma, ADR			5,935	945,980	0.033%
Ashtead			40,299	3,046,338	0.106%
ASML Holding			8,618	6,421,358	0.224%
ASML Holding			8,049	6,013,074	0.210%
ASOS			42,077	1,695,309	0.059%
Assurant			6,570	1,036,418	0.036%
Astellas Pharma			271,800	4,473,572	0.156%
AstraZeneca, ADR			202,750	12,177,165	0.424%
Astrazeneca Finance	1.75	5/28/28	295,000	296,767	0.010%
Astrazeneca Finance	2.25	5/28/31	95,000	96,558	0.003%
Atea Pharmaceuticals			1,818	63,739	0.002%
Atlantic Capital Bancshares			9,806	259,761	0.009%
Atlassian			5,791	2,266,713	0.079%
Atmos Energy			4,346	383,317	0.013%
Atricure			7,157	497,769	0.017%
AT&T	2.55	12/1/33	1,145,000	1,126,260	0.039%
AT&T	2.25	2/1/32	970,000	941,452	0.033%
AT&T	4.3	2/15/30	215,000	246,188	0.009%
AT&T	2.3	6/1/27	320,000	331,291	0.012%
AT&T	2.75	6/1/31	340,000	348,177	0.012%
Ausgrid Finance Pty	3.85	5/1/23	245,000	254,202	0.009%
Ausgrid Finance Pty	4.35	8/1/28	385,000	432,939	0.015%
Austin Fairmont Hotel Trust 2019-FAIR	1.33	9/15/32	190,000	189,408	0.007%
Austin Fairmont Hotel Trust 2019-FAIR	1.88	9/15/32	230,000	228,849	0.008%
Australia & New Zealand Banking			85,039	1,707,800	0.060%
Autoliv			14,857	1,275,144	0.044%
AutoZone			142	241,115	0.008%
Avanos Medical			11,867	370,250	0.013%
Avery Dennison			8,168	1,692,491	0.059%
Avidity Biosciences			6,456	159,011	0.006%
Aviva			281,536	1,492,106	0.052%
Avolon Holdings Funding	4.25	4/15/26	660,000	709,500	0.025%
Avolon Holdings Funding	4.38	5/1/26	240,000	259,200	0.009%
Avolon Holdings Funding	3.95	7/1/24	675,000	716,344	0.025%
AXA			170,398	4,722,282	0.165%
Axis Capital Holdings			15,177	698,749	0.024%
Axonics			2,352	153,092	0.005%
AZZ			15,213	809,332	0.028%
Baidu	2.88	7/6/22	610,000	619,577	0.022%
Baidu	3.88	9/29/23	420,000	443,888	0.015%
Ballyrock CLO 15	1.23	4/15/34	495,000	494,719	0.017%
Bally s			2,387	119,684	0.004%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	1.55	9/15/38	235,000	235,000	0.008%
Banco Santander	3.49	5/28/30	200,000	214,133	0.007%
Banco Santander	1.72	9/14/27	200,000	198,943	0.007%
Bank of America	3.25	10/21/27	1,885,000	2,033,387	0.071%
Bank of America	0.8	10/24/31	885,000	849,860	0.030%
Bank of America	3.42	12/20/28	70,000	75,775	0.003%
Bank of America	2.5	2/13/31	750,000	759,794	0.026%
Bank of America	3.56	4/23/27	190,000	206,669	0.007%
Bank of America	2.59	4/29/31	445,000	453,070	0.016%
Bank of America	4.27	7/23/29	715,000	810,676	0.028%
Bank of America	1.9	7/23/31	1,100,000	1,057,822	0.037%
Bank of America			227,464	9,655,847	0.337%

BankUnited			24,582	1,028,019	0.036%
Barclays	3.93	5/7/25	380,000	406,698	0.014%
Barclays	2.85	5/7/26	515,000	540,766	0.019%
Barings CLO Ltd 2016-II	1.21	7/20/28	323,245	323,223	0.011%
Barry Callebaut			620	1,406,199	0.049%
BASF			28,671	2,173,556	0.076%
BAT Capital	3.56	8/15/27	1,025,000	1,101,703	0.038%
BAT International Finance	1.67	3/25/26	135,000	134,397	0.005%
Bausch Health			12,805	356,619	0.012%
Bayer			50,184	2,723,762	0.095%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	135,318	136,630	0.005%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	717,890	725,573	0.025%
Bayview MSR Opportunity Master Fund Trust 2021-INV4	2.5	10/25/51	480,323	483,781	0.017%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	29,191	29,532	0.001%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	195,000	191,086	0.007%
BBVA Bancomer SA/Texas	4.38	4/10/24	550,000	594,000	0.021%
Becton Dickinson And	3.73	12/15/24	82,000	88,619	0.003%
Becton Dickinson And	1.96	2/11/31	405,000	394,447	0.014%
Becton Dickinson And	2.82	5/20/30	250,000	261,864	0.009%
Becton Dickinson And	3.79	5/20/50	295,000	327,596	0.011%
Becton Dickinson And	3.7	6/6/27	820,000	907,109	0.032%
Becton Dickinson And	4.67	6/6/47	738,000	917,993	0.032%
Becton, Dickinson & Company			16,810	4,132,234	0.144%
Beijing Enterprises Holdings			181,000	722,460	0.025%
BellRing Brands			7,115	218,786	0.008%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	225,000	247,998	0.009%
Benefit Street Partners CLO	1.31	7/20/34	575,000	575,166	0.020%
Benefit Street Partners CLO XI	1.63	4/15/29	250,000	250,050	0.009%
Benefit Street Partners CLO XX	1.31	7/15/34	325,000	325,000	0.011%
Bhp			92,865	2,339,672	0.082%
Bhp			32,317	863,118	0.030%
Big Sky Growth Partners			15,110	150,798	0.005%
Bill.Com Holdings			6,521	1,740,781	0.061%
BJ's Restaurants			14,301	597,210	0.021%
Blackstone Hedge Fund Solutions			90,580	122,972,963	4.286%
Blue Foundry Bancorp			6,225	85,843	0.003%
Blueprint Medicines			5,844	600,822	0.021%
Bluescape Opportunities Acquisition			20,811	213,729	0.007%
Bnp Paribas	1.32	1/13/27	790,000	776,986	0.027%
Bnp Paribas	2.16	9/15/29	235,000	233,018	0.008%
BNP Paribas			34,795	2,226,209	0.078%
Boardwalk Pipelines	4.95	12/15/24	375,000	414,553	0.014%
Boardwalk Pipelines	3.4	2/15/31	300,000	314,900	0.011%
Boardwalk Pipelines	5.95	6/1/26	495,000	577,521	0.020%
Boardwalk Pipelines	4.45	7/15/27	85,000	95,305	0.003%
Booking Holdings	4.63	4/13/30	170,000	202,050	0.007%
Booking Holdings			1,262	2,995,824	0.104%
Booz Allen Hamilton			7,369	584,730	0.020%
Boral Finance Pty	3	11/1/22	60,000	61,100	0.002%
Boral Finance Pty	3.75	5/1/28	1,150,000	1,222,692	0.043%
Boston Beer			2,566	1,308,019	0.046%
Boston Properties	3.25	1/30/31	160,000	169,722	0.006%
Bridgepoint			169,664	1,152,171	0.040%
Bright Health			4,107	33,513	0.001%
Bright Health			25,584	198,327	0.007%
Bright Horizons Family Solutions			5,283	736,556	0.026%
Brinks Company			6,541	414,045	0.014%
Brixmor Operating Partnership	3.9	3/15/27	335,000	367,798	0.013%
Brixmor Operating Partnership	4.13	5/15/29	715,000	804,901	0.028%
Brixmor Operating Partnership	4.05	7/1/30	120,000	133,886	0.005%
Broadcom			18,429	8,936,775	0.311%
Bruker			15,784	1,232,730	0.043%
Bunzl			34,579	1,140,917	0.040%
Burlington Stores			5,507	1,561,620	0.054%
BWX Technologies			2,608	140,467	0.005%
BX Commercial Mortgage Trust 2019-IMC	1.08	4/15/34	535,000	535,000	0.019%
Cable One			659	1,194,853	0.042%
Cactus			7,100	267,812	0.009%
California Water Service Group			6,765	398,661	0.014%
Cal-Maine Foods			12,495	451,819	0.016%
Camden Property Trust, REIT			23,139	3,412,308	0.119%
Cameron LNG	3.3	1/15/35	155,000	164,540	0.006%

Cameron LNG	3.7	1/15/39	115,000	126,658	0.004%
Cameron LNG	2.9	7/15/31	140,000	148,264	0.005%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	235,000	244,127	0.009%
Capital One Financial	3.75	3/9/27	345,000	381,635	0.013%
Capital One Financial	3.65	5/11/27	670,000	740,406	0.026%
Capital One Financial	2.36	7/29/32	870,000	851,860	0.030%
Capital One Multi-Asset Execution Trust	0.68	5/15/28	320,000	317,704	0.011%
Capitol Federal Financial			19,098	219,436	0.008%
Capri Holdings			12,300	595,443	0.021%
Cardinal Health	4.5	11/15/44	80,000	90,495	0.003%
Cardinal Health	4.9	9/15/45	85,000	101,469	0.004%
Carlyle Global Market Strategies CLO 2015-3	1.13	7/28/28	235,474	235,474	0.008%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	395,000	406,381	0.014%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	810,000	806,686	0.028%
Carvana			20,121	6,067,286	0.211%
Catalent			11,365	1,512,341	0.053%
Caterpillar			8,765	1,682,617	0.059%
Cavco Industries			1,384	327,648	0.011%
CBAM 2019-9	2.03	2/12/30	250,000	250,021	0.009%
Cboe Global Markets			9,119	1,129,479	0.039%
Celulosa Arauco Y Constitucion	4.2	1/29/30	650,000	701,188	0.024%
Centene			61,545	3,834,869	0.134%
Central Japan Railway			10,600	1,692,014	0.059%
Cerevel therapeutics Holdings			7,587	223,817	0.008%
Ceridian HCM Holding			10,060	1,132,957	0.039%
Certara			3,209	106,218	0.004%
Challenger Ltd/Australia			149,692	666,097	0.023%
Charles Schwab			176,154	12,831,057	0.447%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	90,000	122,516	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.25	1/15/29	245,000	244,414	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	580,000	551,215	0.019%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	645,000	707,678	0.025%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	115,000	129,492	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	335,000	374,734	0.013%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	770,000	773,681	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	25,000	31,566	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	140,000	164,769	0.006%
Chart Industries			2,510	479,686	0.017%
Cheniere Corpus Christi Holdings	3.7	11/15/29	365,000	395,113	0.014%
Cheniere Corpus Christi Holdings	5.13	6/30/27	110,000	127,050	0.004%
Chesapeake Utilities			6,051	726,423	0.025%
Chipotle Mexican Grill			2,010	3,653,215	0.127%
Chubb			38,142	6,616,874	0.231%
Chuy's Holdings			12,547	395,607	0.014%
CIFC Funding 2021-III	1.29	7/15/36	400,000	400,063	0.014%
Cigna	3.4	3/1/27	80,000	87,166	0.003%
Cigna	2.38	3/15/31	215,000	216,786	0.008%
Cigna			5,305	1,061,849	0.037%
CIM Trust 2019-INV3	3.5	8/25/49	88,866	90,291	0.003%
CIM Trust 2020-INV1	2.5	4/25/50	375,400	380,601	0.013%
CIM Trust 2021-INV1	2.5	7/1/51	468,419	473,140	0.016%
Cinemark Holdings			14,900	286,229	0.010%
Cintas			1,253	476,967	0.017%
Citigroup	3.11	4/8/26	365,000	387,395	0.014%
Citigroup			60,793	4,266,453	0.149%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	380,000	403,445	0.014%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	225,000	238,824	0.008%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	405,000	440,208	0.015%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	275,000	296,766	0.010%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	1,000,000	1,034,317	0.036%
Clarivate			42,929	940,145	0.033%
Clear Secure			30,135	1,175,190	0.041%
Clearwater Analytics Holdings			6,503	166,542	0.006%
Close Brothers			30,797	639,660	0.022%
CMS Energy			7,489	447,318	0.016%
Cno Financial	5.25	5/30/25	152,000	170,810	0.006%
Cold Storage Trust 2020-ICE5	1.73	11/15/37	181,853	182,024	0.006%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	94,862	95,066	0.003%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	151,820	152,304	0.005%
Comcast	3.25	11/1/39	445,000	468,935	0.016%
Comcast	2.89	11/1/51	195,000	186,334	0.006%
Comcast			37,322	2,087,419	0.073%

COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	230,000	249,670	0.009%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	430,000	471,311	0.016%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	307,804	326,631	0.011%
Community Healthcare Trust, REIT			5,527	249,765	0.009%
Compass Group			121,013	2,474,858	0.086%
Constellium			44,128	828,724	0.029%
Conyers Park III Acquisition			14,651	147,975	0.005%
Copart			8,303	1,151,792	0.040%
CoStar Group			23,218	1,998,141	0.070%
Country Garden Holdings	5.13	1/17/25	200,000	200,722	0.007%
Country Garden Holdings	6.15	9/17/25	400,000	417,836	0.015%
Coupang			38,991	1,085,899	0.038%
Coupa Software			6,378	1,397,930	0.049%
Covestro			23,332	1,590,094	0.055%
Crispr therapeutics			1,052	117,750	0.004%
CrossFirst Bankshares			16,302	211,926	0.007%
CrowdStrike Holdings			2,188	537,767	0.019%
Crown Castle International	2.25	1/15/31	860,000	840,769	0.029%
Crown Castle Towers	3.66	5/15/25	725,000	762,934	0.027%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	230,000	246,184	0.009%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	270,000	281,608	0.010%
CSMC 2020-NET	2.26	8/15/37	210,000	215,822	0.008%
CSW Industrials			1,916	244,673	0.009%
CSX			105,343	3,132,901	0.109%
CTS			18,092	559,224	0.019%
CubeSmart, REIT			13,923	674,569	0.024%
CVRx			3,465	57,311	0.002%
CVS Health	1.88	2/28/31	260,000	251,371	0.009%
CVS Health	5.05	3/25/48	1,350,000	1,739,603	0.061%
CVS Health	3.63	4/1/27	685,000	755,266	0.026%
CVS Health	4.25	4/1/50	405,000	480,495	0.017%
CVS Health	1.3	8/21/27	295,000	290,508	0.010%
CVS Health	2.7	8/21/40	70,000	66,665	0.002%
CyberAgent			148,500	2,864,935	0.100%
Daimler Finance North America	2.45	3/2/31	160,000	163,095	0.006%
Danaher			65,049	19,803,518	0.690%
Danske Bank	5.38	1/12/24	510,000	558,621	0.019%
Danske Bank	3.24	12/20/25	205,000	217,240	0.008%
Datadog			7,080	1,000,758	0.035%
DBS Group			58,142	1,288,347	0.045%
DCC			20,026	1,669,486	0.058%
DC office Trust 2019-MTC	3.17	9/15/45	430,000	427,282	0.015%
Deephaven Residential Mortgage Trust 2021-2	1.21	4/25/66	181,114	181,035	0.006%
Definitive Healthcare			3,056	130,888	0.005%
Deliveroo			141,800	524,922	0.018%
Delivery Hero			5,594	713,544	0.025%
Denny's			17,715	289,463	0.010%
Denso			23,400	1,527,958	0.053%
dentalcorp Holdings			16,419	214,798	0.007%
Dentsply Sirona			19,131	1,110,555	0.039%
Descartes Systems			17,121	1,391,252	0.048%
Devon Energy			18,932	672,275	0.023%
Diageo			62,556	3,028,649	0.106%
Diamondback Energy	3.25	12/1/26	430,000	459,563	0.016%
Diamondback Energy			11,186	1,058,979	0.037%
Dime Community Bancshares			11,912	389,046	0.014%
Direct Line Insurance			289,016	1,124,878	0.039%
Discover Financial Services	4.1	2/9/27	480,000	535,248	0.019%
DNB Bank			183,046	4,161,494	0.145%
DocuSign			9,644	2,482,655	0.087%
Dollar General			14,125	2,996,478	0.104%
Dominion Energy			36,307	2,651,137	0.092%
DoorDash			19,977	4,114,862	0.143%
DoubleVerify Holdings			1,854	63,333	0.002%
Doximity			2,303	185,852	0.006%
Dril-Quip			4,726	119,001	0.004%
DRIVEN BRANDS FUNDING	4.64	4/20/49	214,500	229,466	0.008%
DRIVEN BRANDS FUNDING	3.79	7/20/50	198,000	206,608	0.007%
Drive Shack			31,457	88,394	0.003%
Dr. Martens			197,814	1,056,477	0.037%
Dryden 86 CLO	1.23	7/17/34	390,000	390,000	0.014%
Duck Creek Technologies			1,627	71,978	0.003%

Dutch Bros			4,587	198,709	0.007%
EastGroup Properties, REIT			8,071	1,344,871	0.047%
East West Bancorp			11,466	889,074	0.031%
Ecolab	4.8	3/24/30	30,000	36,366	0.001%
Edison International	4.95	4/15/25	25,000	27,471	0.001%
Elanco Animal Health			113,484	3,619,005	0.126%
Electric Power development			58,400	837,294	0.029%
Elekta			115,745	1,296,232	0.045%
Element Fleet Management			209,523	2,114,088	0.074%
Element Solutions			59,727	1,294,881	0.045%
Eli Lilly And			41,937	9,689,544	0.338%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	156,709	158,954	0.006%
Ellington Financial Mortgage Trust 2021-2	1.09	6/25/66	328,135	328,412	0.011%
Encore Capital			10,849	534,530	0.019%
Enel Finance International	3.63	5/25/27	705,000	777,263	0.027%
Energy Transfer	5.88	1/15/24	255,000	279,225	0.010%
Energy Transfer	4.5	4/15/24	95,000	102,719	0.004%
Energy Transfer	4.2	4/15/27	245,000	270,725	0.009%
Energy Transfer	5.25	4/15/29	210,000	245,963	0.009%
Energy Transfer	6.25	4/15/49	95,000	124,073	0.004%
Energy Transfer	2.9	5/15/25	140,000	146,650	0.005%
Energy Transfer	3.75	5/15/30	535,000	577,800	0.020%
Energy Transfer	5	5/15/50	425,000	489,813	0.017%
Energy Transfer	5.5	6/1/27	280,000	328,650	0.011%
Energy Transfer	4.95	6/15/28	145,000	166,388	0.006%
Energy Transfer	6	6/15/48	520,000	656,188	0.023%
Enerpac Tool			28,032	581,103	0.020%
Engie			239,482	3,133,191	0.109%
Eni	4.75	9/12/28	450,000	526,284	0.018%
Entegris			13,191	1,660,747	0.058%
EOG Resources			10,243	822,206	0.029%
Equate Petrochemical BV	4.25	11/3/26	675,000	744,572	0.026%
Equifax			2,176	551,442	0.019%
Equinor			141,864	3,607,717	0.126%
Equitable Holdings	4.35	4/20/28	495,000	562,368	0.020%
Equitable Holdings			122,534	3,631,908	0.127%
Equity Bancshares			8,834	294,879	0.010%
Equity LifeStyle Properties, REIT			32,609	2,546,763	0.089%
ERO Copper			32,395	574,445	0.020%
Erste Group Bank			40,041	1,758,169	0.061%
ESCO Technologies			8,261	636,097	0.022%
Essent			13,112	577,059	0.020%
EssilorLuxottica			11,930	2,279,742	0.079%
Euronet Worldwide			4,459	567,542	0.020%
Evergy			9,634	599,235	0.021%
Eversource Energy			14,763	1,207,023	0.042%
Evotec			28,984	1,374,334	0.048%
Exact Sciences			545	52,020	0.002%
Exelon			10,681	516,320	0.018%
Extra Space Storage	2.35	3/15/32	480,000	469,602	0.016%
Facebook			101,466	34,436,546	1.200%
Falabella	4.38	1/27/25	900,000	973,134	0.034%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	559,817	553,006	0.019%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	274,995	273,908	0.010%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	471,038	471,038	0.016%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	237,645	234,164	0.008%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	476,883	479,800	0.017%
Fannie Mae Interest Strip	6.5	2/25/32	3,538	702	0.000%
Fannie Mae REMICS	4	6/25/44	31,121	31,276	0.001%
FB Financial			13,474	577,765	0.020%
Federal Home Loan Mortgage	7	10/1/25	59	62	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,014	2,262	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	5,553	6,239	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	45,964	51,537	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	59,243	66,210	0.002%
Federal Home Loan Mortgage	4	10/1/40	4,029	4,357	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,914	2,098	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	33,627	37,579	0.001%
Federal Home Loan Mortgage	4	10/1/41	62,626	69,058	0.002%
Federal Home Loan Mortgage	4.5	10/1/41	105,525	117,783	0.004%
Federal Home Loan Mortgage	3.5	10/1/42	118,233	128,426	0.004%
Federal Home Loan Mortgage	6.5	11/1/29	5,660	6,360	0.000%

Federal Home Loan Mortgage	4	11/1/40	2,490	2,755	0.000%
Federal Home Loan Mortgage	4	11/1/40	66,434	73,261	0.003%
Federal Home Loan Mortgage	3.5	11/1/42	237,550	256,831	0.009%
Federal Home Loan Mortgage	5	1/1/24	12,398	12,924	0.000%
Federal Home Loan Mortgage	2.22	1/1/37	11,639	11,687	0.000%
Federal Home Loan Mortgage	4	1/1/41	169,425	186,837	0.007%
Federal Home Loan Mortgage	6	12/1/33	34,470	40,389	0.001%
Federal Home Loan Mortgage	5	12/1/36	9,717	11,085	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	17,726	19,880	0.001%
Federal Home Loan Mortgage	4	12/1/40	783	863	0.000%
Federal Home Loan Mortgage	4	12/1/40	20,818	22,925	0.001%
Federal Home Loan Mortgage	4	12/1/41	55,240	60,917	0.002%
Federal Home Loan Mortgage	3	12/1/42	525,340	567,064	0.020%
Federal Home Loan Mortgage	2.13	2/1/35	14,572	15,130	0.001%
Federal Home Loan Mortgage	2.2	2/1/37	15,426	16,152	0.001%
Federal Home Loan Mortgage	4	2/1/41	136,868	150,241	0.005%
Federal Home Loan Mortgage	3	2/1/47	542,526	578,076	0.020%
Federal Home Loan Mortgage	6.5	3/1/32	1,865	2,095	0.000%
Federal Home Loan Mortgage	6	3/1/33	71,065	83,274	0.003%
Federal Home Loan Mortgage	3.5	3/1/44	81,793	88,415	0.003%
Federal Home Loan Mortgage	3.5	3/1/46	369,959	403,917	0.014%
Federal Home Loan Mortgage	6	4/1/24	166	186	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	164,179	172,445	0.006%
Federal Home Loan Mortgage	7	4/1/32	1,662	1,912	0.000%
Federal Home Loan Mortgage	5	4/1/40	5,062	5,759	0.000%
Federal Home Loan Mortgage	3	4/1/43	274,048	294,593	0.010%
Federal Home Loan Mortgage	3	4/1/43	222,372	238,414	0.008%
Federal Home Loan Mortgage	6.5	5/1/32	1,959	2,201	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	78,417	84,941	0.003%
Federal Home Loan Mortgage	7	6/1/32	1,686	1,748	0.000%
Federal Home Loan Mortgage	7	6/1/32	2,387	2,491	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	105,316	117,700	0.004%
Federal Home Loan Mortgage	5	7/1/25	23	24	0.000%
Federal Home Loan Mortgage	6.5	7/1/35	2,576	2,894	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	2,731	2,742	0.000%
Federal Home Loan Mortgage	5	7/1/40	30,270	34,432	0.001%
Federal Home Loan Mortgage	6	8/1/22	1,135	1,149	0.000%
Federal Home Loan Mortgage	6	8/1/38	5,056	5,977	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	21,853	24,422	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	16,080	17,960	0.001%
Federal Home Loan Mortgage	5	8/1/40	50,056	56,856	0.002%
Federal Home Loan Mortgage	4	8/1/40	30,666	33,927	0.001%
Federal Home Loan Mortgage	5	8/1/40	42,789	48,674	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	286,059	310,749	0.011%
Federal Home Loan Mortgage	2.29	9/1/32	596	597	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	40,298	43,345	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	40,175	43,519	0.002%
Federal National Mortgage Assn.	4.5	10/1/26	2,563	2,687	0.000%
Federal National Mortgage Assn.	3	10/1/29	14,938	15,762	0.001%
Federal National Mortgage Assn.	5	10/1/33	5,850	6,659	0.000%
Federal National Mortgage Assn.	6	10/1/34	1,610	1,816	0.000%
Federal National Mortgage Assn.	5	10/1/35	24,849	28,337	0.001%
Federal National Mortgage Assn.	5	10/1/35	8,908	10,161	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	1,337	1,583	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	10,212	12,101	0.000%
Federal National Mortgage Assn.	6	10/1/38	54,347	64,221	0.002%
Federal National Mortgage Assn.	6	10/1/40	26,118	30,814	0.001%
Federal National Mortgage Assn.	4	10/1/41	176,742	194,865	0.007%
Federal National Mortgage Assn.	3	10/1/42	82,646	89,331	0.003%
Federal National Mortgage Assn.	3	10/1/42	66,181	71,534	0.002%
Federal National Mortgage Assn.	3	10/1/42	111,304	120,099	0.004%
Federal National Mortgage Assn.	3.5	10/1/42	112,269	121,341	0.004%
Federal National Mortgage Assn.	4	10/1/45	337,149	370,720	0.013%
Federal National Mortgage Assn.	3	10/1/46	41,280	43,409	0.002%
Federal National Mortgage Assn.	3	10/1/46	141,900	151,968	0.005%
Federal National Mortgage Assn.	3	10/1/46	242,953	260,190	0.009%
Federal National Mortgage Assn.	3	10/1/46	173,365	183,549	0.006%
Federal National Mortgage Assn.	4	10/1/47	86,429	93,460	0.003%
Federal National Mortgage Assn.	2.5	10/1/51	1,523,696	1,573,025	0.055%
Federal National Mortgage Assn.	8.5	11/1/21	0	0	0.000%
Federal National Mortgage Assn.	3	11/1/28	55,931	59,309	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	237,773	255,570	0.009%

Federal National Mortgage Assn.	3	11/1/33	88,101	94,194	0.003%
Federal National Mortgage Assn.	5	11/1/33	12,639	14,376	0.001%
Federal National Mortgage Assn.	3	11/1/34	60,311	64,499	0.002%
Federal National Mortgage Assn.	6	11/1/34	10,405	12,241	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	13,771	15,924	0.001%
Federal National Mortgage Assn.	6.5	11/1/34	5,716	6,420	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	12,325	14,367	0.001%
Federal National Mortgage Assn.	3	11/1/36	149,530	159,935	0.006%
Federal National Mortgage Assn.	3	11/1/36	90,006	96,096	0.003%
Federal National Mortgage Assn.	5.5	11/1/36	5,903	6,858	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	5,237	5,882	0.000%
Federal National Mortgage Assn.	6	11/1/38	10,302	12,174	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	11,899	13,289	0.000%
Federal National Mortgage Assn.	4	11/1/40	346,382	379,215	0.013%
Federal National Mortgage Assn.	4	11/1/40	142,427	157,035	0.005%
Federal National Mortgage Assn.	4	11/1/40	27,976	30,845	0.001%
Federal National Mortgage Assn.	4	11/1/41	59,621	65,842	0.002%
Federal National Mortgage Assn.	4	11/1/43	173,836	190,703	0.007%
Federal National Mortgage Assn.	5	11/1/44	26,851	30,499	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	133,212	143,260	0.005%
Federal National Mortgage Assn.	3	11/1/46	278,345	300,640	0.010%
Federal National Mortgage Assn.	3	11/1/46	169,387	181,251	0.006%
Federal National Mortgage Assn.	3	11/1/46	75,154	80,551	0.003%
Federal National Mortgage Assn.	3	11/1/46	129,183	138,587	0.005%
Federal National Mortgage Assn.	3	11/1/46	49,235	52,890	0.002%
Federal National Mortgage Assn.	3.5	11/1/46	38,995	41,941	0.001%
Federal National Mortgage Assn.	3.5	11/1/47	165,079	179,651	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	176,693	196,734	0.007%
Federal National Mortgage Assn.	3.5	11/1/50	106,021	113,705	0.004%
Federal National Mortgage Assn.	2.5	1/1/32	62,730	65,757	0.002%
Federal National Mortgage Assn.	5.5	1/1/35	2,490	2,883	0.000%
Federal National Mortgage Assn.	3	1/1/35	68,617	73,654	0.003%
Federal National Mortgage Assn.	3	1/1/35	135,853	144,200	0.005%
Federal National Mortgage Assn.	2	1/1/36	672,912	696,973	0.024%
Federal National Mortgage Assn.	5.5	1/1/36	80,293	93,326	0.003%
Federal National Mortgage Assn.	5.5	1/1/36	18,657	21,562	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	7,587	8,817	0.000%
Federal National Mortgage Assn.	6	1/1/36	3,040	3,589	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	153,915	165,602	0.006%
Federal National Mortgage Assn.	6	1/1/37	605	714	0.000%
Federal National Mortgage Assn.	4	1/1/40	1,245,000	1,333,876	0.046%
Federal National Mortgage Assn.	3	1/1/42	1,900,000	1,988,098	0.069%
Federal National Mortgage Assn.	4.5	1/1/42	6,363	7,094	0.000%
Federal National Mortgage Assn.	3.5	1/1/43	15,436	16,683	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	181,954	196,660	0.007%
Federal National Mortgage Assn.	3	1/1/43	134,222	143,185	0.005%
Federal National Mortgage Assn.	2.5	1/1/44	10,965,000	11,305,515	0.394%
Federal National Mortgage Assn.	3.5	1/1/44	212,446	229,616	0.008%
Federal National Mortgage Assn.	4.5	1/1/44	65,577	72,770	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	160,653	175,307	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	63,968	69,137	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	75,631	82,042	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	105,389	114,408	0.004%
Federal National Mortgage Assn.	3.5	1/1/48	400,384	424,881	0.015%
Federal National Mortgage Assn.	2	1/1/50	15,145,000	15,158,607	0.528%
Federal National Mortgage Assn.	4	1/1/50	239,098	255,800	0.009%
Federal National Mortgage Assn.	4.5	1/1/50	30,145	32,739	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	12,205	14,288	0.000%
Federal National Mortgage Assn.	3	12/1/32	1,105,726	1,167,883	0.041%
Federal National Mortgage Assn.	5.5	12/1/34	13,172	15,281	0.001%
Federal National Mortgage Assn.	3	12/1/34	116,689	124,618	0.004%
Federal National Mortgage Assn.	5.5	12/1/35	43,422	50,009	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	18,945	21,939	0.001%
Federal National Mortgage Assn.	5	12/1/36	10,529	12,009	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	38,357	42,833	0.001%
Federal National Mortgage Assn.	4	12/1/40	97,974	108,012	0.004%
Federal National Mortgage Assn.	4	12/1/40	230,330	253,559	0.009%
Federal National Mortgage Assn.	3.5	12/1/41	10,435	11,468	0.000%
Federal National Mortgage Assn.	4	12/1/41	73,758	81,516	0.003%
Federal National Mortgage Assn.	3.5	12/1/44	74,709	80,496	0.003%
Federal National Mortgage Assn.	4.5	12/1/45	103,828	115,809	0.004%
Federal National Mortgage Assn.	3	12/1/46	96,723	102,184	0.004%

Federal National Mortgage Assn.	3	12/1/46	280,821	301,265	0.010%
Federal National Mortgage Assn.	3	12/1/46	182,953	197,160	0.007%
Federal National Mortgage Assn.	3	12/1/46	79,218	84,988	0.003%
Federal National Mortgage Assn.	5	12/1/47	54,725	61,686	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	20,630	21,969	0.001%
Federal National Mortgage Assn.	4	12/1/47	319,179	344,310	0.012%
Federal National Mortgage Assn.	3.5	12/1/48	726,950	775,798	0.027%
Federal National Mortgage Assn.	3	12/1/49	78,123	82,623	0.003%
Federal National Mortgage Assn.	4	12/1/49	18,211	19,503	0.001%
Federal National Mortgage Assn.	3	12/1/50	78,432	83,996	0.003%
Federal National Mortgage Assn.	5	2/1/34	20,854	23,273	0.001%
Federal National Mortgage Assn.	6	2/1/34	13,678	15,797	0.001%
Federal National Mortgage Assn.	3	2/1/34	373,987	394,212	0.014%
Federal National Mortgage Assn.	3.5	2/1/35	16,783	18,163	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	2,966	3,437	0.000%
Federal National Mortgage Assn.	3	2/1/35	185,695	195,659	0.007%
Federal National Mortgage Assn.	6	2/1/37	5,778	6,827	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	19,781	22,600	0.001%
Federal National Mortgage Assn.	5	2/1/38	8,619	9,816	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	66,242	76,993	0.003%
Federal National Mortgage Assn.	5.5	2/1/38	19,512	22,678	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	45,915	51,278	0.002%
Federal National Mortgage Assn.	4.5	2/1/40	60,802	68,146	0.002%
Federal National Mortgage Assn.	4	2/1/41	53,990	59,532	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	5,763	6,452	0.000%
Federal National Mortgage Assn.	4	2/1/41	36,443	40,121	0.001%
Federal National Mortgage Assn.	4	2/1/41	31,212	34,390	0.001%
Federal National Mortgage Assn.	5	2/1/42	12,502	14,255	0.000%
Federal National Mortgage Assn.	3	2/1/43	211,391	225,498	0.008%
Federal National Mortgage Assn.	3	2/1/44	13,570	14,485	0.001%
Federal National Mortgage Assn.	4	2/1/47	29,323	31,895	0.001%
Federal National Mortgage Assn.	3.5	2/1/48	228,110	242,531	0.008%
Federal National Mortgage Assn.	3	2/1/49	222,001	234,692	0.008%
Federal National Mortgage Assn.	4	2/1/50	145,472	156,836	0.005%
Federal National Mortgage Assn.	6	3/1/33	43,850	50,765	0.002%
Federal National Mortgage Assn.	5	3/1/34	19,671	21,975	0.001%
Federal National Mortgage Assn.	3	3/1/35	177,143	188,856	0.007%
Federal National Mortgage Assn.	5	3/1/36	11,307	12,886	0.000%
Federal National Mortgage Assn.	5.5	3/1/36	14,137	16,426	0.001%
Federal National Mortgage Assn.	6	3/1/37	23,163	27,370	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	93,162	104,041	0.004%
Federal National Mortgage Assn.	3.5	3/1/43	361,681	390,912	0.014%
Federal National Mortgage Assn.	3.5	3/1/44	74,360	81,689	0.003%
Federal National Mortgage Assn.	3	3/1/44	391,993	419,704	0.015%
Federal National Mortgage Assn.	4	3/1/49	876,848	939,217	0.033%
Federal National Mortgage Assn.	3	3/1/50	321,995	340,116	0.012%
Federal National Mortgage Assn.	4.5	4/1/26	15,226	16,014	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	47,007	49,807	0.002%
Federal National Mortgage Assn.	7	4/1/32	1,726	1,980	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	9,674	11,228	0.000%
Federal National Mortgage Assn.	5	4/1/35	9,896	11,273	0.000%
Federal National Mortgage Assn.	5	4/1/35	8,129	9,239	0.000%
Federal National Mortgage Assn.	6	4/1/36	194	229	0.000%
Federal National Mortgage Assn.	6	4/1/40	31,718	37,483	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	70,983	79,485	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	16,720	18,253	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	18,883	20,499	0.001%
Federal National Mortgage Assn.	3	4/1/43	104,231	110,956	0.004%
Federal National Mortgage Assn.	3.5	4/1/43	77,963	85,112	0.003%
Federal National Mortgage Assn.	4	4/1/44	178,040	196,230	0.007%
Federal National Mortgage Assn.	3.5	4/1/45	99,051	106,511	0.004%
Federal National Mortgage Assn.	3	4/1/47	234,183	246,966	0.009%
Federal National Mortgage Assn.	3	4/1/47	180,708	191,577	0.007%
Federal National Mortgage Assn.	4.5	4/1/48	82,071	88,516	0.003%
Federal National Mortgage Assn.	3	4/1/50	7,103	7,579	0.000%
Federal National Mortgage Assn.	3	4/1/51	579,215	618,543	0.022%
Federal National Mortgage Assn.	3	5/1/31	121,718	128,270	0.004%
Federal National Mortgage Assn.	2.5	5/1/32	378,304	398,342	0.014%
Federal National Mortgage Assn.	3.5	5/1/35	190,484	203,048	0.007%
Federal National Mortgage Assn.	2	5/1/36	745,162	772,133	0.027%
Federal National Mortgage Assn.	6	5/1/36	15,370	18,161	0.001%
Federal National Mortgage Assn.	6	5/1/37	1,118	1,321	0.000%

Federal National Mortgage Assn.	5.5	5/1/39	31,266	36,499	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	23,632	27,368	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	19,164	22,590	0.001%
Federal National Mortgage Assn.	5	5/1/40	26,338	30,120	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	117,890	131,349	0.005%
Federal National Mortgage Assn.	6	5/1/42	26,451	31,207	0.001%
Federal National Mortgage Assn.	4	5/1/42	179,698	197,904	0.007%
Federal National Mortgage Assn.	5	5/1/42	25,035	28,600	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	243,728	265,432	0.009%
Federal National Mortgage Assn.	3	5/1/43	57,563	61,199	0.002%
Federal National Mortgage Assn.	3.5	5/1/46	84,991	91,851	0.003%
Federal National Mortgage Assn.	4.5	5/1/47	148,937	165,507	0.006%
Federal National Mortgage Assn.	4.5	5/1/48	63,834	71,060	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	59,460	64,627	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	94,604	102,943	0.004%
Federal National Mortgage Assn.	2.5	5/1/51	14,384	14,892	0.001%
Federal National Mortgage Assn.	3	6/1/33	3,609	3,760	0.000%
Federal National Mortgage Assn.	5	6/1/35	16,766	19,097	0.001%
Federal National Mortgage Assn.	5	6/1/35	4,711	5,363	0.000%
Federal National Mortgage Assn.	5	6/1/35	25,299	28,798	0.001%
Federal National Mortgage Assn.	6	6/1/36	349	412	0.000%
Federal National Mortgage Assn.	2	6/1/36	279,539	289,655	0.010%
Federal National Mortgage Assn.	6.5	6/1/39	6,539	7,547	0.000%
Federal National Mortgage Assn.	3	6/1/41	126,423	132,475	0.005%
Federal National Mortgage Assn.	5	6/1/41	9,327	10,561	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	31,690	34,145	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	63,486	68,621	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	48,801	53,396	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	14,138	15,434	0.001%
Federal National Mortgage Assn.	4	6/1/45	446,050	490,442	0.017%
Federal National Mortgage Assn.	3	6/1/47	99,003	106,936	0.004%
Federal National Mortgage Assn.	4	6/1/48	134,012	143,676	0.005%
Federal National Mortgage Assn.	2.5	6/1/51	233,831	242,309	0.008%
Federal National Mortgage Assn.	2.5	6/1/51	107,671	111,599	0.004%
Federal National Mortgage Assn.	2.5	6/1/51	141,091	146,395	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	35,320	40,959	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	39,076	44,167	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	10,869	12,411	0.000%
Federal National Mortgage Assn.	5	7/1/33	11,335	12,889	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	74,656	86,299	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	50,455	58,475	0.002%
Federal National Mortgage Assn.	5	7/1/37	2,311	2,624	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	9,677	10,730	0.000%
Federal National Mortgage Assn.	5	7/1/42	56,906	64,634	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	37,560	40,596	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	123,717	135,366	0.005%
Federal National Mortgage Assn.	3.5	7/1/43	31,212	33,935	0.001%
Federal National Mortgage Assn.	3	7/1/43	15,504	16,593	0.001%
Federal National Mortgage Assn.	3	7/1/50	194,241	205,049	0.007%
Federal National Mortgage Assn.	3.5	7/1/50	142,063	151,018	0.005%
Federal National Mortgage Assn.	2.5	7/1/51	17,598	18,234	0.001%
Federal National Mortgage Assn.	2.5	7/1/51	479,973	497,407	0.017%
Federal National Mortgage Assn.	6.5	8/1/23	28	31	0.000%
Federal National Mortgage Assn.	3	8/1/27	38,354	40,392	0.001%
Federal National Mortgage Assn.	7	8/1/31	2,661	3,122	0.000%
Federal National Mortgage Assn.	5	8/1/34	15,194	17,279	0.001%
Federal National Mortgage Assn.	5	8/1/35	97,519	111,172	0.004%
Federal National Mortgage Assn.	2	8/1/36	203,956	211,324	0.007%
Federal National Mortgage Assn.	2.12	8/1/36	17,118	17,480	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	233	269	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	7,861	9,124	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,970	3,448	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	5,312	6,024	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	6,776	7,647	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	8,339	9,692	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	18,539	21,568	0.001%
Federal National Mortgage Assn.	6	8/1/38	26,921	31,678	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	14,967	16,713	0.001%
Federal National Mortgage Assn.	4	8/1/42	87,860	97,565	0.003%
Federal National Mortgage Assn.	3.5	8/1/42	82,249	88,621	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	22,293	24,277	0.001%
Federal National Mortgage Assn.	3	8/1/43	66,521	71,601	0.002%

Federal National Mortgage Assn.	3.5	8/1/43	29,284	31,771	0.001%
Federal National Mortgage Assn.	5	8/1/45	9,754	11,110	0.000%
Federal National Mortgage Assn.	3.5	8/1/47	116,423	126,034	0.004%
Federal National Mortgage Assn.	4	8/1/47	59,927	64,634	0.002%
Federal National Mortgage Assn.	4.5	8/1/48	44,670	48,189	0.002%
Federal National Mortgage Assn.	4.5	8/1/48	37,421	40,551	0.001%
Federal National Mortgage Assn.	3.5	8/1/49	113,651	122,095	0.004%
Federal National Mortgage Assn.	3	8/1/49	119,320	128,348	0.004%
Federal National Mortgage Assn.	2.5	8/1/51	48,978	50,747	0.002%
Federal National Mortgage Assn.	2.5	8/1/51	60,007	62,172	0.002%
Federal National Mortgage Assn.	2.5	8/1/51	607,783	627,602	0.022%
Federal National Mortgage Assn.	2.5	8/1/51	62,968	65,491	0.002%
Federal National Mortgage Assn.	5	9/1/23	1,751	1,823	0.000%
Federal National Mortgage Assn.	7	9/1/30	111	123	0.000%
Federal National Mortgage Assn.	5	9/1/35	39,857	45,310	0.002%
Federal National Mortgage Assn.	3.5	9/1/35	380,507	406,576	0.014%
Federal National Mortgage Assn.	2	9/1/36	213,368	221,095	0.008%
Federal National Mortgage Assn.	2	9/1/36	233,192	241,339	0.008%
Federal National Mortgage Assn.	6.5	9/1/37	5,416	6,243	0.000%
Federal National Mortgage Assn.	6	9/1/38	64,356	75,919	0.003%
Federal National Mortgage Assn.	5.5	9/1/38	50,561	58,270	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	20,507	22,902	0.001%
Federal National Mortgage Assn.	6	9/1/39	20,225	23,862	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	7,277	7,973	0.000%
Federal National Mortgage Assn.	4	9/1/41	103,307	113,765	0.004%
Federal National Mortgage Assn.	5.5	9/1/41	93,184	107,685	0.004%
Federal National Mortgage Assn.	4.5	9/1/42	44,762	49,738	0.002%
Federal National Mortgage Assn.	3.5	9/1/42	118,587	128,170	0.004%
Federal National Mortgage Assn.	3	9/1/43	79,001	85,393	0.003%
Federal National Mortgage Assn.	3.5	9/1/43	155,140	169,605	0.006%
Federal National Mortgage Assn.	4	9/1/45	20,475	22,360	0.001%
Federal National Mortgage Assn.	4	9/1/46	16,989	18,534	0.001%
Federal National Mortgage Assn.	3	9/1/46	521,360	556,292	0.019%
Federal National Mortgage Assn.	3	9/1/49	138,082	148,549	0.005%
Federal National Mortgage Assn.	3	9/1/49	1,165,621	1,247,068	0.043%
Federal National Mortgage Assn.	4.5	9/1/49	446,516	489,918	0.017%
Federal Signal			11,603	448,108	0.016%
Fidelity National Information Services			8,160	992,909	0.035%
Fiesta Restaurant			30,219	331,200	0.012%
First Bancshares			10,441	404,902	0.014%
First Industrial Realty, REIT			6,778	352,998	0.012%
FirstKey Mortgage Trust 2014-1	3.9	11/25/44	101,636	102,240	0.004%
FirstService			10,003	1,805,341	0.063%
Fiserv			65,263	7,081,036	0.247%
Five9			4,179	667,553	0.023%
Five Below			1,100	194,491	0.007%
Five Star Bancorp			5,932	142,012	0.005%
Flagship Communities REIT			4,150	75,115	0.003%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	105,174	105,096	0.004%
Flagstar Mortgage Trust 2021-3INV	2.5	6/25/51	395,569	399,059	0.014%
Flywire			1,738	76,194	0.003%
FNMA 30 YR TBA OCT	4.5	1/1/35	1,220,000	1,319,412	0.046%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	175,000	174,350	0.006%
ForgeRock			2,887	112,391	0.004%
Fortinet			9,402	2,745,760	0.096%
Fortive			45,662	3,222,367	0.112%
Franco-Nevada			2,616	339,857	0.012%
Freddie Mac REMICS	4.5	5/25/50	256,134	42,421	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.85	10/25/50	391,852	396,658	0.014%
Freddie Mac STACR REMIC Trust 2021-DNA5	1.7	1/25/34	195,000	196,593	0.007%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.9	9/25/41	255,000	255,000	0.009%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	86,206	86,293	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	101,911	101,944	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	39,305	39,318	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.44	3/25/29	7,209	7,212	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	382,058	395,187	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	357,277	355,876	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	256,300	256,610	0.009%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	605,000	651,326	0.023%
FREMF 2018-K733 Mortgage Trust	3.98	2/25/51	555,000	604,792	0.021%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	195,000	218,719	0.008%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	280,000	305,422	0.011%

FREMF K-100 Mortgage Trust	3.61	11/25/52	600,000	641,872	0.022%
Fresenius			54,723	2,619,326	0.091%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	177,981	178,635	0.006%
G1 therapeutics			3,596	48,258	0.002%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	73,861	74,705	0.003%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	75,513	76,653	0.003%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	3,588	3,587	0.000%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	60,466	61,335	0.002%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	384,399	387,803	0.014%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	111,789	113,537	0.004%
GCAT 2021-NQM4 Trust	1.56	8/25/66	199,857	199,584	0.007%
GE			194,626	20,052,317	0.699%
General Motors Financial	4	10/6/26	175,000	192,332	0.007%
General Motors Financial	5.1	1/17/24	435,000	474,697	0.017%
General Motors Financial	4.35	4/9/25	170,000	186,159	0.006%
General Motors Financial	4.3	7/13/25	385,000	420,952	0.015%
Generation Bio			12,584	315,481	0.011%
Genius Sports			5,100	95,166	0.003%
Gentherm			7,126	576,707	0.020%
Gibraltar Industries			11,383	792,826	0.028%
GlaxoSmithKline, ADR			58,077	2,219,122	0.077%
Global Blood Therapeutics			10,488	267,234	0.009%
Global Payments			23,953	3,774,514	0.132%
GLP Capital LP / GLP Financing II	3.35	9/1/24	100,000	105,463	0.004%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	185,000	186,280	0.006%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	200,000	201,424	0.007%
Goldman Sachs	3.5	11/16/26	280,000	302,286	0.011%
Goldman Sachs	2.62	4/22/32	3,465,000	3,509,816	0.122%
Goldman Sachs	1.54	9/10/27	410,000	407,826	0.014%
Goldman Sachs			31,827	12,031,561	0.419%
Golub Capital Partners CLO 39B	1.28	10/20/28	289,163	289,221	0.010%
Government National Mortgage Assn.	6.5	10/15/27	778	869	0.000%
Government National Mortgage Assn.	5	10/15/39	13,437	15,430	0.001%
Government National Mortgage Assn.	8	10/20/25	139	150	0.000%
Government National Mortgage Assn.	5.5	10/20/32	5,034	5,759	0.000%
Government National Mortgage Assn.	5	10/20/39	12,490	14,233	0.000%
Government National Mortgage Assn.	4.5	10/20/40	33,519	37,182	0.001%
Government National Mortgage Assn.	5	10/20/40	57,849	65,965	0.002%
Government National Mortgage Assn.	3.5	10/20/44	20,721	22,387	0.001%
Government National Mortgage Assn.	3	10/20/46	203,200	213,899	0.007%
Government National Mortgage Assn.	5	10/20/47	16,341	17,909	0.001%
Government National Mortgage Assn.	5.5	10/20/48	11,571	12,767	0.000%
Government National Mortgage Assn.	3	10/20/49	117,671	120,824	0.004%
Government National Mortgage Assn.	4	10/20/50	680,283	724,455	0.025%
Government National Mortgage Assn.	2.5	10/20/51	2,401,000	2,474,202	0.086%
Government National Mortgage Assn.	4.5	11/20/39	13,158	14,559	0.001%
Government National Mortgage Assn.	5	11/20/39	53,045	60,486	0.002%
Government National Mortgage Assn.	3.5	11/20/42	3,895	4,152	0.000%
Government National Mortgage Assn.	4	11/20/42	7,920	8,680	0.000%
Government National Mortgage Assn.	4	11/20/47	53,279	57,074	0.002%
Government National Mortgage Assn.	5	11/20/47	75,154	82,261	0.003%
Government National Mortgage Assn.	5.5	11/20/48	51,692	57,010	0.002%
Government National Mortgage Assn.	3.5	1/1/41	1,047,000	1,101,252	0.038%
Government National Mortgage Assn.	2	1/1/50	3,645,000	3,697,539	0.129%
Government National Mortgage Assn.	7.5	1/15/30	3,196	3,241	0.000%
Government National Mortgage Assn.	5.5	1/20/36	77,841	91,485	0.003%
Government National Mortgage Assn.	4.5	1/20/41	134,477	150,818	0.005%
Government National Mortgage Assn.	3.5	1/20/46	13,747	14,853	0.001%
Government National Mortgage Assn.	4.5	1/20/47	19,593	21,537	0.001%
Government National Mortgage Assn.	5	1/20/48	143,969	158,097	0.006%
Government National Mortgage Assn.	4	1/20/48	18,353	20,001	0.001%
Government National Mortgage Assn.	5.5	1/20/49	48,590	53,613	0.002%
Government National Mortgage Assn.	3	1/20/50	83,949	86,376	0.003%
Government National Mortgage Assn.	5	12/15/39	27,282	31,667	0.001%
Government National Mortgage Assn.	6	12/20/37	718	841	0.000%
Government National Mortgage Assn.	6	12/20/38	187,038	219,105	0.008%
Government National Mortgage Assn.	3.5	12/20/45	123,039	131,268	0.005%
Government National Mortgage Assn.	3.5	12/20/47	351,501	372,673	0.013%
Government National Mortgage Assn.	5	12/20/47	77,449	84,952	0.003%
Government National Mortgage Assn.	5.5	12/20/48	179,702	198,185	0.007%
Government National Mortgage Assn.	6.5	2/15/29	1,820	2,033	0.000%
Government National Mortgage Assn.	5	2/15/40	34,762	40,344	0.001%

Government National Mortgage Assn.	5	2/15/40	34,762	40,344	0.001%
Government National Mortgage Assn.	3.5	2/15/45	38,999	41,978	0.001%
Government National Mortgage Assn.	5.5	2/20/35	6,623	7,588	0.000%
Government National Mortgage Assn.	4	2/20/41	9,863	10,812	0.000%
Government National Mortgage Assn.	3.5	2/20/43	535,824	579,284	0.020%
Government National Mortgage Assn.	4	2/20/44	227,449	248,555	0.009%
Government National Mortgage Assn.	3	2/20/45	75,914	80,332	0.003%
Government National Mortgage Assn.	3.5	2/20/45	48,865	52,587	0.002%
Government National Mortgage Assn.	3.5	2/20/46	269,800	291,480	0.010%
Government National Mortgage Assn.	3.5	2/20/48	104,336	112,139	0.004%
Government National Mortgage Assn.	3.5	2/20/48	234,460	251,048	0.009%
Government National Mortgage Assn.	3.5	2/20/48	555,679	589,145	0.021%
Government National Mortgage Assn.	5.5	3/20/34	4,123	4,831	0.000%
Government National Mortgage Assn.	4.5	3/20/41	25,344	28,207	0.001%
Government National Mortgage Assn.	5	3/20/41	10,084	11,499	0.000%
Government National Mortgage Assn.	3.5	3/20/43	141,429	151,910	0.005%
Government National Mortgage Assn.	5.5	3/20/48	49,164	54,941	0.002%
Government National Mortgage Assn.	5.5	3/20/49	57,908	64,019	0.002%
Government National Mortgage Assn.	6	4/15/36	512	604	0.000%
Government National Mortgage Assn.	3.5	4/20/45	9,546	10,334	0.000%
Government National Mortgage Assn.	3.5	4/20/46	185,604	196,827	0.007%
Government National Mortgage Assn.	4	4/20/47	147,448	158,114	0.006%
Government National Mortgage Assn.	5.5	4/20/48	36,100	40,265	0.001%
Government National Mortgage Assn.	3.5	4/20/48	157,760	169,584	0.006%
Government National Mortgage Assn.	3.5	4/20/48	303,117	328,817	0.011%
Government National Mortgage Assn.	3	4/20/51	825,201	863,191	0.030%
Government National Mortgage Assn.	4.5	5/20/40	71,838	79,489	0.003%
Government National Mortgage Assn.	5	5/20/40	32,105	36,610	0.001%
Government National Mortgage Assn.	3	5/20/45	114,742	120,921	0.004%
Government National Mortgage Assn.	3.5	5/20/45	14,084	15,219	0.001%
Government National Mortgage Assn.	3.5	5/20/45	38,601	41,700	0.001%
Government National Mortgage Assn.	3	5/20/46	73,174	77,022	0.003%
Government National Mortgage Assn.	3.5	5/20/46	146,102	155,252	0.005%
Government National Mortgage Assn.	3.5	5/20/46	18,728	20,239	0.001%
Government National Mortgage Assn.	3.5	5/20/46	7,816	8,409	0.000%
Government National Mortgage Assn.	3	5/20/46	11,731	12,580	0.000%
Government National Mortgage Assn.	4	5/20/47	185,145	198,350	0.007%
Government National Mortgage Assn.	5.5	5/20/48	156,197	172,871	0.006%
Government National Mortgage Assn.	5	5/20/48	9,328	10,047	0.000%
Government National Mortgage Assn.	5	6/15/40	12,886	14,913	0.001%
Government National Mortgage Assn.	3.5	6/20/43	69,085	74,702	0.003%
Government National Mortgage Assn.	3.5	6/20/43	242,364	260,733	0.009%
Government National Mortgage Assn.	5.5	6/20/44	87,898	103,263	0.004%
Government National Mortgage Assn.	3	6/20/45	329,438	347,198	0.012%
Government National Mortgage Assn.	3.5	6/20/46	68,125	72,448	0.003%
Government National Mortgage Assn.	3	6/20/46	80,039	85,249	0.003%
Government National Mortgage Assn.	5	6/20/47	52,599	57,849	0.002%
Government National Mortgage Assn.	5	6/20/48	41,478	44,823	0.002%
Government National Mortgage Assn.	3	7/15/43	33,652	35,677	0.001%
Government National Mortgage Assn.	5	7/20/39	15,635	17,819	0.001%
Government National Mortgage Assn.	4	7/20/42	119,195	130,642	0.005%
Government National Mortgage Assn.	3	7/20/46	42,803	45,054	0.002%
Government National Mortgage Assn.	3.5	7/20/46	28,722	30,488	0.001%
Government National Mortgage Assn.	3	7/20/46	448,069	471,932	0.016%
Government National Mortgage Assn.	3	7/20/46	34,563	37,271	0.001%
Government National Mortgage Assn.	3	7/20/46	112,124	119,048	0.004%
Government National Mortgage Assn.	3	7/20/46	24,942	26,611	0.001%
Government National Mortgage Assn.	5	7/20/47	32,651	35,750	0.001%
Government National Mortgage Assn.	3.5	7/20/47	71,528	75,758	0.003%
Government National Mortgage Assn.	3	7/20/50	385,144	396,310	0.014%
Government National Mortgage Assn.	3	7/20/51	1,361,598	1,424,283	0.050%
Government National Mortgage Assn.	8	8/15/24	57	58	0.000%
Government National Mortgage Assn.	6	8/20/34	64,496	75,585	0.003%
Government National Mortgage Assn.	5	8/20/40	50,682	57,794	0.002%
Government National Mortgage Assn.	5	8/20/41	63,614	72,540	0.003%
Government National Mortgage Assn.	4	8/20/42	58,888	64,546	0.002%
Government National Mortgage Assn.	3	8/20/46	33,556	36,016	0.001%
Government National Mortgage Assn.	3	8/20/46	47,632	51,241	0.002%
Government National Mortgage Assn.	3	8/20/46	48,746	52,562	0.002%
Government National Mortgage Assn.	2.5	8/20/51	2,985,609	3,082,301	0.107%
Government National Mortgage Assn.	3.5	8/20/51	841,835	892,981	0.031%
Government National Mortgage Assn.	5	9/15/39	16,370	18,948	0.001%

Government National Mortgage Assn.	3	9/15/42	7,299	7,801	0.000%
Government National Mortgage Assn.	3	9/15/42	163,649	175,146	0.006%
Government National Mortgage Assn.	4.5	9/15/45	61,776	69,777	0.002%
Government National Mortgage Assn.	7	9/20/27	1,080	1,208	0.000%
Government National Mortgage Assn.	5.5	9/20/34	1,686	1,981	0.000%
Government National Mortgage Assn.	4.5	9/20/40	97,039	107,663	0.004%
Government National Mortgage Assn.	4	9/20/42	9,278	10,168	0.000%
Government National Mortgage Assn.	3.5	9/20/46	102,356	108,765	0.004%
Government National Mortgage Assn.	4.5	9/20/46	63,275	70,709	0.002%
Government National Mortgage Assn.	3	9/20/46	24,263	26,039	0.001%
Government National Mortgage Assn.	3	9/20/46	28,069	30,201	0.001%
Government National Mortgage Assn.	3.5	9/20/47	25,784	27,335	0.001%
Government National Mortgage Assn.	4	9/20/47	295,282	316,324	0.011%
Government National Mortgage Assn.	5.5	9/20/48	425	473	0.000%
Government National Mortgage Assn.	3	9/20/49	18,180	18,705	0.001%
Government National Mortgage Association	3	11/20/47	55,011	57,016	0.002%
Government National Mortgage Association	4.5	12/20/39	5,082	104	0.000%
Government National Mortgage Association	3	12/20/47	63,055	64,443	0.002%
Government National Mortgage Association	4	2/20/43	60,120	7,449	0.000%
Government National Mortgage Association	4	5/20/37	89,054	2,320	0.000%
Government National Mortgage Association	3.5	5/20/43	152,281	24,024	0.001%
Graco			9,432	659,957	0.023%
Gray Oak Pipeline	2.6	10/15/25	115,000	117,720	0.004%
Gray Oak Pipeline	3.45	10/15/27	45,000	47,435	0.002%
Gray Oak Pipeline	2	9/15/23	35,000	35,653	0.001%
Great Portland Estates			163,485	1,640,916	0.057%
Great Wolf Trust 2019-WOLF	1.12	12/15/36	370,000	369,886	0.013%
Great Wolf Trust 2019-WOLF	1.72	12/15/36	335,000	333,960	0.012%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	120,440	121,545	0.004%
GS Mortgage-Backed Securities Trust	1.66	7/25/44	13,147	13,243	0.000%
GS Mortgage-Backed Securities Trust 2020-INV1	2.98	10/25/50	265,275	270,484	0.009%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	357,915	360,404	0.013%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	362,386	366,717	0.013%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	305,000	326,750	0.011%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	775,000	835,036	0.029%
Halliburton			25,612	553,731	0.019%
Hamamatsu Photonics KK			30,100	1,861,948	0.065%
Hanger			23,464	515,269	0.018%
Hanover Insurance Group			5,136	665,728	0.023%
Hardee s Funding	4.96	6/20/48	451,050	479,138	0.017%
Hardee s Funding	2.87	6/20/51	199,500	199,897	0.007%
Hartford Financial Services			81,753	5,743,148	0.200%
Hasbro	3.55	11/19/26	195,000	212,271	0.007%
Haynes International			7,959	296,473	0.010%
HCA Healthcare			42,216	10,246,668	0.357%
Healthcare Realty Trust	3.63	1/15/28	440,000	480,508	0.017%
Healthcare Realty Trust	2.05	3/15/31	150,000	145,044	0.005%
Healthpeak Properties	2.88	1/15/31	55,000	57,345	0.002%
Healthpeak Properties	3.5	7/15/29	60,000	65,414	0.002%
Helios Technologies			7,432	610,242	0.021%
Heritage Commerce			33,587	390,617	0.014%
Heritage-Crystal Clean			10,495	304,145	0.011%
Heritage Financial Corp.			9,857	251,354	0.009%
Highwoods Realty	3.05	2/15/30	560,000	585,120	0.020%
Highwoods Realty	4.13	3/15/28	430,000	479,211	0.017%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	27,910	28,514	0.001%
Hilton Worldwide Holdings			39,510	5,219,666	0.182%
Home Bancshares			25,274	594,697	0.021%
Home Depot			11,727	3,849,505	0.134%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	166,164	168,822	0.006%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	162,126	162,783	0.006%
Homology Medicines			6,088	47,913	0.002%
Honda Motor			29,700	913,091	0.032%
Honeywell International			18,947	4,022,069	0.140%
Housing Development Finance			45,678	1,681,972	0.059%
HSBC Holdings	1.65	4/18/26	205,000	205,791	0.007%
HSBC Holdings	3.9	5/25/26	565,000	622,112	0.022%
HSBC Holdings	2.1	6/4/26	435,000	444,355	0.015%
Hubbell			18,183	3,285,123	0.114%
Humana	2.15	2/3/32	145,000	141,732	0.005%
Humana	4.88	4/1/30	365,000	435,172	0.015%
Humana			3,494	1,359,690	0.047%

Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	695,452	700,705	0.024%
Hundred Acre Wood Trust 2021-INV2	2.5	10/25/51	210,000	212,986	0.007%
Huron Consulting Group			4,400	228,800	0.008%
Hyundai Capital America	1.8	10/15/25	195,000	196,739	0.007%
Hyundai Capital America	2.1	9/15/28	325,000	320,396	0.011%
Icosavax			4,907	145,198	0.005%
ICU Medical			3,197	746,116	0.026%
IdaCorp			6,622	684,582	0.024%
IGM Biosciences			2,763	181,695	0.006%
IGO			457,455	2,866,976	0.100%
Illinois Tool Works			2,352	485,994	0.017%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	192,930	192,813	0.007%
Infinera			6,200	51,584	0.002%
Ingersoll-Rand			21,684	1,093,090	0.038%
Ing Groep	1.75	4/1/27	200,000	200,965	0.007%
ING Groep			271,756	3,950,928	0.138%
Insmed			24,636	678,475	0.024%
Intellia Therapeutics			3,046	408,621	0.014%
Intercontinental Exchange	2.1	6/15/30	1,100,000	1,087,807	0.038%
Intercontinental Exchange	1.85	9/15/32	1,045,000	983,415	0.034%
Intercontinental Exchange	2.65	9/15/40	120,000	114,771	0.004%
International Flavors & Fragrances			12,877	1,721,912	0.060%
International Paper			154,225	8,624,262	0.301%
Intesa Sanpaolo			474,261	1,342,627	0.047%
Intuit			17,312	9,339,997	0.326%
Intuitive Surgical			7,539	7,494,897	0.261%
iovance Biotherapeutics			1,958	48,284	0.002%
Ipsen			11,416	1,087,831	0.038%
Jack in the Box Funding	3.98	8/25/49	441,663	450,693	0.016%
Jacobs Engineering Group			31,402	4,161,707	0.145%
JBG SMITH Properties, REIT			18,581	550,183	0.019%
John Bean Technologies			7,489	1,052,579	0.037%
Johnson Matthey			63,831	2,290,065	0.080%
JPMorgan Chase	2.74	10/15/30	320,000	331,423	0.012%
JPMorgan Chase	1.95	2/4/32	1,195,000	1,150,624	0.040%
JPMorgan Chase	1.58	4/22/27	1,810,000	1,814,054	0.063%
JPMorgan Chase	2.52	4/22/31	425,000	432,203	0.015%
JPMorgan Chase	2.96	5/13/31	1,620,000	1,682,859	0.059%
JPMorgan Chase	2.18	6/1/28	510,000	519,807	0.018%
JPMorgan Chase			2,601	425,758	0.015%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	152,951	0.005%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	241,386	245,418	0.009%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	168,935	173,112	0.006%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	146,157	149,474	0.005%
JP Morgan Mortgage Trust 2020-5	3.64	12/25/50	243,857	248,581	0.009%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	135,580	138,964	0.005%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	127,245	129,497	0.005%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	57,839	58,681	0.002%
JP Morgan Mortgage Trust 2020-LTV1	3.35	6/25/50	248,008	253,411	0.009%
Julius Baer			31,658	2,103,348	0.073%
Karuna therapeutics			1,002	122,575	0.004%
Kering			2,385	1,693,973	0.059%
Keurig Dr Pepper			14,973	511,478	0.018%
Kimberly-Clark			3,449	456,786	0.016%
KIND Trust 2021-KIND	1.43	8/15/38	685,000	685,216	0.024%
Kingfisher			674,251	3,043,485	0.106%
Kion			27,701	2,575,572	0.090%
Kirin Holdings			63,500	1,178,553	0.041%
KKR Acquisition Holdings I			23,527	234,799	0.008%
KKR CLO 29	1.63	1/15/32	515,000	514,147	0.018%
KLA			6,522	2,181,674	0.076%
Knight-Swift Transportation Holdings			9,921	507,459	0.018%
Knorr-Bremse			10,534	1,127,049	0.039%
Kodiak Sciences			8,018	769,568	0.027%
Koninklijke Philips			77,467	3,441,620	0.120%
Kookmin Bank	4.5	2/1/29	500,000	565,843	0.020%
Kratos Defense & Security Solutions			17,599	392,634	0.014%
KT			38,415	1,050,625	0.037%
Kymera therapeutics			1,652	97,038	0.003%
Landstar System			2,487	392,498	0.014%
Largan Precision			8,000	623,281	0.022%
Las Vegas Sands	3.5	8/18/26	170,000	173,939	0.006%

Las Vegas Sands	3.2	8/8/24	105,000	107,684	0.004%
Lattice Semiconductor			30,425	1,966,976	0.069%
Legalzoom.com			3,438	90,763	0.003%
Legrand			16,554	1,773,756	0.062%
Liberty Oilfield Services			38,747	470,001	0.016%
Linde			32,019	9,393,734	0.327%
Littelfuse			2,669	729,358	0.025%
Live Oak Bancshares			12,382	787,867	0.027%
Lloyds Banking Group			3,028,190	1,884,810	0.066%
LM Ericsson			290,718	3,281,313	0.114%
Longfor Group Holdings	3.95	9/16/29	550,000	571,582	0.020%
L'Oreal			8,736	3,614,992	0.126%
LSEGA Financing	2	4/6/28	810,000	813,453	0.028%
LSEGA Financing	2.5	4/6/31	285,000	290,145	0.010%
LSEGA Financing	3.2	4/6/41	200,000	206,621	0.007%
lululemon athletica			9,529	3,856,386	0.134%
Macquarie Group			15,261	1,971,665	0.069%
Madison Park Funding XXXIII	1.46	10/15/32	740,000	741,214	0.026%
Magna International			41,328	3,109,519	0.108%
Magnetite XVIII	1.2	11/15/28	400,000	399,972	0.014%
Magnetite XXV	1.68	1/25/32	255,000	255,239	0.009%
Magnolia Oil & Gas			46,543	828,000	0.029%
Manhattan Associates			2,952	451,745	0.016%
Marel HF			25,567	177,042	0.006%
Marriott			33,330	4,935,840	0.172%
Marsh & McLennan	2.25	11/15/30	140,000	141,084	0.005%
Marsh & McLennan			15,073	2,282,504	0.080%
Martin Marietta Materials			2,940	1,004,539	0.035%
Marvell Technology			29,422	1,774,441	0.062%
MasterCard			25,583	8,894,697	0.310%
Matson			8,605	694,510	0.024%
McDonald's			2,162	521,280	0.018%
Medtronic			64,422	8,075,298	0.281%
Meggitt			174,590	1,722,505	0.060%
MeiraGTx Holdings			3,303	43,534	0.002%
Melrose Industries			999,357	2,320,213	0.081%
Meridian Bancorp			8,675	180,093	0.006%
Meritor			20,689	440,883	0.015%
Mesa Laboratories			609	184,137	0.006%
MetLife			68,620	4,235,913	0.148%
MFA 2021-NQM2 Trust	1.03	11/25/64	246,548	246,755	0.009%
MGE Energy			3,196	234,906	0.008%
MGM Resorts International			70,229	3,030,381	0.106%
Microchip Technology			11,645	1,787,391	0.062%
Micron Technology	4.19	2/15/27	325,000	365,219	0.013%
Micron Technology	5.33	2/6/29	180,000	215,100	0.007%
Micron Technology			11,929	846,720	0.030%
Microsoft			225,174	63,481,054	2.212%
Middlesex Water			4,185	430,134	0.015%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	620,000	674,250	0.023%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	15,882	15,931	0.001%
Minerals Technologies			7,258	506,899	0.018%
Mitsubishi Corporation			52,400	1,645,488	0.057%
Mitsubishi Electric			239,400	3,327,084	0.116%
Mitsubishi HC Capital			152,500	797,406	0.028%
Mitsubishi UFJ Financial			279,000	1,649,262	0.057%
Mitsui Fudosan			122,900	2,919,476	0.102%
ModivCare			3,637	660,552	0.023%
Molina Healthcare			6,488	1,760,259	0.061%
Moncler			35,432	2,161,019	0.075%
Mondelez International			8,668	504,304	0.018%
MongoDB			6,086	2,869,610	0.100%
Monolithic Power Systems			3,107	1,505,901	0.052%
Monro			12,063	693,743	0.024%
Monte Rosa therapeutics			1,637	36,472	0.001%
Morgan Stanley	4.43	1/23/30	150,000	173,095	0.006%
Morgan Stanley	3.22	4/22/42	110,000	115,168	0.004%
Morgan Stanley	1.93	4/28/32	770,000	739,581	0.026%
Morgan Stanley	1.59	5/4/27	2,565,000	2,571,656	0.090%
Morgan Stanley			225,659	21,958,877	0.765%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	225,000	236,481	0.008%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	135,632	0.005%

Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	320,000	348,529	0.012%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	55,000	59,762	0.002%
Morgan Stanley Eaton Vance Clo 2021-1	1.78	10/20/34	300,000	300,000	0.010%
Morphic Holding			507	28,716	0.001%
Motorola Solutions			456	105,938	0.004%
MSA Safety			2,827	411,894	0.014%
MSCI			936	569,406	0.020%
Mueller Water Products			33,116	504,026	0.018%
Munich Re			17,221	4,699,083	0.164%
Murata Manufacturing			31,100	2,750,872	0.096%
National Bank of Canada			46,199	3,548,270	0.124%
National Grid			174,029	2,073,681	0.072%
National Instruments			14,584	572,130	0.020%
NAVER			6,003	1,947,775	0.068%
Navient Private Education Loan Trust 2017	2.88	12/16/58	69,028	69,925	0.002%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	402,747	411,458	0.014%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	350,000	355,770	0.012%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	270,797	274,715	0.010%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	123,805	125,047	0.004%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	188,405	189,669	0.007%
Navistar Financial dealer Note Master Trust	2.24	7/25/25	205,000	207,176	0.007%
NBN	2.63	5/5/31	315,000	319,323	0.011%
nCino			8,204	582,730	0.020%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	192,104	193,126	0.007%
Nestle			88,480	10,660,961	0.372%
Netflix	4.63	5/15/29	500,000	725,359	0.025%
Netflix			14,982	9,144,114	0.319%
Neuberger Berman CLO XVI-S	1.17	4/15/34	480,000	478,885	0.017%
Neuberger Berman Loan Advisers CLO 32	1.12	1/20/32	915,000	914,752	0.032%
Neuberger Berman Loan Advisers CLO 38	1.43	10/20/32	455,000	455,132	0.016%
Neuberger Berman Loan Advisers Clo 43	1.24	6/18/35	290,000	289,649	0.010%
Nevro			3,862	449,460	0.016%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	335,131	339,248	0.012%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	174,991	176,457	0.006%
Next			18,455	2,030,066	0.071%
NextEra Energy			80,912	6,353,210	0.221%
Nextera Energy Partners			6,419	483,736	0.017%
NexTier Oilfield Solutions			62,060	285,476	0.010%
Nike			24,432	3,548,259	0.124%
Nippon Telegraph & Telephone			220,500	6,109,872	0.213%
NiSource	1.7	2/15/31	245,000	230,711	0.008%
NiSource	3.6	5/1/30	275,000	300,808	0.010%
Nomad Foods			17,010	468,796	0.016%
Norfolk Southern			23,909	5,720,228	0.199%
Northern Star Resources			64,059	392,339	0.014%
NorthWestern			6,400	366,720	0.013%
Novanta			8,667	1,339,052	0.047%
Novartis			57,717	4,732,749	0.165%
NRG Energy	4.45	6/15/29	205,000	225,500	0.008%
NTT Data			200,700	3,880,382	0.135%
NTT Finance	1.59	4/3/28	475,000	469,841	0.016%
NTT Finance	2.07	4/3/31	200,000	200,871	0.007%
Nurix therapeutics			2,327	69,717	0.002%
NuVasive			4,741	283,749	0.010%
NVIDIA			35,973	7,452,167	0.260%
NXP BV / NXP Funding	5.35	3/1/26	170,000	195,898	0.007%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	35,000	36,601	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	75,000	80,083	0.003%
NXP Semiconductors			25,512	4,997,035	0.174%
Oak Street Health			1,431	60,860	0.002%
OBX 2019-EXP2 Trust	4	6/25/59	148,612	153,631	0.005%
OBX 2019-EXP3 Trust	3.5	10/25/59	102,885	104,508	0.004%
OBX 2020-EXP1 Trust	3.5	2/25/60	299,542	307,035	0.011%
OBX 2020-EXP1 Trust	0.84	2/25/60	94,027	94,007	0.003%
OBX 2020-EXP2 Trust	3	5/25/60	352,574	358,431	0.012%
OBX 2021-NQM3 Trust	1.05	7/25/61	289,962	289,919	0.010%
OCP CLO 2014-7	1.78	7/20/29	370,000	369,908	0.013%
OCP CLO 2020-19	1.28	10/20/34	645,000	646,883	0.023%
Octagon Investment Partners 29	1.31	1/24/33	660,000	661,518	0.023%
OHA Credit Funding 3	1.29	7/2/35	800,000	800,566	0.028%
OHA Credit Partners XVI	1.31	10/18/34	340,000	340,598	0.012%
Olink Holding, ADR			9,161	222,154	0.008%

Ollies Bargain Outlet Holdings			14,122	851,274	0.030%
Omron			16,100	1,593,137	0.056%
ONE Gas			11,261	713,610	0.025%
Option Care Health			16,987	412,105	0.014%
Oracle	2.3	3/25/28	235,000	240,703	0.008%
Orchard therapeutics, ADR			8,591	19,759	0.001%
Origin Bancorp			11,946	505,913	0.018%
Otsuka Holdings			45,100	1,928,598	0.067%
Outset Medical			3,177	157,071	0.005%
OZLM VII	1.14	7/17/29	458,178	458,202	0.016%
OZLM VIII	1.3	10/17/29	391,915	391,926	0.014%
Pacific Gas & Electric	2.5	2/1/31	440,000	417,548	0.015%
Pacific Gas & Electric	4.55	7/1/30	1,025,000	1,104,316	0.038%
Pacific Gas & Electric	2.1	8/1/27	175,000	170,857	0.006%
Pacific Gas & Electric	3.3	8/1/40	365,000	336,644	0.012%
Pacific Premier Bancorp			14,647	606,972	0.021%
Packaging Corporation of America			31,048	4,267,237	0.149%
Palmer Square CLO 2021-2	1.26	7/15/34	450,000	450,240	0.016%
Panasonic			156,300	1,937,401	0.068%
Papa John's International			12,043	1,529,341	0.053%
Parsons			5,468	184,600	0.006%
PAR Technology			13,084	804,797	0.028%
Paycom Software			2,397	1,188,313	0.041%
Paycor HCM			4,503	158,325	0.006%
Payoneer Global			45,400	388,170	0.014%
PayPal Holdings			38,426	9,998,829	0.348%
Peace Park CLO	1.27	10/20/34	440,000	439,476	0.015%
Pennant			6,460	181,461	0.006%
PennyMac Financial Services			13,448	822,076	0.029%
Penumbra			1,523	405,880	0.014%
PerkinElmer	1.9	9/15/28	280,000	278,012	0.010%
PerkinElmer	3.3	9/15/29	165,000	177,481	0.006%
PerkinElmer	2.25	9/15/31	150,000	147,847	0.005%
PerkinElmer			10,518	1,822,664	0.064%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	214,740	0.007%
Perrigo Finance Unlimited	3.15	6/15/30	385,000	396,374	0.014%
Persimmon			52,100	1,863,354	0.065%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13	5/15/27	550,000	596,750	0.021%
Petco Health & Wellness			9,037	190,681	0.007%
Pfizer			55,997	2,408,431	0.084%
PGT Innovations			15,678	299,450	0.010%
PICC Property & Casualty			1,548,000	1,501,666	0.052%
Ping An Insurance			116,500	796,788	0.028%
Pinnacle Financial Partners			13,471	1,267,352	0.044%
Pinterest			63,039	3,211,837	0.112%
Plex Systems			541	525	0.000%
Pola Orbis Holdings			20,100	462,657	0.016%
Popular			5,755	446,991	0.016%
Poshmark			1,944	46,189	0.002%
Post Holdings			7,225	795,906	0.028%
Post Holdings Partnering			9,926	100,352	0.003%
PPG Industries			20,395	2,916,689	0.102%
PRA Group			11,129	468,976	0.016%
Privia Health			3,702	87,219	0.003%
PROCEPT BioRobotics			1,332	50,816	0.002%
Professional Holding			6,150	115,620	0.004%
PROG Holdings			13,288	558,229	0.019%
Prologis	1.25	10/15/30	140,000	131,109	0.005%
Prologis, REIT			92,015	11,541,441	0.402%
Prothena			11,483	817,934	0.029%
Prysmian			62,974	2,199,589	0.077%
PS Business Parks, REIT			6,065	950,628	0.033%
PTC Therapeutics			1,700	63,257	0.002%
Pulmonx			1,045	37,599	0.001%
QNB Finance	2.75	2/12/27	600,000	629,379	0.022%
Quaker Chemical			2,768	658,009	0.023%
Qualcomm			25,822	3,330,522	0.116%
Quanterix			2,062	102,667	0.004%
Quidel			6,243	881,199	0.031%
Radius Health			27,787	344,837	0.012%
Ranpak Holdings			5,782	155,073	0.005%
Rapid Micro Biosystems			6,149	113,572	0.004%

RAPT therapeutics			6,143	190,740	0.007%
RealReal			18,300	241,194	0.008%
Reata Pharmaceuticals			2,927	294,485	0.010%
Recruit Holdings			50,300	3,074,631	0.107%
Red Robin Gourmet Burgers			9,550	220,223	0.008%
Red Rock Resorts			3,200	163,904	0.006%
REESE PARK CLO	1.45	10/15/32	445,000	445,029	0.016%
Regency Centers	3.6	2/1/27	300,000	328,932	0.011%
Regency Centers	3.7	6/15/30	95,000	104,948	0.004%
REI - SECURITY LENDING COLLATERAL			928,684	9,286,838	0.324%
Reliance Industries	3.67	11/30/27	925,000	1,006,978	0.035%
Renesas Electronics			92,700	1,140,892	0.040%
Rentokil Initial			85,753	673,401	0.023%
Repare therapeutics			5,000	131,200	0.005%
Repay Holdings			12,705	292,596	0.010%
Replimune			2,840	84,178	0.003%
Republic Services			35,910	4,311,355	0.150%
Rexford Industrial Realty, REIT			13,324	756,137	0.026%
Reynolds American	4.45	6/12/25	360,000	396,548	0.014%
RH			866	577,544	0.020%
Rio Tinto			11,021	784,596	0.027%
Roche Holding			17,758	6,481,137	0.226%
Roku			1,914	599,752	0.021%
Roper Technologies			4,454	1,987,063	0.069%
Ross Stores	1.88	4/15/31	315,000	303,569	0.011%
Ross Stores			31,079	3,382,949	0.118%
Rover			10,622	137,135	0.005%
Royal Dutch Shell, ADR			33,388	1,478,087	0.052%
Rush Enterprises			9,314	420,620	0.015%
Ruth's Hospitality Group			11,965	247,795	0.009%
Sabine Pass Liquefaction	5	3/15/27	910,000	1,045,954	0.036%
Sabine Pass Liquefaction	5.75	5/15/24	150,000	166,875	0.006%
Sabine Pass Liquefaction	4.5	5/15/30	70,000	80,500	0.003%
Sabine Pass Liquefaction	5.88	6/30/26	210,000	247,023	0.009%
Safran			12,859	1,626,415	0.057%
Saia			2,382	566,987	0.020%
Salesforce.com			32,414	8,791,325	0.306%
Sampo			67,333	3,328,999	0.116%
Samsonite International			349,200	749,908	0.026%
Samsung Electronics			75,501	4,680,654	0.163%
Sandy Spring Bancorp			10,455	479,048	0.017%
Sanofi			52,569	5,060,505	0.176%
Santander Drive Auto Receivables Trust 2021-3	1.33	9/15/27	345,000	344,690	0.012%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	580,000	593,562	0.021%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	450,000	449,042	0.016%
Santander UK Group Holdings	1.53	8/21/26	930,000	929,342	0.032%
SAP			22,320	3,018,316	0.105%
Saudi Arabian Oil	3.5	4/16/29	550,000	592,795	0.021%
Saudi Electricity Global Sukuk Co 4	4.72	9/27/28	500,000	587,081	0.020%
SBA Tower Trust	2.33	1/15/28	75,000	76,488	0.003%
Scentre			577,002	1,228,071	0.043%
Schneider Electric			10,389	1,730,330	0.060%
Scholar Rock Holding			9,978	329,474	0.011%
Sea, ADR			35,500	11,314,915	0.394%
Seacoast Banking			17,425	589,139	0.021%
Seagen			2,511	426,368	0.015%
Seer			5,515	190,433	0.007%
Selective Insurance			14,038	1,060,290	0.037%
Selectquote			10,328	133,541	0.005%
Sempra Energy			71,678	9,067,267	0.316%
Semtech			3,505	273,285	0.010%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	243,613	247,590	0.009%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	220,317	225,157	0.008%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	94,855	96,027	0.003%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	28,529	28,905	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	75,015	75,708	0.003%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	60,904	61,566	0.002%
ServiceMaster Funding	2.87	7/30/51	480,000	479,183	0.017%
ServiceNow			17,704	11,016,668	0.384%
Seven & i Holdings			66,500	3,027,376	0.106%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	58,860	59,028	0.002%
Sherwin-Williams			17,232	4,820,307	0.168%

Shoals Technologies			13,319	371,334	0.013%
Shopify			2,311	3,133,208	0.109%
Siemens			73,894	12,085,441	0.421%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	249,041	0.009%
Siemens Financieringsmaatschappij	2.15	3/11/31	510,000	511,592	0.018%
Siemens Healthineers			42,765	2,773,544	0.097%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	101,124	104,324	0.004%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	157,024	161,079	0.006%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	180,043	179,870	0.006%
Signature Bank			5,305	1,444,445	0.050%
Simon Property	2.65	7/15/30	290,000	298,342	0.010%
SiteOne Landscape Supply			7,956	1,586,983	0.055%
SJW			7,166	473,386	0.016%
Skechers USA			11,600	488,592	0.017%
Skyline Champion			12,721	764,023	0.027%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	200,000	211,828	0.007%
Smb Private Education Loan Trust 2015	2.98	7/15/27	47,539	47,894	0.002%
Smb Private Education Loan Trust 2015	2.03	8/16/32	455,000	463,069	0.016%
Smb Private Education Loan Trust 2016	2.43	2/17/32	361,027	369,208	0.013%
Smb Private Education Loan Trust 2016	2.7	5/15/31	71,210	72,841	0.003%
Smb Private Education Loan Trust 2018	3.63	11/15/35	492,878	517,397	0.018%
Smb Private Education Loan Trust 2021	2.31	1/15/53	375,000	379,981	0.013%
Smb Private Education Loan Trust 2021	1.07	1/15/53	394,540	388,664	0.014%
SMC			1,500	935,866	0.033%
Snap Inc.			129,959	9,600,071	0.335%
Snowflake Computing			2,865	866,462	0.030%
SOFTBANK GROUP CORP			22,700	1,311,726	0.046%
Sony			28,100	3,119,627	0.109%
Sophia Genetics			5,908	103,567	0.004%
South32			505,401	1,254,170	0.044%
Southern			10,919	550,693	0.019%
Southern Company			48,204	2,987,202	0.104%
SouthState			7,346	548,526	0.019%
Southwest Gas Holdings			12,832	858,204	0.030%
S&P Global			7,039	2,990,801	0.104%
Spotify Technology			6,448	1,452,992	0.051%
SPX			10,707	572,289	0.020%
Square			16,872	4,046,580	0.141%
SS&C Technologies Holdings			15,604	1,082,918	0.038%
STACR Trust 2018-DNA3	0.84	9/25/48	378	378	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	293,003	293,472	0.010%
Standard Chartered	4.64	4/1/31	320,000	367,885	0.013%
Standard Chartered			123,830	723,883	0.025%
Stanley Electric			44,000	1,111,362	0.039%
Starbucks			40,172	4,431,373	0.154%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	189,121	191,027	0.007%
State Grid Overseas Investment BVI	2.75	5/4/22	1,060,000	1,073,012	0.037%
Stepstone			17,463	744,622	0.026%
Stericycle			6,100	414,617	0.014%
STERIS			962	196,517	0.007%
Sterling Bancorp Inc/MI			7,777	40,129	0.001%
Steven Madden			3,700	148,592	0.005%
StoneCo			2,372	82,356	0.003%
Stoneridge			9,426	192,196	0.007%
Stora Enso			110,804	1,845,598	0.064%
Storebrand			244,528	2,327,946	0.081%
Stroeer SE & Co KGaA			13,640	1,123,321	0.039%
Stryker			18,968	5,002,241	0.174%
Sumitomo Corporation			116,200	1,636,901	0.057%
Sumitomo Mitsui Trust Holdings			32,997	1,136,418	0.040%
Sumitomo Rubber Industries			53,100	673,713	0.023%
Sun Country Airlines Holdings			4,964	166,493	0.006%
Sun Life Financial			68,544	3,528,398	0.123%
Suzuki Motor			37,300	1,666,529	0.058%
Svenska Handelsbanken			191,561	2,145,370	0.075%
Symphony CLO XVII	1.01	4/15/28	699,239	699,245	0.024%
Symphony CLO XX	1.78	1/16/32	670,000	670,293	0.023%
Symphony CLO XXIII	1.45	1/15/34	930,000	931,283	0.032%
Symphony CLO XXVI	1.21	4/20/33	270,000	270,000	0.009%
Synopsys			13,879	4,155,511	0.145%
Taiwan Semiconductor Manufacturing			370,759	7,668,070	0.267%
Taiwan Semiconductor Manufacturing, ADR			13,754	1,535,634	0.054%

Takeda Pharmaceutical, ADR			45,579	746,584	0.026%
TechnoPro Holdings			72,000	2,165,290	0.075%
TE Connectivity			5,546	761,022	0.027%
Telecom Italia			1,675,143	675,982	0.024%
Teledyne Technologies			3,172	1,362,628	0.047%
Teleflex			9,457	3,561,033	0.124%
Teleperformance			4,425	1,740,507	0.061%
Tenaya therapeutics			1,520	31,388	0.001%
Tencent Holdings			91,510	5,463,033	0.190%
Tengizchevroil Finance Co International	4	8/15/26	675,000	726,675	0.025%
Tetra Tech			2,389	356,773	0.012%
Texas Instruments			18,316	3,520,518	0.123%
TG Therapeutics			1,083	36,042	0.001%
Thermo Fisher Scientific			22,345	12,766,369	0.445%
Thermon Group Holdings			7,400	128,094	0.004%
The Travelers Companies			21,219	3,225,500	0.112%
THG			83,714	571,532	0.020%
THK			31,100	682,454	0.024%
thredUP			8,548	185,406	0.006%
TJX			69,741	4,601,511	0.160%
T-Mobile US			64,107	8,190,310	0.285%
T-Mobile USA	2.25	11/15/31	435,000	426,256	0.015%
T-Mobile USA	2.05	2/15/28	205,000	206,749	0.007%
T-Mobile USA	3.75	4/15/27	1,345,000	1,481,645	0.052%
Toast			1,908	95,305	0.003%
Toast			49,010	2,325,647	0.081%
Tokio Marine Holdings			52,200	2,798,181	0.098%
Tokyo Electron			5,600	2,473,961	0.086%
Toorak Mortgage Corp 2018-1	1.15	7/25/56	298,963	299,162	0.010%
Toro			5,351	521,241	0.018%
Tosoh			18,500	335,252	0.012%
TotalEnergies			73,709	3,523,140	0.123%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	575,000	583,289	0.020%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	3,697	3,695	0.000%
Towd Point Mortgage Trust 2016-1	3	2/25/55	54,014	54,367	0.002%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	35,776	35,950	0.001%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	32,696	33,138	0.001%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	35,297	35,723	0.001%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	65,015	65,015	0.002%
Toyota Motor			296,500	5,282,855	0.184%
Transcontinental Gas Pipe Line	4	3/15/28	545,000	608,409	0.021%
Transcontinental Gas Pipe Line	4.6	3/15/48	495,000	596,439	0.021%
TransUnion			6,454	724,849	0.025%
Transurban Finance Co Pty	2.45	3/16/31	210,000	210,294	0.007%
Transurban Finance Co Pty	3.38	3/22/27	540,000	582,525	0.020%
TreeHouse Foods			15,022	599,077	0.021%
Trinity Acquisition	4.4	3/15/26	335,000	373,975	0.013%
TRP Dynamic Global Bd - I			9,578,632	94,445,316	3.292%
TRP Inflation Protected Bond - I			540	7,353	0.000%
TRP Inst Emerging Markets Bd - Inst			9,651,741	79,433,827	2.768%
TRP Inst Emerging Markets Eq - Inst			2,779,350	128,795,066	4.489%
TRP Inst Floating Rate - Inst			5,542,839	54,153,536	1.887%
TRP Institutional High Yield - Inst			9,184,980	81,378,926	2.836%
TRP International Bond (USD Hgd) - I			12,503,510	126,035,377	4.392%
TRP Limited Duration Infl Foc Bd - I			4,009,898	22,054,439	0.769%
TRP Multi-Strategy Total Return - I			8,129,630	87,800,000	3.060%
TRP Real Assets - I			3,250,669	45,769,418	1.595%
TRP Treasury Reserve	0.05		120,799,928	120,799,928	4.210%
TRP US Treasury Long-Term Idx - I			4,520,511	51,759,856	1.804%
Turning Point therapeutics			3,446	228,918	0.008%
Twilio			2,620	835,911	0.029%
Ultragenyx Pharmaceutical			8,787	792,500	0.028%
Umicore			30,149	1,783,603	0.062%
Unilever			121,615	6,584,038	0.229%
Union Pacific			11,659	2,285,281	0.080%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	76,888	77,672	0.003%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	124,239	122,218	0.004%
Unitedhealth	2	5/15/30	945,000	948,308	0.033%
Unitedhealth	2.75	5/15/40	70,000	70,307	0.002%
UnitedHealth Group			32,976	12,885,042	0.449%
United Overseas Bank			123,900	2,343,888	0.082%
United Rentals			6,265	2,198,576	0.077%

UPS			23,948	4,360,931	0.152%
Upwork			26,888	1,210,767	0.042%
U.S. Physical Therapy			4,419	488,741	0.017%
U.S. Treasury Bonds	1.88	2/15/41	7,230,000	7,074,103	0.247%
U.S. Treasury Bonds	1.88	2/15/51	6,300,000	6,010,594	0.209%
U.S. Treasury Bonds	2.25	5/15/41	6,950,000	7,229,086	0.252%
U.S. Treasury Bonds	2.38	5/15/51	3,365,000	3,592,138	0.125%
U.S. Treasury Bonds	2	8/15/51	4,170,000	4,098,980	0.143%
U.S. Treasury Notes	0.13	1/15/24	5,620,000	5,590,144	0.195%
U.S. Treasury Notes	0.13	2/15/24	8,535,000	8,486,991	0.296%
U.S. Treasury Notes	0.25	3/15/24	2,700,000	2,690,719	0.094%
U.S. Treasury Notes	0.13	5/15/23	4,130,000	4,124,192	0.144%
U.S. Treasury Notes	0.25	5/15/24	6,850,000	6,816,820	0.238%
U.S. Treasury Notes	0.25	6/15/24	5,775,000	5,742,516	0.200%
U.S. Treasury Notes	0.13	6/30/23	10,425,000	10,407,082	0.363%
U.S. Treasury Notes	0.38	7/15/24	3,360,000	3,350,550	0.117%
U.S. Treasury Notes	0.63	7/31/26	5,585,000	5,495,989	0.192%
U.S. Treasury Notes	0.75	8/31/26	10,625,000	10,512,109	0.366%
U.S. Treasury Notes	0.38	9/15/24	6,450,000	6,421,781	0.224%
U.S. Treasury Notes	0.88	9/30/26	9,100,000	9,051,656	0.315%
Utz Brands			25,587	438,305	0.015%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	365,000	368,992	0.013%
Valero Energy	2.15	9/15/27	50,000	50,342	0.002%
Vanke Real Estate Hong Kong	5.35	3/11/24	900,000	974,241	0.034%
Veeva Systems			5,198	1,497,908	0.052%
Vereit Operating Partnership	3.4	1/15/28	75,000	81,122	0.003%
Vereit Operating Partnership	3.1	12/15/29	944,000	1,004,064	0.035%
Vereit Operating Partnership	2.85	12/15/32	375,000	388,107	0.014%
Vereit Operating Partnership	2.2	6/15/28	75,000	75,788	0.003%
Vereit Operating Partnership	3.95	8/15/27	399,000	446,628	0.016%
Verizon Communications	2.99	10/30/56	1,665,000	1,535,401	0.054%
Verizon Communications	4.75	11/1/41	235,000	285,524	0.010%
Verizon Communications	2.65	11/20/40	340,000	321,317	0.011%
Verizon Communications	1.75	1/20/31	415,000	393,398	0.014%
Verizon Communications	2.36	3/15/32	405,000	399,177	0.014%
Verizon Communications	2.55	3/21/31	375,000	378,957	0.013%
Verizon Communications	2.1	3/22/28	240,000	243,587	0.008%
Verizon Communications	4.52	9/15/48	250,000	306,815	0.011%
Verizon Communications	4.33	9/21/28	665,000	764,529	0.027%
Verus Securitization Trust 2019-3	3.04	7/25/59	206,623	207,664	0.007%
Verus Securitization Trust 2019-4	2.64	11/25/59	114,041	115,699	0.004%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	417,317	421,463	0.015%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	350,047	355,320	0.012%
Verus Securitization Trust 2020-1	2.72	1/25/60	327,681	331,170	0.012%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	103,775	0.004%
Verus Securitization Trust 2021-5	1.22	9/25/66	265,000	264,880	0.009%
Visa			76,162	16,965,086	0.591%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	105,804	106,238	0.004%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	235,000	242,126	0.008%
Vistra Operations	3.55	7/15/24	705,000	741,801	0.026%
Vodafone	4.38	5/30/28	255,000	292,998	0.010%
Vodafone	5.25	5/30/48	885,000	1,148,690	0.040%
Vodafone, ADR			125,146	1,933,506	0.067%
Volkswagen Bank GmbH	2.5	7/31/26	300,000	383,739	0.013%
Volkswagen Group of America Finance	1.63	11/24/27	385,000	381,981	0.013%
Volkswagen Group of America Finance	3.2	9/26/26	600,000	640,972	0.022%
Wal-Mart			21,193	2,953,880	0.103%
Walt Disney			58,190	9,844,002	0.343%
Warby Parker			22,794	1,209,222	0.042%
Waste Connections	2.2	1/15/32	285,000	281,375	0.010%
Webster Financial			9,980	543,511	0.019%
Wec Energy			4,746	418,597	0.015%
Welcia Holdings			28,500	1,027,216	0.036%
Wellfleet CLO 2017-2A	1.19	10/20/29	490,000	489,265	0.017%
Wells Fargo	2.88	10/30/30	850,000	882,870	0.031%
Wells Fargo	2.57	2/11/31	2,545,000	2,599,626	0.091%
Wells Fargo	2.39	6/2/28	1,860,000	1,918,451	0.067%
Wells Fargo	4.3	7/22/27	290,000	328,813	0.011%
Wells Fargo			294,448	13,665,332	0.476%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	734,939	0.026%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,265,673	0.044%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	200,000	216,727	0.008%

Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	570,000	575,993	0.020%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	699,405	702,957	0.024%
Welltower, REIT			60,267	4,966,001	0.173%
Western Alliance Bancorp			14,420	1,569,184	0.055%
West Fraser Timber			4,873	410,431	0.014%
Westlake Chemical	1.63	7/17/29	177,000	216,454	0.008%
Westrock			191,259	9,530,436	0.332%
Weyerhaeuser, REIT			21,978	781,757	0.027%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	430,000	461,866	0.016%
Williams	5.1	9/15/45	365,000	452,218	0.016%
Wilmar International			633,400	1,956,826	0.068%
Woodside Finance	3.7	3/15/28	520,000	555,750	0.019%
Woodside Finance	3.65	3/5/25	470,000	499,281	0.017%
Woodside Finance	3.7	9/15/26	439,000	474,323	0.017%
Workiva			4,642	654,336	0.023%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	420,000	454,604	0.016%
Worley			198,593	1,397,115	0.049%
WPP			183,093	2,453,001	0.085%
XCEL Energy			5,720	357,500	0.012%
Xencor			9,210	300,799	0.010%
Xometry			1,363	78,604	0.003%
Xometry			8,213	449,962	0.016%
XP			14,881	597,770	0.021%
Yili Holding Investment	1.63	11/19/25	1,155,000	1,146,643	0.040%
Yum! Brands			58,631	7,171,158	0.250%
Zalando			25,113	2,290,345	0.080%
Zendesk			1,596	185,758	0.006%
Zentaris Pharmaceuticals			3,137	209,050	0.007%
Z Holdings			241,800	1,547,535	0.054%
Zoetis			12,973	2,518,578	0.088%
Zoom Video Communications			13,627	3,563,461	0.124%
Zurich Insurance Group			5,770	2,359,470	0.082%
Zynga			54,971	413,932	0.014%
Miscellaneous Securities ‡				14,887,319	
Total Investments in Securities				2,913,699,688	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	454,578	EUR	(385,267)	11/19/2021	7,872	0.000%
CITIBANK N A	USD	223,716	EUR	(189,758)	11/19/2021	3,696	0.000%
MORGAN STANLEY & COMPANY LLC	USD	455,437	EUR	(385,267)	11/19/2021	8,732	0.000%
MORGAN STANLEY & COMPANY LLC	USD	223,664	EUR	(189,758)	11/19/2021	3,645	0.000%

Total Forward Currency Exchange Contracts **23,946**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 10/15/2021 C 4525	4,525.00	10/15/2021	(299)	(164,450)	(0.006%)

Total Options **(164,450)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPKO CDS 06/20/2024	87,500	1,993	0.000%
INDONESIA CDS 12/20/2026	4,260,000	39,465	0.001%
CDX IG CDSI S37 5Y 12/20/2026	10,700,000	255,516	0.009%
CDX HY CDSI S37 5Y PRC 12/20/2026	2,540,000	235,725	0.008%
MEXICO CDS 12/20/2026	8,515,000	(7,536)	0.000%
CHILE CDS 12/20/2026	2,555,000	16,250	0.001%

Total Swap Contracts **541,412**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	(45)	12/31/2021	(5,523,399)	40,717	(0.192%)
MSCI EAFE FUT 12/21	(88)	12/17/2021	(9,974,800)	452,626	(0.348%)
S&P500 EMINI FUT 12/21	(41)	12/17/2021	(8,810,388)	114,113	(0.307%)
TUZ1 2YR US NOTE FUT DEC 21	97	12/31/2021	21,345,305	(11,794)	0.744%
TYZ1 UST 10YR FUT DEC 21	(160)	12/21/2021	(21,057,501)	295,539	(0.734%)
USZ1 UST 30YR FUT DEC 21	69	12/21/2021	10,986,094	(218,418)	0.383%
UXYZ1 UST 10YR ULTRA FUT DEC 21	22	12/21/2021	3,195,500	(61,451)	0.111%
WNZ1 ULTRA US BOND FUT DEC 21	111	12/21/2021	21,207,938	(594,927)	0.739%

Total Futures Contracts **16,406**

NET ASSETS **2,869,333,430**

NET ASSET VALUE PER SHARE

Spectrum Moderate Allocation Fund Shares (\$2,193,706,878 / 77,222,308 Shares Outstanding)	28.41
Spectrum Moderate Allocation Fund - I Class Shares (\$675,626,552 / 23,783,738 Shares Outstanding)	28.41

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

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EER	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	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 Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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