

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	1.04	9/15/34	317,821	317,819	0.012%
908 devices			702	39,979	0.002%
ABB			102,323	2,870,079	0.110%
AbbVie	4.88	11/14/48	885,000	1,197,562	0.046%
AbbVie	2.95	11/21/26	335,000	370,178	0.014%
AbbVie	3.2	11/21/29	170,000	190,862	0.007%
AbbVie	4.05	11/21/39	320,000	382,462	0.015%
AbbVie	4.25	11/21/49	295,000	367,452	0.014%
AbbVie	4.7	5/14/45	520,000	676,823	0.026%
AbbVie			47,824	5,124,342	0.196%
Abcam, ADR			8,241	177,594	0.007%
ACADIA Pharmaceuticals			3,692	197,374	0.008%
Accelaron Pharma			4,805	614,752	0.023%
Accolade			3,277	142,550	0.005%
Adani Electricity Mumbai	3.95	2/12/30	950,000	1,010,050	0.039%
Adaptive Biotechnologies			4,134	244,443	0.009%
Adobe			213	106,526	0.004%
ADT			55,425	435,086	0.017%
Advanced Micro Devices			49,148	4,507,363	0.172%
Advantage Solutions			12,345	162,584	0.006%
Advantage Solutions			3,886	11,075	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	159,145	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	414,891	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	314,979	0.012%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	265,000	316,013	0.012%
Aerojet Rocketdyne Holdings			3,491	184,499	0.007%
AES			77,680	1,825,480	0.070%
Aes Gener	6.35	10/7/79	700,000	770,875	0.029%
Aflac	3.6	4/1/30	115,000	134,913	0.005%
Agilent Technologies			33,163	3,929,484	0.150%
Agios Pharmaceuticals			6,709	290,701	0.011%
Aia	3.9	4/6/28	665,000	758,254	0.029%
AIA Group			148,800	1,813,295	0.069%
Aib	4.26	4/10/25	375,000	409,678	0.016%
Airbnb			1,991	292,279	0.011%
Air Liquide			19,994	3,277,954	0.125%
Aker BP	2.88	1/15/26	150,000	152,446	0.006%
Alcoa			23,000	530,150	0.020%
Alcon			13,166	874,172	0.033%
Alexandria Real Estate Equities	3.95	1/15/28	595,000	690,065	0.026%
Alexandria Real Estate Equities	4.7	7/1/30	85,000	105,395	0.004%
Alibaba Group Holding, ADR			64,195	14,940,102	0.570%
Align Technology			684	365,516	0.014%
Allogene therapeutics			2,566	64,766	0.002%
Alphabet Class A			3,042	5,331,531	0.204%
Alphabet Class C			25,665	44,962,000	1.716%
Altimeter Growth			16,605	215,865	0.008%
Amadeus IT			21,116	1,558,725	0.060%
Amazon.com			15,566	50,697,372	1.935%
Amcor			113,244	1,344,798	0.051%
Amedisys			4,264	1,250,759	0.048%
Ameren			41,845	3,266,421	0.125%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	0	0.000%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	177,262	171,241	0.007%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	53,801	44,963	0.002%
American Campus Communities Operating Partnership	3.63	11/15/27	380,000	416,596	0.016%
American Campus Communities Operating Partnership	2.85	2/1/30	615,000	641,487	0.024%
American Campus Communities Operating Partnership	3.3	7/15/26	170,000	185,143	0.007%
American Campus Communities, REIT			15,561	665,544	0.025%
American International Group			209,225	7,921,259	0.302%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	785,000	792,511	0.030%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	160,000	169,506	0.006%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	290,000	300,150	0.011%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	175,000	175,603	0.007%
Analog Devices			26,630	3,934,050	0.150%

Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	257,466	260,814	0.010%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	340,302	342,539	0.013%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	509,880	511,480	0.020%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	107,435	107,922	0.004%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	340,809	338,153	0.013%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	174,505	175,862	0.007%
Anglo American Capital	4.13	9/27/22	200,000	210,729	0.008%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	530,000	666,645	0.025%
Anthem	2.25	5/15/30	210,000	221,434	0.008%
Anthem			20,302	6,518,769	0.249%
Antofagasta			139,900	2,744,721	0.105%
Apellis Pharmaceuticals			2,400	137,280	0.005%
Api			13,567	246,241	0.009%
Api			30,967	69,676	0.003%
Apple	1.65	5/11/30	335,000	343,734	0.013%
Apple			182,809	24,256,926	0.926%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	603,488	595,232	0.023%
Applied Materials			124,228	10,720,876	0.409%
Aptiv			2,747	357,907	0.014%
APT Pipelines	3.88	10/11/22	345,000	357,417	0.014%
APT Pipelines	4.25	7/15/27	210,000	238,592	0.009%
Arcutis Biotherapeutics			1,758	49,453	0.002%
Ares LVII CLO	1.56	10/25/31	470,000	468,839	0.018%
Argenx, ADR			3,969	1,167,243	0.045%
Array Technologies			9,530	411,124	0.016%
Arrow Electronics	4	4/1/25	395,000	432,490	0.017%
Arvinas			1,044	88,667	0.003%
Asahi Kasei			196,100	2,010,051	0.077%
Ascendis Pharma, ADR			12,037	2,007,531	0.077%
Ashford Hospitality Trust 2018-ASHF	1.41	4/15/35	345,000	328,152	0.013%
Ashtead			42,384	1,996,328	0.076%
ASML Holding			6,048	2,949,731	0.113%
ASML Holding			9,176	4,442,810	0.170%
ASOS			44,255	2,884,061	0.110%
Assurant			7,194	979,967	0.037%
Astellas Pharma			302,500	4,683,837	0.179%
Atea Pharmaceuticals			1,818	75,956	0.003%
Atlantic Capital Bancshares			11,011	175,295	0.007%
Atlassian			4,203	982,956	0.038%
Atricure			8,158	454,156	0.017%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	770,000	744,896	0.028%
AT&T	2.55	12/1/33	345,000	354,560	0.014%
AT&T	3.8	12/1/57	656,000	684,371	0.026%
AT&T	2.25	2/1/32	970,000	982,477	0.038%
AT&T	4.3	2/15/30	215,000	256,663	0.010%
AT&T	2.3	6/1/27	320,000	341,099	0.013%
AT&T	2.75	6/1/31	340,000	362,312	0.014%
Ausgrid Finance Pty	3.85	5/1/23	245,000	258,794	0.010%
Ausgrid Finance Pty	4.35	8/1/28	385,000	445,450	0.017%
Austin Fairmont Hotel Trust 2019-FAIR	1.41	9/15/32	190,000	184,521	0.007%
Austin Fairmont Hotel Trust 2019-FAIR	1.96	9/15/32	230,000	216,449	0.008%
Australia & New Zealand Banking			93,497	1,640,698	0.063%
Autoliv			17,233	1,612,288	0.062%
Avanos Medical			13,069	599,606	0.023%
Avery Dennison			6,364	987,120	0.038%
Avidity Biosciences			1,944	49,611	0.002%
Avis Budget Rental Car Funding AESOP	4	3/20/25	500,000	541,745	0.021%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	590,000	566,033	0.022%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	245,000	253,017	0.010%
Aviva			287,353	1,278,156	0.049%
Avnet	3.75	12/1/21	310,000	317,186	0.012%
Avolon Holdings Funding	4.25	4/15/26	95,000	102,181	0.004%
Avolon Holdings Funding	4.38	5/1/26	240,000	259,200	0.010%
Avolon Holdings Funding	3.95	7/1/24	675,000	710,438	0.027%
AXA			180,038	4,317,732	0.165%
Axis Capital Holdings			14,604	735,896	0.028%
Axonics Modulation Technologies			3,134	156,449	0.006%
AZZ			16,900	801,736	0.031%
Baidu	2.88	7/6/22	610,000	628,743	0.024%
Baidu	3.88	9/29/23	420,000	453,332	0.017%
Banco De Bogota	4.38	8/3/27	600,000	663,006	0.025%
Banco Santander	3.5	4/11/22	400,000	415,280	0.016%

Banco Santander	3.49	5/28/30	200,000	224,382	0.009%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	1,050,000	1,095,301	0.042%
BANK 2019-BNK21	3.52	10/17/52	180,000	180,979	0.007%
BANK 2019-BNK22	2.5	11/15/62	335,000	297,995	0.011%
BANK 2020-BNK25	2.84	1/15/63	140,000	150,832	0.006%
Bank of America	3.25	10/21/27	785,000	878,206	0.034%
Bank of America	2.83	10/24/51	200,000	208,269	0.008%
Bank of America	3.3	1/11/23	1,000,000	1,059,941	0.040%
Bank of America	3.42	12/20/28	70,000	78,971	0.003%
Bank of America	2.5	2/13/31	750,000	795,803	0.030%
Bank of America	3.56	4/23/27	190,000	213,983	0.008%
Bank of America	2.59	4/29/31	445,000	477,229	0.018%
Bank of America	2.68	6/19/41	325,000	338,390	0.013%
Bank of America	4.27	7/23/29	715,000	850,508	0.032%
Bank of America	1.9	7/23/31	815,000	820,573	0.031%
Bank of America			255,082	7,731,535	0.295%
BankUnited			29,758	1,034,983	0.040%
Barclays	3.93	5/7/25	380,000	415,687	0.016%
Barclays	2.85	5/7/26	515,000	551,145	0.021%
Barings CLO Ltd 2013-I	1.02	1/20/28	263,581	262,201	0.010%
Barings CLO Ltd 2016-II	1.3	7/20/28	420,000	419,649	0.016%
Barry Callebaut			683	1,627,678	0.062%
BASF			26,610	2,103,326	0.080%
BAT Capital	3.56	8/15/27	1,025,000	1,141,203	0.044%
BAT International Finance	1.67	3/25/26	135,000	137,987	0.005%
Bausch Health			46,882	975,146	0.037%
Bayer			49,759	2,931,362	0.112%
Bayer US Finance II	4.38	12/15/28	200,000	234,885	0.009%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	183,973	186,219	0.007%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	42,524	43,276	0.002%
BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	195,000	183,700	0.007%
BBVA Bancomer SA/Texas	5.13	1/18/33	925,000	998,075	0.038%
Becton Dickinson And	3.73	12/15/24	300,000	332,220	0.013%
Becton Dickinson And	2.82	5/20/30	250,000	274,665	0.010%
Becton Dickinson And	3.79	5/20/50	295,000	349,084	0.013%
Becton Dickinson And	2.89	6/6/22	126,000	130,102	0.005%
Becton Dickinson And	3.7	6/6/27	1,150,000	1,316,627	0.050%
Becton Dickinson And	4.67	6/6/47	738,000	965,404	0.037%
Becton, Dickinson & Company			2,848	712,627	0.027%
Beijing Enterprises Holdings			202,000	659,681	0.025%
BellRing Brands			7,115	172,966	0.007%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	225,000	257,669	0.010%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	255,000	281,718	0.011%
Benefit Street Partners CLO XI	1.74	4/15/29	250,000	246,906	0.009%
Bhp			91,941	2,427,645	0.093%
Bhp			81,846	2,674,283	0.102%
BJ's Restaurants			15,053	579,390	0.022%
Blackstone Hedge Fund Solutions			102,083	128,587,242	4.909%
Blueprint Medicines			5,844	655,405	0.025%
Bluescape Opportunities Acquisition			20,811	232,251	0.009%
BNP Paribas			52,597	2,776,711	0.106%
Boardwalk Pipelines	4.95	12/15/24	375,000	416,267	0.016%
Boardwalk Pipelines	3.4	2/15/31	300,000	312,884	0.012%
Boardwalk Pipelines	5.95	6/1/26	495,000	584,061	0.022%
Boardwalk Pipelines	4.45	7/15/27	85,000	95,107	0.004%
Booking Holdings	4.1	4/13/25	140,000	158,524	0.006%
Booking Holdings	4.5	4/13/27	150,000	178,804	0.007%
Booking Holdings	4.63	4/13/30	170,000	210,808	0.008%
Booking Holdings			1,727	3,846,495	0.147%
Booz Allen Hamilton			8,281	721,938	0.028%
Boral Finance Pty	3	11/1/22	60,000	61,184	0.002%
Boral Finance Pty	3.75	5/1/28	1,150,000	1,214,885	0.046%
Boston Beer			2,325	2,311,724	0.088%
Boston Properties	2.75	10/1/26	351,000	381,703	0.015%
Boston Properties	3.25	1/30/31	160,000	176,018	0.007%
Boston Properties	3.65	2/1/26	370,000	419,459	0.016%
Boston Scientific			10,764	386,966	0.015%
Braskem Finance	7.38	1/4/70	211,000	216,656	0.008%
Bridge Bancorp			9,900	239,382	0.009%
Bright Horizons Family Solutions			3,783	654,421	0.025%
Brinks Company			11,114	800,208	0.031%
Bristol-Myers Squibb	5.25	8/15/43	589,000	831,213	0.032%

British Telecommunications	3.25	11/8/29	410,000	450,949	0.017%
Brixmor Operating Partnership	3.85	2/1/25	170,000	186,178	0.007%
Brixmor Operating Partnership	3.9	3/15/27	335,000	371,975	0.014%
Brixmor Operating Partnership	4.13	5/15/29	715,000	819,801	0.031%
Brixmor Operating Partnership	3.65	6/15/24	307,000	332,350	0.013%
Brixmor Operating Partnership	4.05	7/1/30	120,000	137,627	0.005%
Broadcom			25,414	11,127,520	0.425%
Bruker			16,329	883,889	0.034%
Bunzl			34,488	1,151,482	0.044%
Burlington Stores			6,281	1,642,796	0.063%
BWX Technologies			6,908	416,414	0.016%
BX Commercial Mortgage Trust 2019-IMC	1.16	4/15/34	535,000	521,581	0.020%
Cable One			661	1,472,523	0.056%
Cactus			7,100	185,097	0.007%
California Water Service Group			7,956	429,863	0.016%
Cal-Maine Foods			15,194	570,383	0.022%
Cameron LNG	3.3	1/15/35	155,000	173,807	0.007%
Cameron LNG	3.7	1/15/39	115,000	128,429	0.005%
Cameron LNG	2.9	7/15/31	140,000	153,867	0.006%
Canadian Pacific Railway			205	71,071	0.003%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	235,000	236,220	0.009%
Capital One Financial	3.8	1/31/28	770,000	889,686	0.034%
Capital One Financial	3.75	3/9/27	185,000	209,959	0.008%
Capital One Financial			29,963	2,961,843	0.113%
Capital One Multi-Asset Execution Trust	0.79	5/15/28	320,000	313,560	0.012%
Capitol Federal Financial			21,280	266,000	0.010%
Cara Therapeutics			4,573	69,189	0.003%
Cardinal Health	4.5	11/15/44	80,000	92,805	0.004%
Cardinal Health	3.75	9/15/25	330,000	372,415	0.014%
Cardinal Health	4.9	9/15/45	85,000	104,703	0.004%
CareDx			2,403	174,097	0.007%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	254,811	253,729	0.010%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	395,000	407,289	0.016%
Carvana			5,494	1,316,033	0.050%
Catalent			13,855	1,441,890	0.055%
Caterpillar			37,740	6,869,435	0.262%
Cavco Industries			1,700	298,265	0.011%
CBAM 2019-9	2.14	2/12/30	250,000	249,897	0.010%
Cboe Global Markets			10,086	939,208	0.036%
Celulosa Arauco Y Constitucion	4.2	1/29/30	650,000	736,938	0.028%
Centene			36,038	2,163,361	0.083%
Central Japan Railway			9,500	1,343,332	0.051%
Century Plaza Towers 2019-CPT	3	11/13/39	400,000	404,901	0.015%
Cerevel therapeutics Holdings			4,213	66,359	0.003%
Ceridian HCM Holding			11,533	1,228,956	0.047%
Certara			2,283	76,983	0.003%
Challenger Ltd/Australia			162,591	807,936	0.031%
Charles Schwab			133,135	7,061,480	0.270%
Charter Communications			118	78,063	0.003%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	90,000	127,172	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	830,000	827,718	0.032%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	280,000	313,917	0.012%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	115,000	136,985	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	335,000	384,218	0.015%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	770,000	813,050	0.031%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	25,000	32,666	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	175,000	181,516	0.007%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	140,000	170,294	0.007%
Chart Industries			10,294	1,212,530	0.046%
Cheniere Corpus Christi Holdings	3.7	11/15/29	365,000	406,784	0.016%
Cheniere Corpus Christi Holdings	5.13	6/30/27	110,000	129,800	0.005%
Chesapeake Utilities			6,051	654,779	0.025%
Chevron			300	25,335	0.001%
Chipotle Mexican Grill			2,019	2,799,767	0.107%
Chubb			32,187	4,954,223	0.189%
Chuy's Holdings			18,222	482,701	0.018%
CIFC Funding 2015-IV	1.37	10/20/27	400,000	399,016	0.015%
Cigna	4.13	11/15/25	765,000	879,298	0.034%
Cigna	4.5	2/25/26	575,000	666,409	0.025%
Cigna	3.4	3/1/27	80,000	89,811	0.003%
Cigna	3.4	3/15/50	525,000	586,779	0.022%
Cigna	4.8	8/15/38	515,000	662,357	0.025%

Cigna			25,897	5,391,237	0.206%
CIM Trust 2019-INV3	3.5	8/25/49	170,742	174,629	0.007%
CIM Trust 2020-INV1	2.5	4/25/50	660,352	678,108	0.026%
Cinemark Holdings			16,900	294,229	0.011%
Cintas			4,597	1,624,856	0.062%
Citigroup	3.11	4/8/26	365,000	399,006	0.015%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	380,000	408,265	0.016%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	225,000	243,953	0.009%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	405,000	457,267	0.017%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	275,000	276,754	0.011%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	1,000,000	1,051,720	0.040%
Citrix Systems			9,613	1,250,651	0.048%
Clarivate			46,127	1,370,433	0.052%
Close Brothers			27,547	519,509	0.020%
Cnh Equipment Trust 2017	2.54	5/15/25	50,000	50,714	0.002%
Cno Financial	5.25	5/30/25	532,000	611,135	0.023%
Coca-Cola			36,647	2,009,721	0.077%
Cold Storage Trust 2020-ICE5	1.81	11/15/37	185,000	185,058	0.007%
Cole Park CLO Ltd 2015-1	1.27	10/20/28	500,000	499,396	0.019%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	248,105	250,963	0.010%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	209,666	211,325	0.008%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	335,533	336,422	0.013%
Columbia Banking System			8,373	300,591	0.011%
Comcast	3.25	11/1/39	445,000	502,128	0.019%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	480,000	529,705	0.020%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	230,000	255,032	0.010%
COMM 2015-LC21 Mortgage Trust	4.33	7/10/48	500,000	540,456	0.021%
COMM 2015-PC1 Mortgage Trust	4.43	7/10/50	250,000	265,916	0.010%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	430,000	486,977	0.019%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	312,426	334,519	0.013%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	370,000	417,373	0.016%
Community Healthcare Trust, REIT			4,100	193,151	0.007%
Compass Group			92,988	1,734,352	0.066%
Computer Modelling			26,600	101,978	0.004%
Connecticut Avenue Securities Trust 2020-R02	0.9	1/25/40	166,920	166,920	0.006%
Constellium			49,029	685,916	0.026%
CoStar Group			3,084	2,850,480	0.109%
Country Garden Holdings	5.13	1/17/25	200,000	210,406	0.008%
Country Garden Holdings	6.15	9/17/25	400,000	444,831	0.017%
Coupa Software			2,441	827,279	0.032%
Covestro			46,346	2,855,537	0.109%
Credit Suisse	4.19	4/1/31	485,000	568,420	0.022%
Credit Suisse	2.19	6/5/26	530,000	552,345	0.021%
Credit Suisse	2.59	9/11/25	615,000	646,908	0.025%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.76	5/15/36	510,000	504,883	0.019%
Crispr therapeutics			1,200	183,732	0.007%
Cross Country Healthcare			15,115	134,070	0.005%
CrossFirst Bankshares			18,096	194,532	0.007%
CrowdStrike Holdings			1,497	317,095	0.012%
Crown Castle Towers	3.66	5/15/25	725,000	779,280	0.030%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	230,000	251,929	0.010%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	270,000	287,061	0.011%
CSL			4,204	918,543	0.035%
CSMC 2020-NET	2.26	8/15/37	210,000	217,524	0.008%
CTS			19,559	671,460	0.026%
CubeSmart, REIT			13,923	467,952	0.018%
Cubic			10,005	620,710	0.024%
CVS Health	1.88	2/28/31	260,000	262,530	0.010%
CVS Health	5.05	3/25/48	535,000	722,653	0.028%
CVS Health	3.63	4/1/27	685,000	780,979	0.030%
CVS Health	4.25	4/1/50	365,000	454,742	0.017%
CVS Health	5.13	7/20/45	20,000	26,807	0.001%
CVS Health	1.3	8/21/27	295,000	297,115	0.011%
CVS Health	2.7	8/21/40	115,000	116,390	0.004%
CyberAgent			32,900	2,269,595	0.087%
Danaher			74,437	16,535,435	0.631%
Danske Bank	5.38	1/12/24	510,000	572,927	0.022%
Danske Bank	3.24	12/20/25	205,000	218,822	0.008%
Danske Bank	3	9/20/22	200,000	202,933	0.008%
DBS Group			61,642	1,168,161	0.045%
DCC			18,387	1,301,108	0.050%
DC office Trust 2019-MTC	3.07	9/15/45	430,000	428,030	0.016%

Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	138,975	141,705	0.005%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	195,000	197,872	0.008%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	182,108	183,274	0.007%
Deere			29,684	7,986,480	0.305%
Denny's			22,000	322,960	0.012%
Denso			24,700	1,470,163	0.056%
Descartes Systems			18,928	1,106,909	0.042%
Devon Energy			20,900	330,429	0.013%
Diageo			67,271	2,661,830	0.102%
Diamondback Energy	2.88	12/1/24	615,000	646,519	0.025%
Diamondback Energy	3.25	12/1/26	430,000	459,563	0.018%
Diamondback Energy			12,922	625,425	0.024%
Digital Realty Trust, REIT			5,472	763,399	0.029%
Direct Line Insurance			161,548	706,564	0.027%
Discover Financial Services	4.1	2/9/27	480,000	552,536	0.021%
Discover Financial Services	3.75	3/4/25	630,000	693,063	0.026%
dMY Technology Group Inc II			5,100	89,709	0.003%
DNB			189,308	3,709,605	0.142%
DocuSign			6,705	1,490,522	0.057%
Dollar General			24,468	5,145,620	0.196%
Dollar Tree			381	41,163	0.002%
Dominion Energy			7,520	565,504	0.022%
Domino's Pizza			873	334,761	0.013%
Domtar			10,000	316,500	0.012%
DoorDash			2,089	298,205	0.011%
Douglas Emmett, REIT			2,700	78,786	0.003%
Dril-Quip			5,300	156,986	0.006%
DRIVEN BRANDS FUNDING	4.64	4/20/49	216,150	229,783	0.009%
DRIVEN BRANDS FUNDING	3.79	7/20/50	199,500	207,476	0.008%
Drive Shack			40,000	95,200	0.004%
Dryden 86 CLO	1.88	7/17/30	905,000	907,337	0.035%
Duck Creek Technologies			1,627	70,449	0.003%
DuPont de Nemours			42,823	3,045,144	0.116%
EastGroup Properties, REIT			8,554	1,180,965	0.045%
East West Bancorp			11,466	581,441	0.022%
Ecolab	4.8	3/24/30	30,000	38,237	0.001%
Edison International	4.95	4/15/25	25,000	28,457	0.001%
Elanco Animal Health			86,038	2,638,785	0.101%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	27,482	27,527	0.001%
Electric Power development			62,600	863,888	0.033%
Elekta			137,364	1,840,270	0.070%
Element Fleet Management			232,550	2,444,433	0.093%
Element Solutions			65,106	1,154,329	0.044%
Eli Lilly And			11,449	1,933,049	0.074%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	267,735	274,293	0.010%
Enanta Pharmaceuticals			700	29,470	0.001%
Encore Capital			11,428	445,121	0.017%
Energy Transfer Operating	5.88	1/15/24	255,000	285,919	0.011%
Energy Transfer Operating	4.5	4/15/24	95,000	101,888	0.004%
Energy Transfer Operating	4.2	4/15/27	245,000	269,194	0.010%
Energy Transfer Operating	5.25	4/15/29	210,000	243,863	0.009%
Energy Transfer Operating	6.25	4/15/49	95,000	114,594	0.004%
Energy Transfer Operating	2.9	5/15/25	140,000	147,700	0.006%
Energy Transfer Operating	3.75	5/15/30	535,000	578,469	0.022%
Energy Transfer Operating	5	5/15/50	70,000	76,388	0.003%
Energy Transfer Operating	5.5	6/1/27	280,000	327,950	0.013%
Energy Transfer Operating	4.95	6/15/28	145,000	167,475	0.006%
Energy Transfer Operating	6	6/15/48	520,000	616,424	0.024%
Enerpac Tool			29,978	677,803	0.026%
Engie			208,354	3,194,070	0.122%
Eni	4.75	9/12/28	450,000	550,188	0.021%
Entegris			18,837	1,810,236	0.069%
Entergy			12,407	1,238,715	0.047%
EOG Resources			24,328	1,213,237	0.046%
Equate Petrochemical BV	4.25	11/3/26	675,000	754,336	0.029%
Equifax			2,015	388,573	0.015%
Equinor			145,588	2,457,014	0.094%
Equitable Holdings	4.35	4/20/28	495,000	582,317	0.022%
Equitable Holdings			228,447	5,845,959	0.223%
Equity Bancshares			9,876	213,223	0.008%
ERO Copper			33,900	543,827	0.021%
Erste Group Bank			37,851	1,153,045	0.044%

ESCO Technologies			9,247	954,475	0.036%
Essent			13,112	566,438	0.022%
Essex Portfolio	3.38	4/15/26	405,000	454,024	0.017%
EssilorLuxottica			12,380	1,929,230	0.074%
Etsy			5,324	947,193	0.036%
Euronet Worldwide			4,459	646,198	0.025%
Evotec			29,120	1,076,039	0.041%
Exact Sciences			545	72,207	0.003%
Facebook			103,120	28,168,259	1.075%
Falabella	4.38	1/27/25	900,000	981,237	0.037%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	584,141	576,403	0.022%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	290,105	286,775	0.011%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	495,063	487,146	0.019%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	249,123	242,826	0.009%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	501,520	496,260	0.019%
Fannie Mae Interest Strip	6.5	2/25/32	4,199	665	0.000%
Fannie Mae REMICS	4	6/25/44	190,003	193,949	0.007%
FB Financial			16,354	567,974	0.022%
Federal Home Loan Mortgage	7	10/1/25	104	111	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,114	2,378	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	6,558	7,349	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	63,094	70,833	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	82,725	92,843	0.004%
Federal Home Loan Mortgage	4	10/1/40	5,463	6,022	0.000%
Federal Home Loan Mortgage	4	10/1/40	3,132	3,420	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	45,674	51,117	0.002%
Federal Home Loan Mortgage	4	10/1/41	87,186	95,664	0.004%
Federal Home Loan Mortgage	4.5	10/1/41	149,215	166,891	0.006%
Federal Home Loan Mortgage	3.5	10/1/42	160,178	174,082	0.007%
Federal Home Loan Mortgage	6.5	11/1/29	6,892	7,724	0.000%
Federal Home Loan Mortgage	4	11/1/40	3,442	3,789	0.000%
Federal Home Loan Mortgage	4	11/1/40	93,348	101,781	0.004%
Federal Home Loan Mortgage	3.5	11/1/42	305,307	333,231	0.013%
Federal Home Loan Mortgage	5	1/1/24	23,356	24,519	0.001%
Federal Home Loan Mortgage	3.19	1/1/37	14,593	14,656	0.001%
Federal Home Loan Mortgage	4	1/1/41	242,246	265,799	0.010%
Federal Home Loan Mortgage	6	12/1/33	42,365	50,159	0.002%
Federal Home Loan Mortgage	5	12/1/36	12,244	14,218	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	27,369	30,739	0.001%
Federal Home Loan Mortgage	4	12/1/40	1,117	1,231	0.000%
Federal Home Loan Mortgage	4	12/1/40	30,474	33,682	0.001%
Federal Home Loan Mortgage	4	12/1/41	75,968	82,835	0.003%
Federal Home Loan Mortgage	3	12/1/42	627,662	683,061	0.026%
Federal Home Loan Mortgage	3.75	2/1/35	33,863	35,340	0.001%
Federal Home Loan Mortgage	3.73	2/1/37	24,485	25,652	0.001%
Federal Home Loan Mortgage	4	2/1/41	193,625	213,115	0.008%
Federal Home Loan Mortgage	3	2/1/47	783,140	828,215	0.032%
Federal Home Loan Mortgage	6.5	3/1/32	2,751	3,083	0.000%
Federal Home Loan Mortgage	6	3/1/33	90,676	107,808	0.004%
Federal Home Loan Mortgage	3.5	3/1/44	103,852	113,429	0.004%
Federal Home Loan Mortgage	3.5	3/1/46	487,677	529,354	0.020%
Federal Home Loan Mortgage	6	4/1/24	226	254	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	210,187	223,295	0.009%
Federal Home Loan Mortgage	7	4/1/32	2,004	2,338	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	11,898	13,334	0.001%
Federal Home Loan Mortgage	5	4/1/40	6,748	7,842	0.000%
Federal Home Loan Mortgage	3	4/1/43	325,224	353,041	0.013%
Federal Home Loan Mortgage	3	4/1/43	277,651	300,139	0.011%
Federal Home Loan Mortgage	6.5	5/1/32	2,080	2,331	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	115,841	125,549	0.005%
Federal Home Loan Mortgage	7	6/1/32	1,763	1,833	0.000%
Federal Home Loan Mortgage	7	6/1/32	2,498	2,619	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	143,747	161,359	0.006%
Federal Home Loan Mortgage	5	7/1/25	53	55	0.000%
Federal Home Loan Mortgage	6.5	7/1/35	2,659	2,980	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	2,842	2,861	0.000%
Federal Home Loan Mortgage	5	7/1/40	40,459	46,830	0.002%
Federal Home Loan Mortgage	6	8/1/21	1,289	1,301	0.000%
Federal Home Loan Mortgage	6	8/1/22	5,545	5,638	0.000%
Federal Home Loan Mortgage	6	8/1/38	6,147	7,241	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	30,273	33,865	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	21,780	24,375	0.001%

Federal Home Loan Mortgage	5	8/1/40	71,567	82,762	0.003%
Federal Home Loan Mortgage	4	8/1/40	44,808	49,163	0.002%
Federal Home Loan Mortgage	5	8/1/40	57,493	65,736	0.003%
Federal Home Loan Mortgage	3.5	8/1/42	412,626	447,264	0.017%
Federal Home Loan Mortgage	2.29	9/1/32	657	658	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	63,945	69,320	0.003%
Federal Home Loan Mortgage	3.5	9/1/42	58,719	63,621	0.002%
Federal National Mortgage Assn.	4.5	10/1/26	3,958	4,184	0.000%
Federal National Mortgage Assn.	3	10/1/29	19,677	20,675	0.001%
Federal National Mortgage Assn.	5	10/1/33	7,292	8,434	0.000%
Federal National Mortgage Assn.	6	10/1/34	1,669	1,889	0.000%
Federal National Mortgage Assn.	5	10/1/35	30,740	35,713	0.001%
Federal National Mortgage Assn.	5	10/1/35	11,136	12,931	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	1,617	1,948	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	11,285	13,243	0.001%
Federal National Mortgage Assn.	6	10/1/38	66,427	79,141	0.003%
Federal National Mortgage Assn.	6	10/1/40	32,240	38,148	0.001%
Federal National Mortgage Assn.	4	10/1/41	261,638	287,018	0.011%
Federal National Mortgage Assn.	3	10/1/42	95,204	103,840	0.004%
Federal National Mortgage Assn.	3	10/1/42	77,882	84,946	0.003%
Federal National Mortgage Assn.	3	10/1/42	131,637	143,215	0.005%
Federal National Mortgage Assn.	3.5	10/1/42	156,919	170,743	0.007%
Federal National Mortgage Assn.	4	10/1/45	493,991	540,882	0.021%
Federal National Mortgage Assn.	3	10/1/46	54,998	57,904	0.002%
Federal National Mortgage Assn.	3	10/1/46	178,230	192,422	0.007%
Federal National Mortgage Assn.	3	10/1/46	315,875	340,722	0.013%
Federal National Mortgage Assn.	3	10/1/46	249,556	267,353	0.010%
Federal National Mortgage Assn.	4	10/1/47	145,583	156,409	0.006%
Federal National Mortgage Assn.	3.5	10/1/49	81,209	85,782	0.003%
Federal National Mortgage Assn.	8.5	11/1/21	4	4	0.000%
Federal National Mortgage Assn.	3	11/1/28	71,859	76,794	0.003%
Federal National Mortgage Assn.	3.5	11/1/32	302,542	325,753	0.012%
Federal National Mortgage Assn.	3	11/1/33	112,631	119,426	0.005%
Federal National Mortgage Assn.	5	11/1/33	15,753	18,192	0.001%
Federal National Mortgage Assn.	3	11/1/34	79,605	85,452	0.003%
Federal National Mortgage Assn.	6	11/1/34	12,044	14,476	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	17,014	19,907	0.001%
Federal National Mortgage Assn.	6.5	11/1/34	5,911	6,623	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	16,190	19,099	0.001%
Federal National Mortgage Assn.	3	11/1/36	174,558	189,982	0.007%
Federal National Mortgage Assn.	3	11/1/36	113,821	122,662	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	7,474	8,781	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	5,374	6,050	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	5,162	5,783	0.000%
Federal National Mortgage Assn.	6	11/1/38	12,343	14,615	0.001%
Federal National Mortgage Assn.	4.5	11/1/39	16,495	18,520	0.001%
Federal National Mortgage Assn.	4	11/1/40	472,676	515,505	0.020%
Federal National Mortgage Assn.	4	11/1/40	205,004	224,104	0.009%
Federal National Mortgage Assn.	4	11/1/40	40,007	43,866	0.002%
Federal National Mortgage Assn.	4	11/1/41	80,842	88,684	0.003%
Federal National Mortgage Assn.	4	11/1/43	265,839	291,149	0.011%
Federal National Mortgage Assn.	5	11/1/44	40,963	47,328	0.002%
Federal National Mortgage Assn.	3.5	11/1/45	197,242	213,366	0.008%
Federal National Mortgage Assn.	3	11/1/46	335,289	364,612	0.014%
Federal National Mortgage Assn.	3	11/1/46	222,374	239,168	0.009%
Federal National Mortgage Assn.	3	11/1/46	94,976	102,915	0.004%
Federal National Mortgage Assn.	3	11/1/46	151,753	164,312	0.006%
Federal National Mortgage Assn.	3	11/1/46	63,269	68,610	0.003%
Federal National Mortgage Assn.	3.5	11/1/46	58,629	62,782	0.002%
Federal National Mortgage Assn.	4.5	11/1/47	229,514	255,074	0.010%
Federal National Mortgage Assn.	2.5	11/1/50	737,117	784,494	0.030%
Federal National Mortgage Assn.	2.5	11/1/50	521,943	551,365	0.021%
Federal National Mortgage Assn.	3.5	1/1/25	285,000	302,194	0.012%
Federal National Mortgage Assn.	2.5	1/1/27	380,000	396,287	0.015%
Federal National Mortgage Assn.	3.5	1/1/30	150,489	161,480	0.006%
Federal National Mortgage Assn.	2.5	1/1/32	87,809	91,688	0.004%
Federal National Mortgage Assn.	2	1/1/35	1,280,000	1,338,009	0.051%
Federal National Mortgage Assn.	4.5	1/1/35	1,220,000	1,322,103	0.050%
Federal National Mortgage Assn.	5.5	1/1/35	3,014	3,530	0.000%
Federal National Mortgage Assn.	3	1/1/35	83,850	89,045	0.003%
Federal National Mortgage Assn.	3	1/1/35	182,022	193,218	0.007%
Federal National Mortgage Assn.	5.5	1/1/36	100,465	118,057	0.005%

Federal National Mortgage Assn.	5.5	1/1/36	24,716	29,052	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	9,481	11,132	0.000%
Federal National Mortgage Assn.	6	1/1/36	3,255	3,903	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	215,488	231,595	0.009%
Federal National Mortgage Assn.	6	1/1/37	693	824	0.000%
Federal National Mortgage Assn.	4	1/1/40	700,000	747,522	0.029%
Federal National Mortgage Assn.	3.5	1/1/41	215,000	227,239	0.009%
Federal National Mortgage Assn.	3	1/1/42	1,980,000	2,074,193	0.079%
Federal National Mortgage Assn.	4.5	1/1/42	8,590	9,632	0.000%
Federal National Mortgage Assn.	3.5	1/1/43	21,432	23,393	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	224,743	245,501	0.009%
Federal National Mortgage Assn.	3	1/1/43	181,008	192,804	0.007%
Federal National Mortgage Assn.	2.5	1/1/44	4,600,000	4,848,322	0.185%
Federal National Mortgage Assn.	3.5	1/1/44	286,294	312,555	0.012%
Federal National Mortgage Assn.	4.5	1/1/44	90,806	100,575	0.004%
Federal National Mortgage Assn.	3.5	1/1/44	203,655	222,488	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	84,708	92,456	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	101,669	110,335	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	145,422	158,105	0.006%
Federal National Mortgage Assn.	3.5	1/1/48	670,028	710,401	0.027%
Federal National Mortgage Assn.	2	1/1/50	5,130,000	5,328,180	0.203%
Federal National Mortgage Assn.	4	1/1/50	411,176	438,610	0.017%
Federal National Mortgage Assn.	4.5	1/1/50	49,537	53,708	0.002%
Federal National Mortgage Assn.	4	1/1/50	195,719	209,205	0.008%
Federal National Mortgage Assn.	3.5	12/1/30	164,464	176,473	0.007%
Federal National Mortgage Assn.	6.5	12/1/32	14,012	16,330	0.001%
Federal National Mortgage Assn.	3	12/1/32	641,190	673,593	0.026%
Federal National Mortgage Assn.	5.5	12/1/34	16,910	19,848	0.001%
Federal National Mortgage Assn.	3	12/1/34	150,988	161,337	0.006%
Federal National Mortgage Assn.	5.5	12/1/35	52,529	61,432	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	23,254	27,200	0.001%
Federal National Mortgage Assn.	5	12/1/36	13,029	15,147	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	54,366	60,829	0.002%
Federal National Mortgage Assn.	4	12/1/40	135,325	147,844	0.006%
Federal National Mortgage Assn.	4	12/1/40	94,554	103,327	0.004%
Federal National Mortgage Assn.	3.5	12/1/41	13,058	14,425	0.001%
Federal National Mortgage Assn.	4	12/1/41	99,237	108,802	0.004%
Federal National Mortgage Assn.	3.5	12/1/44	101,626	110,988	0.004%
Federal National Mortgage Assn.	4.5	12/1/45	139,985	156,384	0.006%
Federal National Mortgage Assn.	3	12/1/46	352,820	382,018	0.015%
Federal National Mortgage Assn.	3	12/1/46	218,767	237,438	0.009%
Federal National Mortgage Assn.	3	12/1/46	89,380	96,814	0.004%
Federal National Mortgage Assn.	5	12/1/47	68,922	79,165	0.003%
Federal National Mortgage Assn.	3.5	12/1/47	34,974	37,092	0.001%
Federal National Mortgage Assn.	3	12/1/49	113,820	121,312	0.005%
Federal National Mortgage Assn.	4	12/1/49	31,357	33,490	0.001%
Federal National Mortgage Assn.	3	12/1/50	91,855	99,333	0.004%
Federal National Mortgage Assn.	5	2/1/34	25,401	29,304	0.001%
Federal National Mortgage Assn.	6	2/1/34	18,658	22,003	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	22,729	24,456	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	3,737	4,378	0.000%
Federal National Mortgage Assn.	6	2/1/37	6,821	8,169	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	20,433	23,885	0.001%
Federal National Mortgage Assn.	5	2/1/38	10,752	12,480	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	81,720	96,030	0.004%
Federal National Mortgage Assn.	5.5	2/1/38	24,347	28,608	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	62,876	70,595	0.003%
Federal National Mortgage Assn.	4.5	2/1/40	80,985	90,927	0.003%
Federal National Mortgage Assn.	4	2/1/41	76,035	83,670	0.003%
Federal National Mortgage Assn.	4.5	2/1/41	7,974	8,943	0.000%
Federal National Mortgage Assn.	4	2/1/41	53,622	58,775	0.002%
Federal National Mortgage Assn.	4	2/1/41	44,254	48,504	0.002%
Federal National Mortgage Assn.	5	2/1/42	16,935	19,661	0.001%
Federal National Mortgage Assn.	3	2/1/43	271,428	289,178	0.011%
Federal National Mortgage Assn.	3	2/1/44	19,240	20,731	0.001%
Federal National Mortgage Assn.	4	2/1/47	44,483	48,151	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	378,483	400,911	0.015%
Federal National Mortgage Assn.	4	2/1/50	243,171	260,115	0.010%
Federal National Mortgage Assn.	6	3/1/33	54,020	63,804	0.002%
Federal National Mortgage Assn.	5	3/1/34	23,796	27,462	0.001%
Federal National Mortgage Assn.	3	3/1/35	214,043	228,815	0.009%
Federal National Mortgage Assn.	5	3/1/36	14,100	16,376	0.001%

Federal National Mortgage Assn.	5.5	3/1/36	17,252	20,242	0.001%
Federal National Mortgage Assn.	6	3/1/37	28,224	33,804	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	140,746	158,032	0.006%
Federal National Mortgage Assn.	3.5	3/1/43	475,520	519,134	0.020%
Federal National Mortgage Assn.	3.5	3/1/44	88,506	97,747	0.004%
Federal National Mortgage Assn.	3	3/1/44	538,684	575,885	0.022%
Federal National Mortgage Assn.	3	3/1/50	185,163	194,251	0.007%
Federal National Mortgage Assn.	3	3/1/50	434,410	461,354	0.018%
Federal National Mortgage Assn.	4.5	4/1/26	23,066	24,497	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	70,528	75,088	0.003%
Federal National Mortgage Assn.	3.5	4/1/31	20,266	21,719	0.001%
Federal National Mortgage Assn.	7	4/1/32	1,992	2,328	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	12,462	14,633	0.001%
Federal National Mortgage Assn.	5	4/1/35	12,615	14,655	0.001%
Federal National Mortgage Assn.	5	4/1/35	10,055	11,631	0.000%
Federal National Mortgage Assn.	6	4/1/36	233	279	0.000%
Federal National Mortgage Assn.	6	4/1/40	38,791	45,867	0.002%
Federal National Mortgage Assn.	4.5	4/1/42	93,157	104,428	0.004%
Federal National Mortgage Assn.	3.5	4/1/43	18,907	20,677	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	28,064	30,212	0.001%
Federal National Mortgage Assn.	3	4/1/43	138,358	148,328	0.006%
Federal National Mortgage Assn.	3.5	4/1/43	96,934	105,984	0.004%
Federal National Mortgage Assn.	4	4/1/44	244,975	268,544	0.010%
Federal National Mortgage Assn.	3.5	4/1/45	158,614	169,322	0.006%
Federal National Mortgage Assn.	4.5	4/1/48	153,752	166,454	0.006%
Federal National Mortgage Assn.	3	4/1/50	271,060	284,408	0.011%
Federal National Mortgage Assn.	3	4/1/50	8,736	9,299	0.000%
Federal National Mortgage Assn.	6	5/1/21	194	194	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	0	0	0.000%
Federal National Mortgage Assn.	3	5/1/31	153,243	162,396	0.006%
Federal National Mortgage Assn.	2.5	5/1/32	463,479	493,750	0.019%
Federal National Mortgage Assn.	6	5/1/36	19,538	23,345	0.001%
Federal National Mortgage Assn.	6	5/1/37	1,372	1,641	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	39,900	46,895	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	26,408	30,317	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	23,724	28,465	0.001%
Federal National Mortgage Assn.	5	5/1/40	32,971	37,873	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	161,045	179,997	0.007%
Federal National Mortgage Assn.	6	5/1/42	32,784	38,819	0.001%
Federal National Mortgage Assn.	4	5/1/42	250,656	274,657	0.010%
Federal National Mortgage Assn.	5	5/1/42	31,529	36,600	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	319,971	347,796	0.013%
Federal National Mortgage Assn.	3	5/1/43	83,210	88,148	0.003%
Federal National Mortgage Assn.	3.5	5/1/46	114,599	125,109	0.005%
Federal National Mortgage Assn.	4.5	5/1/48	85,801	95,334	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	108,104	117,154	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	156,290	169,719	0.006%
Federal National Mortgage Assn.	3.5	5/1/50	488,910	516,619	0.020%
Federal National Mortgage Assn.	3	6/1/33	6,506	6,817	0.000%
Federal National Mortgage Assn.	5	6/1/35	20,846	24,213	0.001%
Federal National Mortgage Assn.	5	6/1/35	5,902	6,851	0.000%
Federal National Mortgage Assn.	5	6/1/35	32,158	37,341	0.001%
Federal National Mortgage Assn.	6	6/1/36	429	514	0.000%
Federal National Mortgage Assn.	6.5	6/1/39	7,985	9,306	0.000%
Federal National Mortgage Assn.	3	6/1/41	135,003	141,647	0.005%
Federal National Mortgage Assn.	5	6/1/41	13,200	15,324	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	46,599	50,412	0.002%
Federal National Mortgage Assn.	3.5	6/1/42	79,249	85,949	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	57,227	62,850	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	17,375	19,001	0.001%
Federal National Mortgage Assn.	4	6/1/45	433,666	468,758	0.018%
Federal National Mortgage Assn.	3	6/1/47	118,652	129,158	0.005%
Federal National Mortgage Assn.	3	6/1/50	118,251	124,069	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	41,746	48,903	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	48,953	55,408	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	12,770	14,800	0.001%
Federal National Mortgage Assn.	5	7/1/33	14,372	16,581	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	92,399	107,714	0.004%
Federal National Mortgage Assn.	5.5	7/1/36	61,770	72,400	0.003%
Federal National Mortgage Assn.	5	7/1/37	2,916	3,360	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	14,707	16,340	0.001%
Federal National Mortgage Assn.	5	7/1/42	78,906	91,606	0.003%

Federal National Mortgage Assn.	3.5	7/1/42	56,457	60,949	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	151,196	166,051	0.006%
Federal National Mortgage Assn.	3.5	7/1/43	41,870	45,431	0.002%
Federal National Mortgage Assn.	3	7/1/43	21,693	23,139	0.001%
Federal National Mortgage Assn.	3	7/1/50	256,747	273,550	0.010%
Federal National Mortgage Assn.	3.5	7/1/50	232,599	248,603	0.009%
Federal National Mortgage Assn.	6	8/1/21	23	23	0.000%
Federal National Mortgage Assn.	6.5	8/1/23	45	51	0.000%
Federal National Mortgage Assn.	3	8/1/27	54,190	56,857	0.002%
Federal National Mortgage Assn.	7	8/1/31	3,145	3,756	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	292,782	313,398	0.012%
Federal National Mortgage Assn.	3.5	8/1/32	189,419	203,010	0.008%
Federal National Mortgage Assn.	5	8/1/34	19,295	22,338	0.001%
Federal National Mortgage Assn.	5	8/1/35	123,864	143,922	0.005%
Federal National Mortgage Assn.	2.64	8/1/36	21,095	21,615	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	248	285	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	9,238	10,843	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	3,743	4,394	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,948	11,498	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	6,967	7,943	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	10,291	12,090	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	23,395	27,471	0.001%
Federal National Mortgage Assn.	6	8/1/38	28,631	33,679	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	20,469	22,902	0.001%
Federal National Mortgage Assn.	4	8/1/42	125,285	137,431	0.005%
Federal National Mortgage Assn.	3.5	8/1/42	123,145	133,421	0.005%
Federal National Mortgage Assn.	3.5	8/1/43	28,187	30,650	0.001%
Federal National Mortgage Assn.	3	8/1/43	78,851	84,971	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	43,560	47,287	0.002%
Federal National Mortgage Assn.	5	8/1/45	12,122	14,070	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	163,062	177,021	0.007%
Federal National Mortgage Assn.	4.5	8/1/48	90,744	98,376	0.004%
Federal National Mortgage Assn.	4.5	8/1/48	69,388	75,287	0.003%
Federal National Mortgage Assn.	3.5	8/1/49	32,322	34,140	0.001%
Federal National Mortgage Assn.	3	8/1/49	145,677	158,936	0.006%
Federal National Mortgage Assn.	5	9/1/23	3,218	3,379	0.000%
Federal National Mortgage Assn.	7	9/1/30	117	133	0.000%
Federal National Mortgage Assn.	5	9/1/35	49,894	57,766	0.002%
Federal National Mortgage Assn.	6.5	9/1/37	6,339	7,101	0.000%
Federal National Mortgage Assn.	6	9/1/38	81,811	98,145	0.004%
Federal National Mortgage Assn.	5.5	9/1/38	62,329	73,256	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	28,423	31,912	0.001%
Federal National Mortgage Assn.	6	9/1/39	24,132	28,535	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	10,727	11,901	0.000%
Federal National Mortgage Assn.	4	9/1/41	145,259	159,133	0.006%
Federal National Mortgage Assn.	5.5	9/1/41	112,483	131,653	0.005%
Federal National Mortgage Assn.	4.5	9/1/42	66,397	74,559	0.003%
Federal National Mortgage Assn.	3.5	9/1/42	160,758	174,860	0.007%
Federal National Mortgage Assn.	3	9/1/43	93,135	101,586	0.004%
Federal National Mortgage Assn.	3.5	9/1/43	191,978	209,841	0.008%
Federal National Mortgage Assn.	4	9/1/45	34,917	38,045	0.001%
Federal National Mortgage Assn.	4	9/1/46	26,070	28,255	0.001%
Federal National Mortgage Assn.	3	9/1/49	164,328	179,128	0.007%
Federal National Mortgage Assn.	3.5	9/1/49	335,811	354,701	0.014%
Federal Signal			8,200	271,994	0.010%
FedEx			15,056	3,908,839	0.149%
Fidelity National Information Services			35,930	5,082,658	0.194%
Fiesta Restaurant			30,219	344,497	0.013%
Fifth Third Bancorp	2.55	5/5/27	135,000	146,664	0.006%
First Bancshares			11,989	370,220	0.014%
FirstEnergy			17,354	531,206	0.020%
First Industrial Realty, REIT			8,392	353,555	0.013%
FirstKey Mortgage Trust 2014-1	4	11/25/44	140,862	142,716	0.005%
FirstService			11,060	1,512,566	0.058%
Fiserv	3.2	7/1/26	195,000	218,381	0.008%
Fiserv			62,364	7,100,765	0.271%
Five9			8,165	1,423,976	0.054%
Five Below			1,800	314,964	0.012%
Flagship Communities REIT, REIT			4,150	61,213	0.002%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	164,916	164,277	0.006%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	915,000	997,908	0.038%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	175,000	176,796	0.007%

Fortive			15,364	1,088,078	0.042%
Franco-Nevada			2,841	356,213	0.014%
Freddie Mac REMICS	4.5	5/25/50	329,774	50,765	0.002%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	171,228	171,392	0.007%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	85,041	85,108	0.003%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	393,597	394,364	0.015%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.88	10/25/50	420,000	425,366	0.016%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	158,926	159,068	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	134,419	134,419	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	235,000	235,539	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	1.5	3/25/29	17,143	17,143	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	4.85	4/25/28	503,768	524,441	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	49,677	49,844	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	379,744	378,024	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	143,254	143,510	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	274,776	273,932	0.010%
Freeport-McMoRan			103,961	2,705,065	0.103%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	605,000	660,577	0.025%
FREMF 2018-K733 Mortgage Trust	3.85	2/25/51	555,000	619,286	0.024%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	195,000	223,729	0.009%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	280,000	313,161	0.012%
FREMF K-100 Mortgage Trust	3.49	11/25/52	600,000	656,733	0.025%
Fresenius			52,105	2,409,430	0.092%
G1 therapeutics			3,596	64,692	0.002%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	156,072	160,986	0.006%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	170,461	176,539	0.007%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	104,503	105,448	0.004%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	274,157	279,537	0.011%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	384,399	388,856	0.015%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	378,139	384,684	0.015%
GE			1,037,061	11,200,259	0.428%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	875,000	972,056	0.037%
General Electric	5.55	1/5/26	320,000	387,809	0.015%
General Motors			172,846	7,197,307	0.275%
General Motors Financial	4	10/6/26	175,000	196,564	0.008%
General Motors Financial	5.1	1/17/24	435,000	485,578	0.019%
General Motors Financial	4.2	3/1/21	120,000	120,354	0.005%
General Motors Financial	4.35	4/9/25	170,000	190,349	0.007%
General Motors Financial	4.3	7/13/25	385,000	431,279	0.016%
General Motors Financial	3.2	7/6/21	50,000	50,514	0.002%
Generation Bio			8,454	239,671	0.009%
Gentherm			9,990	651,548	0.025%
Gibraltar Industries			12,513	900,185	0.034%
GlaxoSmithKline, ADR			63,281	2,328,741	0.089%
Global Blood Therapeutics			10,998	476,323	0.018%
Global Payments			44,653	9,619,149	0.367%
GLP Capital LP / GLP Financing II	3.35	9/1/24	100,000	105,111	0.004%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	185,000	186,442	0.007%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	320,000	321,124	0.012%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	200,000	200,856	0.008%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	170,000	171,820	0.007%
GM Financial Consumer Automobile Receivables Trust 2019-4	2.04	2/18/25	235,000	242,474	0.009%
Goldman Sachs	3.5	11/16/26	280,000	314,024	0.012%
Goldman Sachs	3.69	6/5/28	1,330,000	1,531,843	0.058%
Goldman Sachs			31,161	8,217,467	0.314%
Golub Capital Partners CLO 39B	1.37	10/20/28	345,000	344,486	0.013%
Government National Mortgage Assn.	6.5	10/15/27	861	957	0.000%
Government National Mortgage Assn.	5	10/15/39	19,315	21,867	0.001%
Government National Mortgage Assn.	8	10/20/25	172	188	0.000%
Government National Mortgage Assn.	5.5	10/20/32	6,362	7,378	0.000%
Government National Mortgage Assn.	5	10/20/39	16,094	18,393	0.001%
Government National Mortgage Assn.	4.5	10/20/40	43,126	48,044	0.002%
Government National Mortgage Assn.	5	10/20/40	70,732	80,796	0.003%
Government National Mortgage Assn.	3.5	10/20/44	26,613	29,451	0.001%
Government National Mortgage Assn.	3	10/20/46	313,457	334,019	0.013%
Government National Mortgage Assn.	5	10/20/47	25,205	27,993	0.001%
Government National Mortgage Assn.	3	10/20/49	328,507	338,068	0.013%
Government National Mortgage Assn.	4.5	10/20/49	154,018	166,618	0.006%
Government National Mortgage Assn.	4.5	11/20/39	17,757	19,761	0.001%
Government National Mortgage Assn.	5	11/20/39	68,569	78,351	0.003%
Government National Mortgage Assn.	3.5	11/20/42	5,249	5,666	0.000%
Government National Mortgage Assn.	4	11/20/42	10,452	11,580	0.000%

Government National Mortgage Assn.	4	11/20/47	89,020	96,126	0.004%
Government National Mortgage Assn.	5	11/20/47	120,155	133,436	0.005%
Government National Mortgage Assn.	4	1/1/41	630,000	671,653	0.026%
Government National Mortgage Assn.	3	1/1/43	1,075,000	1,124,666	0.043%
Government National Mortgage Assn.	2.5	1/1/44	1,375,000	1,455,299	0.056%
Government National Mortgage Assn.	2	1/1/50	405,000	423,462	0.016%
Government National Mortgage Assn.	7.5	1/15/30	3,411	3,466	0.000%
Government National Mortgage Assn.	5.5	1/20/36	94,945	111,145	0.004%
Government National Mortgage Assn.	4.5	1/20/41	179,214	202,282	0.008%
Government National Mortgage Assn.	3.5	1/20/46	16,832	18,631	0.001%
Government National Mortgage Assn.	4.5	1/20/47	28,098	30,988	0.001%
Government National Mortgage Assn.	5	1/20/48	220,499	244,842	0.009%
Government National Mortgage Assn.	4	1/20/48	26,380	29,114	0.001%
Government National Mortgage Assn.	5.5	1/20/49	37,278	41,179	0.002%
Government National Mortgage Assn.	4.5	1/20/49	82,758	89,553	0.003%
Government National Mortgage Assn.	3	1/20/50	234,128	241,732	0.009%
Government National Mortgage Assn.	5	12/15/39	33,794	38,723	0.001%
Government National Mortgage Assn.	6	12/20/37	852	988	0.000%
Government National Mortgage Assn.	6	12/20/38	226,375	262,624	0.010%
Government National Mortgage Assn.	3.5	12/20/45	185,884	200,124	0.008%
Government National Mortgage Assn.	5	12/20/47	114,828	127,505	0.005%
Government National Mortgage Assn.	5.5	12/20/48	52,998	58,415	0.002%
Government National Mortgage Assn.	6.5	2/15/29	2,065	2,293	0.000%
Government National Mortgage Assn.	5	2/15/40	41,640	47,729	0.002%
Government National Mortgage Assn.	5	2/15/40	41,640	47,729	0.002%
Government National Mortgage Assn.	3.5	2/15/45	50,603	55,653	0.002%
Government National Mortgage Assn.	5.5	2/20/35	7,917	9,040	0.000%
Government National Mortgage Assn.	4	2/20/41	13,028	14,410	0.001%
Government National Mortgage Assn.	3.5	2/20/43	76,935	84,504	0.003%
Government National Mortgage Assn.	4	2/20/44	313,423	346,105	0.013%
Government National Mortgage Assn.	3.5	2/20/45	64,958	71,879	0.003%
Government National Mortgage Assn.	3.5	2/20/46	329,038	364,093	0.014%
Government National Mortgage Assn.	3.5	2/20/48	140,609	155,695	0.006%
Government National Mortgage Assn.	3.5	2/20/48	311,919	341,850	0.013%
Government National Mortgage Assn.	5.5	3/20/34	5,076	5,928	0.000%
Government National Mortgage Assn.	4.5	3/20/41	33,666	37,505	0.001%
Government National Mortgage Assn.	5	3/20/41	12,691	14,547	0.001%
Government National Mortgage Assn.	3.5	3/20/43	184,043	203,789	0.008%
Government National Mortgage Assn.	5.5	3/20/49	92,181	101,618	0.004%
Government National Mortgage Assn.	6	4/15/36	626	756	0.000%
Government National Mortgage Assn.	3.5	4/20/45	12,508	13,900	0.001%
Government National Mortgage Assn.	3.5	4/20/46	285,588	308,580	0.012%
Government National Mortgage Assn.	4	4/20/47	242,821	262,991	0.010%
Government National Mortgage Assn.	3.5	4/20/48	200,973	217,648	0.008%
Government National Mortgage Assn.	4.5	5/20/40	98,190	109,386	0.004%
Government National Mortgage Assn.	5	5/20/40	41,582	47,518	0.002%
Government National Mortgage Assn.	3.5	5/20/45	20,131	21,951	0.001%
Government National Mortgage Assn.	3.5	5/20/45	50,132	55,468	0.002%
Government National Mortgage Assn.	3	5/20/46	115,962	123,548	0.005%
Government National Mortgage Assn.	3.5	5/20/46	226,312	245,001	0.009%
Government National Mortgage Assn.	3.5	5/20/46	19,065	21,105	0.001%
Government National Mortgage Assn.	3.5	5/20/46	12,271	13,490	0.001%
Government National Mortgage Assn.	3	5/20/46	15,228	16,609	0.001%
Government National Mortgage Assn.	3	5/20/46	42,147	46,415	0.002%
Government National Mortgage Assn.	4	5/20/47	306,618	329,952	0.013%
Government National Mortgage Assn.	5.5	5/20/48	204,529	227,767	0.009%
Government National Mortgage Assn.	5	5/20/48	17,969	20,014	0.001%
Government National Mortgage Assn.	5	6/15/40	16,541	18,976	0.001%
Government National Mortgage Assn.	3.5	6/20/43	90,859	98,939	0.004%
Government National Mortgage Assn.	3.5	6/20/43	302,650	327,369	0.012%
Government National Mortgage Assn.	5.5	6/20/44	110,195	127,116	0.005%
Government National Mortgage Assn.	3	6/20/45	347,681	372,218	0.014%
Government National Mortgage Assn.	3.5	6/20/46	105,993	115,316	0.004%
Government National Mortgage Assn.	3	6/20/46	96,220	103,104	0.004%
Government National Mortgage Assn.	5	6/20/47	75,833	84,236	0.003%
Government National Mortgage Assn.	5	6/20/48	82,016	91,789	0.004%
Government National Mortgage Assn.	3	7/15/43	44,887	47,368	0.002%
Government National Mortgage Assn.	5	7/20/39	19,979	22,873	0.001%
Government National Mortgage Assn.	4	7/20/42	154,211	170,551	0.007%
Government National Mortgage Assn.	3	7/20/46	67,189	71,585	0.003%
Government National Mortgage Assn.	3.5	7/20/46	45,291	48,908	0.002%
Government National Mortgage Assn.	3	7/20/46	40,785	44,922	0.002%

Government National Mortgage Assn.	3	7/20/46	77,023	84,433	0.003%
Government National Mortgage Assn.	3	7/20/46	59,646	64,796	0.002%
Government National Mortgage Assn.	3	7/20/46	125,538	135,726	0.005%
Government National Mortgage Assn.	3	7/20/46	26,402	28,945	0.001%
Government National Mortgage Assn.	3	7/20/46	131,419	144,063	0.005%
Government National Mortgage Assn.	5	7/20/47	49,202	54,651	0.002%
Government National Mortgage Assn.	5	7/20/48	13,227	14,737	0.001%
Government National Mortgage Assn.	3	7/20/50	939,484	970,378	0.037%
Government National Mortgage Assn.	8	8/15/24	93	95	0.000%
Government National Mortgage Assn.	6	8/20/34	77,968	90,490	0.003%
Government National Mortgage Assn.	5	8/20/40	64,688	73,971	0.003%
Government National Mortgage Assn.	5	8/20/41	76,894	87,929	0.003%
Government National Mortgage Assn.	4	8/20/42	75,841	84,034	0.003%
Government National Mortgage Assn.	3	8/20/46	38,416	41,689	0.002%
Government National Mortgage Assn.	3	8/20/46	58,560	64,252	0.002%
Government National Mortgage Assn.	3	8/20/46	59,482	65,510	0.003%
Government National Mortgage Assn.	5	9/15/39	21,060	23,908	0.001%
Government National Mortgage Assn.	3	9/15/42	10,440	10,987	0.000%
Government National Mortgage Assn.	3	9/15/42	219,500	231,987	0.009%
Government National Mortgage Assn.	4.5	9/15/45	73,709	82,488	0.003%
Government National Mortgage Assn.	7	9/20/27	1,399	1,588	0.000%
Government National Mortgage Assn.	5.5	9/20/34	2,111	2,472	0.000%
Government National Mortgage Assn.	4.5	9/20/40	129,521	144,323	0.006%
Government National Mortgage Assn.	4	9/20/42	12,044	13,319	0.001%
Government National Mortgage Assn.	4.5	9/20/46	88,300	98,363	0.004%
Government National Mortgage Assn.	3	9/20/46	29,499	32,038	0.001%
Government National Mortgage Assn.	3	9/20/46	35,193	38,262	0.001%
Government National Mortgage Assn.	4	9/20/47	486,508	524,400	0.020%
Government National Mortgage Assn.	3	9/20/49	50,209	51,837	0.002%
Government National Mortgage Association	3	11/20/47	113,905	120,640	0.005%
Government National Mortgage Association	4.5	12/20/39	16,115	459	0.000%
Government National Mortgage Association	3	12/20/47	136,523	141,406	0.005%
Government National Mortgage Association	4	2/20/43	81,851	11,806	0.000%
Government National Mortgage Association	4	5/20/37	151,898	5,594	0.000%
Government National Mortgage Association	3.5	5/20/43	184,893	26,594	0.001%
Graco			10,192	737,391	0.028%
Gray Oak Pipeline	2.6	10/15/25	115,000	118,585	0.005%
Gray Oak Pipeline	3.45	10/15/27	45,000	46,842	0.002%
Gray Oak Pipeline	2	9/15/23	35,000	35,527	0.001%
Great Portland Estates			171,323	1,567,079	0.060%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	370,000	361,650	0.014%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	335,000	311,906	0.012%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	333,775	343,779	0.013%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	22,566	22,768	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	469,651	482,339	0.018%
GS Mortgage Securities Corp Trust 2019-SOHO	1.46	6/15/36	635,000	622,457	0.024%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	305,000	332,703	0.013%
GS Mortgage Securities Trust 2017-GS8	4.34	11/10/50	775,000	796,316	0.030%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	840,000	949,866	0.036%
Halliburton			37,815	714,704	0.027%
Hamamatsu Photonics KK			32,600	1,865,172	0.071%
Hanger			25,201	554,170	0.021%
Hanover Insurance Group			5,369	627,743	0.024%
Hardee s Funding	4.96	6/20/48	454,538	484,705	0.019%
Hartford Financial Services			32,847	1,608,846	0.061%
Hasbro	3	11/19/24	275,000	297,299	0.011%
Hasbro	3.55	11/19/26	195,000	217,289	0.008%
Haynes International			9,727	231,892	0.009%
HCA Healthcare			53,686	8,829,200	0.337%
Healthcare Realty Trust	3.63	1/15/28	440,000	496,121	0.019%
Healthcare Realty Trust	2.05	3/15/31	150,000	149,967	0.006%
Healthpeak Properties	2.88	1/15/31	55,000	59,675	0.002%
Healthpeak Properties	3.25	7/15/26	55,000	62,150	0.002%
Healthpeak Properties	3.5	7/15/29	60,000	67,767	0.003%
Heathrow Funding	4.88	7/15/21	695,000	708,488	0.027%
Helios Technologies			8,748	466,181	0.018%
Heritage Commerce			31,688	281,073	0.011%
Heritage-Crystal Clean			11,600	244,412	0.009%
Heritage Financial Corp.			12,200	285,358	0.011%
Highwoods Realty	3.05	2/15/30	560,000	587,443	0.022%
Highwoods Realty	4.13	3/15/28	430,000	485,488	0.019%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	37,794	38,649	0.001%

Hilton Orlando Trust 2018-ORL	0.93	12/15/34	503,000	492,910	0.019%
Hilton Worldwide Holdings			33,610	3,739,449	0.143%
HMS Holdings			3,796	139,503	0.005%
Home Bancshares			34,217	666,547	0.025%
Home Depot			9,605	2,551,280	0.097%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	234,637	237,047	0.009%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	338,985	342,697	0.013%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	205,933	209,651	0.008%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	263,539	264,688	0.010%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	297,743	300,951	0.011%
Homology Medicines			6,088	68,734	0.003%
Honda Motor			29,700	838,024	0.032%
Honeywell International			39,423	8,385,272	0.320%
Housing Development Finance			46,494	1,623,423	0.062%
HSBC Holdings	1.65	4/18/26	205,000	209,211	0.008%
HSBC Holdings	3.9	5/25/26	565,000	644,755	0.025%
HSBC Holdings	2.1	6/4/26	435,000	451,530	0.017%
Hubbell			917	143,776	0.005%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	365,000	410,223	0.016%
Hudson Yards 2019-30HY Mortgage Trust	3.44	7/10/39	400,000	428,704	0.016%
Humana	4.88	4/1/30	365,000	456,314	0.017%
Humana			2,738	1,123,319	0.043%
Hydrofarm Holdings			993	52,212	0.002%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	325,000	326,198	0.012%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	330,000	331,262	0.013%
Hyundai Capital America	1.8	10/15/25	195,000	199,530	0.008%
Hyundai Capital America	2.38	2/10/23	385,000	397,059	0.015%
ICU Medical			2,764	592,850	0.023%
IdaCorp			6,500	624,195	0.024%
IGM Biosciences			3,097	273,434	0.010%
IGO			491,525	2,422,440	0.092%
Inari Medical			1,048	91,480	0.003%
Incyte			18,541	1,612,696	0.062%
Ingersoll-Rand			22,538	1,026,831	0.039%
ING Groep			247,529	2,301,486	0.088%
Insmed			19,131	636,871	0.024%
Intellia Therapeutics			2,821	153,462	0.006%
Intercontinental Exchange	2.1	6/15/30	515,000	535,647	0.020%
Intercontinental Exchange	1.85	9/15/32	1,045,000	1,053,451	0.040%
Intercontinental Exchange	2.65	9/15/40	245,000	251,239	0.010%
Intercontinental Exchange			15,284	1,762,092	0.067%
International Paper			125,589	6,244,285	0.238%
Intesa Sanpaolo			503,781	1,190,797	0.045%
InTown Hotel Portfolio Trust 2018-STAY	0.86	1/15/33	230,000	228,202	0.009%
Intuit			24,979	9,488,273	0.362%
Intuitive Surgical			8,337	6,820,500	0.260%
Investors Bancorp			32,800	346,368	0.013%
iovance Biotherapeutics			2,500	116,000	0.004%
Ipsen			12,269	1,014,502	0.039%
iRhythm Technologies			5,256	1,246,776	0.048%
Jack in the Box Funding	3.98	8/25/49	441,663	452,536	0.017%
Jacobs Engineering Group			35,811	3,901,967	0.149%
JBG SMITH Properties, REIT			20,711	647,633	0.025%
JD.com, ADR			4,399	386,672	0.015%
John Bean Technologies			8,280	942,844	0.036%
Johnson Controls International			67,697	3,154,003	0.120%
Johnson & Johnson			9,555	1,503,766	0.057%
Johnson Matthey			60,368	2,000,031	0.076%
JPMorgan Chase	2.74	10/15/30	320,000	346,943	0.013%
JPMorgan Chase	1.76	11/19/31	920,000	927,837	0.035%
JPMorgan Chase	2.52	4/22/31	425,000	454,036	0.017%
JPMorgan Chase	2.96	5/13/31	1,620,000	1,773,433	0.068%
JPMorgan Chase	2.18	6/1/28	510,000	541,200	0.021%
JPMorgan Chase			62,598	7,954,328	0.304%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	152,860	0.006%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	166,128	171,312	0.007%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	300,369	312,086	0.012%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	259,870	266,515	0.010%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	242,867	252,196	0.010%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	340,339	350,632	0.013%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	154,700	159,273	0.006%
Kansas City Southern			169	34,498	0.001%

Kering			2,533	1,838,284	0.070%
Keysight Technologies	4.6	4/6/27	255,000	303,470	0.012%
Keysight Technologies			12,310	1,626,028	0.062%
Kinder Morgan Energy Partners	3.5	3/1/21	45,000	45,004	0.002%
Kingfisher			583,890	2,157,556	0.082%
Kion			25,957	2,251,045	0.086%
Kirin Holdings			52,800	1,246,766	0.048%
KLA			437	113,144	0.004%
Knight-Swift Transportation Holdings			19,627	820,801	0.031%
Knorr-Bremse			11,562	1,579,406	0.060%
Kodiak Sciences			8,162	1,199,079	0.046%
Koninklijke Philips			114,581	6,172,197	0.236%
Kraft Heinz			22,313	773,369	0.030%
Kratos Defense & Security Solutions			23,875	654,891	0.025%
KT			38,764	856,862	0.033%
Lam Research			6,183	2,920,045	0.111%
Landstar System			2,746	369,776	0.014%
Largan Precision			9,000	1,025,659	0.039%
Las Vegas Sands	3.5	8/18/26	170,000	181,319	0.007%
Las Vegas Sands	3.2	8/8/24	105,000	111,157	0.004%
Lattice Semiconductor			38,972	1,785,697	0.068%
Legend Biotech, ADR			907	25,541	0.001%
Legrand			17,279	1,545,721	0.059%
Lennar			24,244	1,848,120	0.071%
Liberty Oilfield Services			45,516	469,270	0.018%
Linde			34,532	9,099,527	0.347%
Littelfuse			3,004	764,999	0.029%
Live Nation Entertainment			16,197	1,190,156	0.045%
Live Oak Bancshares			13,222	627,516	0.024%
Lloyds Banking Group			3,497,352	1,743,633	0.067%
LM Ericsson			277,657	3,302,857	0.126%
L'Oreal			9,837	3,753,329	0.143%
lululemon athletica			8,912	3,101,643	0.118%
Macquarie Group			20,878	2,228,505	0.085%
Madison Park Funding XXXIII	1.57	10/15/32	740,000	740,076	0.028%
Madison Park Funding XXXVII	1.54	7/15/32	270,000	269,603	0.010%
Magna International			48,448	3,430,118	0.131%
Magnetite XVIII	1.3	11/15/28	400,000	399,539	0.015%
Magnetite XXV	1.8	1/25/32	255,000	254,681	0.010%
Magnolia Oil & Gas			54,502	384,784	0.015%
Manhattan Associates			2,900	305,022	0.012%
Marel HF			29,751	183,754	0.007%
Marriott			17,534	2,313,085	0.088%
Marsh & McLennan	2.25	11/15/30	140,000	148,054	0.006%
Marsh & McLennan			28,750	3,363,750	0.128%
Marvell Technology Group			75,323	3,580,855	0.137%
MasterCard			29,460	10,515,452	0.401%
Match			30,980	4,683,866	0.179%
Matson			14,833	845,036	0.032%
Maxim Integrated Products			15,670	1,389,146	0.053%
McDonald's			18,209	3,907,287	0.149%
Medtronic			46,839	5,486,720	0.209%
Meggitt			389,200	2,474,967	0.094%
MeiraGTX Holdings			3,303	50,007	0.002%
Melrose Industries			1,118,140	2,724,228	0.104%
Meridian Bancorp			25,958	387,034	0.015%
Meritor			28,029	782,289	0.030%
Mesa Laboratories			792	227,019	0.009%
MetLife			95,157	4,467,621	0.171%
MGE Energy			3,196	223,816	0.009%
MGM Resorts International			16,460	518,655	0.020%
Michaels			38,454	500,287	0.019%
Micron Technology	4.19	2/15/27	425,000	504,156	0.019%
Micron Technology	4.64	2/6/24	715,000	794,544	0.030%
Micron Technology	5.33	2/6/29	180,000	224,550	0.009%
Micron Technology			65,496	4,923,989	0.188%
Microsoft			170,605	37,945,964	1.449%
Middlesex Water			5,770	418,152	0.016%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	620,000	668,050	0.026%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	53,834	54,383	0.002%
Minerals Technologies			8,903	553,054	0.021%
Mitsubishi Corporation			54,900	1,353,386	0.052%

Mitsubishi Electric			217,200	3,282,685	0.125%
Mitsubishi UFJ Financial			293,500	1,299,506	0.050%
Mitsubishi UFJ Lease & Finance			167,000	801,915	0.031%
Mitsui Fudosan			122,200	2,558,815	0.098%
MKS Instruments			1,200	180,540	0.007%
Molina Healthcare			7,563	1,608,499	0.061%
Moncler			39,045	2,400,511	0.092%
MongoDB			907	325,649	0.012%
Monolithic Power Systems			2,351	861,007	0.033%
Monro			11,511	613,536	0.023%
Morgan Stanley	4.43	1/23/30	150,000	182,437	0.007%
Morgan Stanley	1.79	2/13/32	380,000	381,715	0.015%
Morgan Stanley	4	7/23/25	765,000	871,938	0.033%
Morgan Stanley			342,850	23,495,511	0.897%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	225,000	238,412	0.009%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	138,898	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	320,000	356,773	0.014%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	55,000	61,271	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	1.41	11/15/34	590,000	554,421	0.021%
Motorola Solutions			241	40,984	0.002%
MSA Safety			3,220	481,036	0.018%
MSCI			165	73,677	0.003%
Mueller Water Products			38,738	479,576	0.018%
Munich Re			15,814	4,698,754	0.179%
Murata Manufacturing			32,000	2,896,945	0.111%
MVW 2020-1	1.74	10/20/37	167,982	171,788	0.007%
MVW Owner Trust 2014-1	2.25	9/22/31	19,113	19,152	0.001%
MVW Owner Trust 2015-1	2.52	12/20/32	144,774	145,553	0.006%
National Bank of Canada			49,855	2,805,886	0.107%
National Cinemedia			42,258	157,200	0.006%
National Grid			191,439	2,262,317	0.086%
National Instruments			18,611	817,767	0.031%
Natwest	5.13	5/28/24	265,000	295,245	0.011%
Natwest	3.88	9/12/23	395,000	428,555	0.016%
NAVER			6,146	1,656,773	0.063%
Navient Private Education Loan Trust 2017	2.88	12/16/58	109,158	110,946	0.004%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	600,000	619,700	0.024%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	350,000	343,644	0.013%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	191,050	194,668	0.007%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	187,157	188,566	0.007%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	295,000	298,001	0.011%
Navistar Financial dealer Note Master Trust	2.3	7/25/25	205,000	206,674	0.008%
nCino			1,138	82,403	0.003%
nCino			5,791	398,360	0.015%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	205,177	203,765	0.008%
Nestle			91,837	10,856,172	0.414%
Netflix	4.63	5/15/29	500,000	738,261	0.028%
Netflix			19,331	10,452,852	0.399%
Neuberger Berman CLO XVI-S	1.09	1/15/28	523,460	521,427	0.020%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	455,000	455,505	0.017%
Nevro			3,162	547,342	0.021%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	217,649	218,871	0.008%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	294,020	295,815	0.011%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	248,518	250,419	0.010%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	121,166	122,046	0.005%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	531,703	545,830	0.021%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	304,039	310,476	0.012%
Next			20,134	1,941,445	0.074%
NextEra Energy			180,637	13,936,145	0.532%
Nextera Energy Partners			6,819	457,214	0.017%
NexTier Oilfield Solutions			70,400	242,176	0.009%
Nike			30,152	4,265,603	0.163%
Nippon Telegraph & Telephone			228,500	5,863,082	0.224%
NiSource	1.7	2/15/31	245,000	243,416	0.009%
NiSource	3.6	5/1/30	275,000	316,118	0.012%
Nomad Foods			19,276	489,996	0.019%
Norfolk Southern			32,337	7,683,595	0.293%
Northern Star Resources			66,942	654,290	0.025%
NorthWestern			3,200	186,592	0.007%
Novanta			9,582	1,132,784	0.043%
Novartis			69,656	6,558,666	0.250%
Novo Nordisk			18,387	1,282,662	0.049%

NRG Energy	3.75	6/15/24	65,000	70,793	0.003%
NRG Energy	4.45	6/15/29	205,000	236,263	0.009%
NTT Data			196,900	2,695,227	0.103%
NuVasive			5,500	309,815	0.012%
NVIDIA			18,816	9,825,715	0.375%
NXP BV / NXP Funding	5.35	3/1/26	170,000	204,860	0.008%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	35,000	37,584	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	75,000	82,589	0.003%
NXP Semiconductors			70,124	11,150,417	0.426%
Oak Street Health			1,431	87,520	0.003%
OBX 2019-EXP2 Trust	4	6/25/59	251,228	262,151	0.010%
OBX 2019-EXP3 Trust	3.5	10/25/59	180,024	185,129	0.007%
OBX 2020-EXP1 Trust	3.5	2/25/60	221,031	227,934	0.009%
OBX 2020-EXP1 Trust	0.9	2/25/60	88,220	88,625	0.003%
OBX 2020-EXP2 Trust	3	5/25/60	566,376	582,316	0.022%
Occidental Petroleum	2.9	8/15/24	1,085,000	1,042,956	0.040%
OCP CLO 2014-7	1.87	7/20/29	370,000	369,212	0.014%
OCP CLO 2020-19	2.07	7/20/31	400,000	401,276	0.015%
Octagon Investment Partners 29	1.39	1/24/33	660,000	657,550	0.025%
Octagon Investment Partners XXIII	1.09	7/15/27	394,492	393,481	0.015%
Octagon Investment Partners XXIII	1.44	7/15/27	385,000	379,211	0.014%
Odonate therapeutics			703	13,498	0.001%
Ollies Bargain Outlet Holdings			13,241	1,082,717	0.041%
Omron			16,900	1,508,685	0.058%
ONE Gas			11,556	887,154	0.034%
Oracle	2.95	4/1/30	540,000	602,064	0.023%
Oracle	3.6	4/1/50	380,000	442,445	0.017%
Orchard therapeutics, ADR			8,591	37,113	0.001%
O'Reilly Automotive			752	340,333	0.013%
Origin Bancorp			13,448	373,451	0.014%
Otsuka Holdings			48,400	2,073,767	0.079%
Outset Medical			1,142	64,911	0.002%
OZLM VII	1.23	7/17/29	470,516	467,109	0.018%
OZLM VIII	1.39	10/17/29	391,915	390,474	0.015%
Pacific Gas & Electric	3.95	12/1/47	245,000	254,258	0.010%
Pacific Gas & Electric	2.5	2/1/31	440,000	439,687	0.017%
Pacific Gas & Electric	4.55	7/1/30	950,000	1,080,353	0.041%
Pacific Gas & Electric	2.1	8/1/27	385,000	390,716	0.015%
Pacific Gas & Electric	3.3	8/1/40	365,000	364,688	0.014%
Pacific Premier Bancorp			19,474	610,120	0.023%
Packaging Corporation of America			57,742	7,963,199	0.304%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	200,000	169,000	0.006%
Palmer Square CLO 2020-2	1.9	7/15/31	390,000	390,361	0.015%
Panasonic			150,600	1,755,579	0.067%
Papa John's International			12,649	1,073,268	0.041%
Parker-Hannifin			1,321	359,854	0.014%
Parsons			6,201	225,778	0.009%
Paycom Software			4,616	2,087,586	0.080%
PayPal Holdings			53,433	12,514,009	0.478%
PDF Solutions			14,492	313,027	0.012%
Pennant			7,005	406,710	0.016%
PennyMac Financial Services			14,199	931,738	0.036%
Penumbra			1,684	294,700	0.011%
PerkinElmer	3.3	9/15/29	165,000	185,571	0.007%
Perrigo Finance Unlimited	3.9	12/15/24	310,000	340,360	0.013%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	451,909	0.017%
Perrigo Finance Unlimited	3.15	6/15/30	375,000	401,703	0.015%
Persimmon			46,349	1,749,341	0.067%
PGT Innovations			19,115	388,799	0.015%
Philip Morris International			5,544	458,988	0.018%
PICC Property & Casualty			1,642,000	1,242,199	0.047%
Pinduoduo, ADR			6,047	1,074,370	0.041%
Ping An Insurance			123,500	1,502,948	0.057%
Pinnacle Financial Partners			15,745	1,013,978	0.039%
PNC Financial Services Group			31,739	4,729,111	0.181%
Pola Orbis Holdings			20,100	408,162	0.016%
Popular			6,600	371,712	0.014%
Post Holdings			8,007	808,787	0.031%
PPD			9,579	327,793	0.013%
PPG Industries			29,078	4,193,629	0.160%
PRA Group			12,422	492,657	0.019%
Principal Financial Group			14,746	731,549	0.028%

Professional Holding			4,404	67,954	0.003%
Professional Holding			1,746	25,594	0.001%
PROG Holdings			14,493	780,738	0.030%
Prologis	1.25	10/15/30	140,000	138,242	0.005%
Prologis, REIT			122,525	12,210,842	0.466%
Proofpoint			5,459	744,662	0.028%
Prosperity Bancshares			7,861	545,239	0.021%
Providence Service			4,262	590,841	0.023%
Prysmian			60,260	2,144,813	0.082%
PS Business Parks, REIT			6,246	829,906	0.032%
PTC Therapeutics			1,700	103,751	0.004%
Public Service Enterprise			58,974	3,438,184	0.131%
Pulmonx			1,045	72,126	0.003%
Quaker Chemical			3,187	807,554	0.031%
Qualcomm			99,765	15,198,200	0.580%
Quidel			7,485	1,344,680	0.051%
Radius Health			29,325	523,745	0.020%
RAPT therapeutics			4,100	80,975	0.003%
Reata Pharmaceuticals			2,927	361,836	0.014%
Recruit Holdings			52,600	2,209,356	0.084%
Red Robin Gourmet Burgers			11,808	227,068	0.009%
REESE PARK CLO	1.56	10/15/32	445,000	444,670	0.017%
Regency Centers	3.6	2/1/27	300,000	330,083	0.013%
Regency Centers	3.7	6/15/30	95,000	107,316	0.004%
Regency Centers, REIT			3,500	159,565	0.006%
REI - SECURITY LENDING COLLATERAL			453,776	4,537,762	0.173%
Renasas Electronics			98,300	1,028,905	0.039%
Rentokil Initial			95,834	668,171	0.026%
Replimune			1,840	70,196	0.003%
Rexford Industrial Realty, REIT			14,287	701,635	0.027%
Reynolds American	4.45	6/12/25	360,000	409,398	0.016%
RH			1,264	565,665	0.022%
RingCentral			569	215,634	0.008%
Rio Tinto			11,794	1,037,183	0.040%
Roche Holding			17,303	6,026,610	0.230%
Rockwell Automation			10,865	2,725,051	0.104%
Roku			540	179,291	0.007%
Roper Technologies	2	6/30/30	75,000	76,424	0.003%
Roper Technologies			9,380	4,043,624	0.154%
Ross Stores	0.88	4/15/26	115,000	114,943	0.004%
Ross Stores	1.88	4/15/31	315,000	316,014	0.012%
Ross Stores			33,828	4,154,417	0.159%
Royal Dutch Shell, ADR			35,279	1,185,727	0.045%
Rush Enterprises			13,354	553,123	0.021%
Sabine Pass Liquefaction	5	3/15/27	910,000	1,072,663	0.041%
Sabine Pass Liquefaction	5.75	5/15/24	150,000	171,000	0.007%
Sabine Pass Liquefaction	4.5	5/15/30	70,000	82,950	0.003%
Sabine Pass Liquefaction	5.88	6/30/26	210,000	253,869	0.010%
Safety Insurance Group			3,487	271,637	0.010%
Safran			15,408	2,183,836	0.083%
Saia			2,936	530,829	0.020%
Salesforce.com			42,048	9,356,941	0.357%
Sampo			64,309	2,749,438	0.105%
Samsonite International			474,000	841,872	0.032%
Samsung Electronics			85,781	6,405,741	0.245%
Sanderson Farms			3,978	525,892	0.020%
Sandy Spring Bancorp			10,300	331,557	0.013%
Sanofi			53,368	5,172,587	0.197%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	63,824	64,092	0.002%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	580,000	600,532	0.023%
Santander UK Group Holdings	1.53	8/21/26	555,000	558,211	0.021%
SAP			21,999	2,849,284	0.109%
Saudi Arabian Oil	3.5	4/16/29	550,000	611,926	0.023%
Saudi Arabian Oil	4.38	4/16/49	400,000	483,933	0.018%
SBA Tower Trust	3.87	10/8/24	785,000	829,267	0.032%
SBA Tower Trust	2.84	1/15/25	390,000	413,393	0.016%
SBA Tower Trust	2.33	1/15/28	75,000	76,900	0.003%
SBA Tower Trust	3.45	3/15/23	100,000	105,352	0.004%
SBA Tower Trust	3.17	4/15/22	605,000	610,588	0.023%
Scentre			514,407	1,104,941	0.042%
Schneider Electric			8,191	1,183,824	0.045%
Scholar Rock Holding			10,863	527,181	0.020%

Sea, ADR			30,367	6,044,551	0.231%
Seacoast Banking			22,172	652,965	0.025%
Seagen			3,013	527,697	0.020%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	80,157	80,155	0.003%
Seer			1,601	89,880	0.003%
Seer			2,814	150,079	0.006%
Selective Insurance			14,469	969,134	0.037%
Selectquote			9,423	195,527	0.007%
Sempra Energy	3.4	2/1/28	685,000	780,616	0.030%
Sempra Energy			62,147	7,918,149	0.302%
Semtech			4,800	346,032	0.013%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	420,885	433,886	0.017%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	225,039	238,890	0.009%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	216,266	221,597	0.008%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	65,461	66,500	0.003%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	189,319	194,049	0.007%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	158,913	162,704	0.006%
ServiceNow			20,640	11,360,875	0.434%
Seven Generations Energy			35,400	183,827	0.007%
Seven & i Holdings			76,300	2,701,828	0.103%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	218,961	221,972	0.008%
Sherwin-Williams			645	474,017	0.018%
Shopify			1,468	1,661,703	0.063%
Siemens			48,818	7,032,061	0.268%
Siemens Healthineers			39,833	2,049,857	0.078%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	140,992	146,172	0.006%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	232,114	239,299	0.009%
Signature Bank			5,545	750,183	0.029%
Simon Property	3.38	10/1/24	785,000	852,845	0.033%
Simon Property	3.3	1/15/26	65,000	71,181	0.003%
Simon Property	2.65	7/15/30	290,000	307,981	0.012%
Simon Property	3.5	9/1/25	170,000	188,295	0.007%
SiteOne Landscape Supply			9,287	1,473,197	0.056%
SJW			8,114	562,787	0.021%
Skyline Champion			14,331	443,401	0.017%
SLM Corporation			26,400	327,096	0.012%
SLM Student Loan Trust 2008-5	1.91	7/25/23	198,986	199,287	0.008%
SLM Student Loan Trust 2008-9	1.71	4/25/23	195,229	195,137	0.007%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	200,000	212,661	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	570,000	608,602	0.023%
Smb Private Education Loan Trust 2015	2.98	7/15/27	116,257	118,260	0.005%
Smb Private Education Loan Trust 2015	2.11	8/16/32	455,000	466,032	0.018%
Smb Private Education Loan Trust 2016	2.43	2/17/32	448,107	460,676	0.018%
Smb Private Education Loan Trust 2016	2.7	5/15/31	90,487	93,539	0.004%
Smb Private Education Loan Trust 2018	3.63	11/15/35	233,597	252,838	0.010%
SMC			1,600	977,180	0.037%
Snap Inc.			79,388	3,974,957	0.152%
Snowflake Computing			547	153,926	0.006%
SOFTBANK GROUP CORP			25,000	1,940,877	0.074%
Sony			26,800	2,700,585	0.103%
South32			540,518	1,033,020	0.039%
Southern	3.25	7/1/26	440,000	492,154	0.019%
Southern			13,774	709,017	0.027%
Southern Company			71,334	4,382,048	0.167%
Southern Copper			24,180	1,574,602	0.060%
South State			10,812	781,708	0.030%
Southwest Gas Holdings			13,333	809,980	0.031%
S&P Global			8,403	2,762,318	0.105%
Splunk			14,959	2,541,385	0.097%
Spotify Technology			8,806	2,770,896	0.106%
SPX			10,418	568,198	0.022%
Square			1,885	410,251	0.016%
SS&C Technologies Holdings			16,168	1,176,222	0.045%
STACR Trust 2018-DNA2	0.95	12/25/30	86,206	86,206	0.003%
STACR Trust 2018-DNA3	0.9	9/25/48	378	378	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	293,003	292,607	0.011%
Standard Chartered	4.64	4/1/31	910,000	1,094,730	0.042%
Standard Chartered			109,618	696,068	0.027%
Stanley Black & Decker			7,939	1,417,588	0.054%
Stanley Electric			46,300	1,493,613	0.057%
Starbucks			3,601	385,235	0.015%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	393,557	408,284	0.016%

Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	253,625	257,257	0.010%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	286,545	291,050	0.011%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	194,860	196,138	0.007%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	299,889	302,122	0.012%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	357,175	363,529	0.014%
State Auto Financial			7,110	126,131	0.005%
State Grid Overseas Investment 2016	2.75	5/4/22	1,060,000	1,086,651	0.041%
State Street			2,063	150,145	0.006%
Stepstone			16,220	645,556	0.025%
Sterling Bancorp Inc/MI			21,288	96,648	0.004%
Steven Madden			2,100	74,172	0.003%
StoneCo			5,469	458,958	0.018%
Stoneridge			11,700	353,691	0.014%
Stora Enso			139,312	2,667,507	0.102%
Storebrand			248,914	1,864,651	0.071%
Strategic Education			1,154	110,011	0.004%
Stroeer SE & Co KGaA			15,339	1,515,863	0.058%
Stryker			42,188	10,337,748	0.395%
Sumitomo Corporation			130,500	1,729,511	0.066%
Sumitomo Mitsui Trust Holdings			35,097	1,082,908	0.041%
Sumitomo Rubber Industries			54,500	468,933	0.018%
Sun Communities, REIT			5,839	887,236	0.034%
Sun Life Financial			65,707	2,921,688	0.112%
Suzano Austria GmbH	6	1/15/29	550,000	662,412	0.025%
Suzuki Motor			35,700	1,654,892	0.063%
Svenska Handelsbanken			198,356	1,999,435	0.076%
Symphony CLO XVII	1.12	4/15/28	868,332	863,462	0.033%
Symphony CLO XXIII	1.49	1/15/34	930,000	931,543	0.036%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	926,939	933,934	0.036%
Synchrony Financial	4.38	3/19/24	120,000	131,656	0.005%
Synchrony Financial	4.25	8/15/24	85,000	93,025	0.004%
Synopsys			24,767	6,420,597	0.245%
Taiwan Semiconductor Manufacturing			389,759	7,373,255	0.281%
Takeda Pharmaceutical, ADR			49,379	898,698	0.034%
TechnoPro Holdings			21,500	1,786,132	0.068%
TE Connectivity			7,424	898,824	0.034%
Telecom Italia			1,670,088	870,226	0.033%
Teledyne Technologies			3,332	1,306,077	0.050%
Teleperformance			4,633	1,538,069	0.059%
Tencent Holdings			175,810	12,650,197	0.483%
Tengizchevroil Finance Co International	4	8/15/26	675,000	751,807	0.029%
Terminix Global Holdings			6,900	351,969	0.013%
Tetra Tech			2,800	324,184	0.012%
Texas Instruments			26,995	4,430,689	0.169%
TG Therapeutics			1,083	56,338	0.002%
Therapeutics MD			127,656	154,464	0.006%
Thermo Fisher Scientific			31,227	14,544,912	0.555%
Thermon Group Holdings			7,400	115,662	0.004%
The Travelers Companies			18,770	2,634,745	0.101%
THG Holdings			43,223	466,963	0.018%
THK			45,600	1,474,743	0.056%
TJX	1.6	5/15/31	170,000	171,384	0.007%
TJX			67,785	4,629,038	0.177%
T-Mobile US			1,710	230,594	0.009%
T-Mobile USA	2.05	2/15/28	205,000	213,283	0.008%
T-Mobile USA	3.75	4/15/27	1,345,000	1,529,402	0.058%
T-Mobile USA	3.88	4/15/30	415,000	480,336	0.018%
Tokio Marine Holdings			56,500	2,910,968	0.111%
Tokyo Electron			6,800	2,540,227	0.097%
Toro			5,823	552,253	0.021%
Tosoh			18,700	292,172	0.011%
Total			102,559	4,426,675	0.169%
Towd Point Mortgage Trust 2015-3	3	3/25/54	30,390	30,495	0.001%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	575,000	611,765	0.023%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	43,409	43,550	0.002%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	40,092	40,385	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	64,387	65,086	0.002%
Towd Point Mortgage Trust 2016-1	3	2/25/55	118,486	121,311	0.005%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	83,930	84,871	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	56,633	58,043	0.002%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	61,294	62,659	0.002%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	101,346	101,022	0.004%

Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	94,471	94,820	0.004%
Toyota Motor			60,500	4,668,792	0.178%
Transcontinental Gas Pipe Line	4	3/15/28	545,000	628,082	0.024%
Transcontinental Gas Pipe Line	4.6	3/15/48	495,000	596,656	0.023%
Transurban Finance Co Pty	4.13	2/2/26	130,000	147,090	0.006%
Transurban Finance Co Pty	2.45	3/16/31	210,000	220,131	0.008%
Transurban Finance Co Pty	3.38	3/22/27	540,000	592,229	0.023%
TreeHouse Foods			17,400	739,326	0.028%
Tricida			7,912	55,780	0.002%
Trinity Acquisition	4.4	3/15/26	335,000	390,250	0.015%
Tri Pointe			20,263	349,537	0.013%
TRP Dynamic Global Bd - I			10,417,562	103,029,689	3.933%
TRP Inflation Protected Bond - I			540	7,105	0.000%
TRP Inst Emerging Markets Bd - Inst			8,728,170	74,713,138	2.852%
TRP Inst Emerging Markets Eq - Inst			2,604,014	129,836,128	4.956%
TRP Inst Floating Rate - Inst			3,838,724	37,197,238	1.420%
TRP Institutional High Yield - Inst			8,768,610	77,339,143	2.952%
TRP International Bond (USD Hgd) - I			10,484,138	108,615,666	4.146%
TRP Limited Duration Infl Foc Bd - I			10,211	53,504	0.002%
TRP Real Assets - I			2,907,138	35,874,086	1.369%
TRP Treasury Reserve	0.08		125,265,208	125,265,208	4.782%
TRP US Treasury Long-Term Idx - I			3,333,071	41,763,376	1.594%
Turning Point therapeutics			3,734	454,988	0.017%
Twilio			1,440	487,440	0.019%
Ultragenyx Pharmaceutical			8,608	1,191,605	0.045%
Umicore			34,027	1,635,511	0.062%
Unilever			126,099	7,562,620	0.289%
Union Pacific			24,732	5,149,697	0.197%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	78,819	74,894	0.003%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	127,567	121,189	0.005%
United Airlines Holdings			220	9,515	0.000%
Unitedhealth	4.45	12/15/48	40,000	55,051	0.002%
Unitedhealth	2	5/15/30	145,000	153,659	0.006%
Unitedhealth	2.75	5/15/40	190,000	204,820	0.008%
Unitedhealth	2.9	5/15/50	270,000	296,754	0.011%
Unitedhealth	3.5	8/15/39	120,000	141,556	0.005%
UnitedHealth Group			35,089	12,305,011	0.470%
United Overseas Bank			109,800	1,871,477	0.071%
United Rentals			16,610	3,852,025	0.147%
UPS			23,179	3,903,344	0.149%
Upwork			27,118	936,113	0.036%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	232,232	212,641	0.008%
U.S. Physical Therapy			5,230	628,908	0.024%
U.S. Treasury Bonds	1.63	11/15/22	2,620,000	2,692,869	0.103%
U.S. Treasury Bonds	0.88	11/15/30	3,970,000	3,954,492	0.151%
U.S. Treasury Bonds	1.13	8/15/40	5,935,000	5,615,994	0.214%
U.S. Treasury Bonds	1.38	8/15/50	4,615,000	4,317,909	0.165%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	789,992	940,214	0.036%
U.S. Treasury Notes	1.38	10/15/22	15,285,000	15,624,136	0.596%
U.S. Treasury Notes	1.5	1/15/23	5,455,000	5,606,717	0.214%
U.S. Treasury Notes	1.63	12/15/22	1,905,000	1,960,364	0.075%
U.S. Treasury Notes	0.13	5/15/23	4,130,000	4,128,709	0.158%
U.S. Treasury Notes	1.5	9/15/22	4,740,000	4,849,613	0.185%
U.S. Treasury Notes	0.25	9/30/25	1,775,000	1,767,789	0.067%
U.S. Treasury Notes	0.38	9/30/27	15,870,000	15,619,552	0.596%
Utz Brands			21,025	463,812	0.018%
Utz Brands			6,508	68,334	0.003%
Valero Energy	2.15	9/15/27	140,000	142,551	0.005%
Vanke Real Estate Hong Kong	5.35	3/11/24	900,000	995,432	0.038%
Veeva Systems			4,429	1,205,795	0.046%
Vereit Operating Partnership	3.4	1/15/28	75,000	82,787	0.003%
Vereit Operating Partnership	3.1	12/15/29	625,000	673,537	0.026%
Vereit Operating Partnership	2.85	12/15/32	375,000	391,582	0.015%
Vereit Operating Partnership	4.6	2/6/24	1,265,000	1,390,017	0.053%
Vereit Operating Partnership	4.88	6/1/26	105,000	122,964	0.005%
Vereit Operating Partnership	2.2	6/15/28	75,000	76,761	0.003%
Vereit Operating Partnership	3.95	8/15/27	399,000	450,794	0.017%
Verizon Communications	2.99	10/30/56	1,665,000	1,672,522	0.064%
Verizon Communications	4.75	11/1/41	235,000	309,451	0.012%
Verizon Communications	2.65	11/20/40	340,000	343,802	0.013%
Verizon Communications	4.52	9/15/48	250,000	324,445	0.012%
Verizon Owner Trust 2018-1	3.2	9/20/22	365,000	369,900	0.014%

Vertex Pharmaceuticals			20,001	4,727,036	0.180%
Verus Securitization Trust 2018-2	3.68	6/1/58	141,424	141,596	0.005%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	59,690	60,061	0.002%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	260,922	265,124	0.010%
Verus Securitization Trust 2019-1	3.84	2/25/59	337,359	339,099	0.013%
Verus Securitization Trust 2019-2	3.45	5/25/59	630,421	633,932	0.024%
Verus Securitization Trust 2019-3	3.04	7/25/59	206,623	210,365	0.008%
Verus Securitization Trust 2019-4	2.64	11/25/59	261,740	267,810	0.010%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	165,882	167,563	0.006%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	443,415	454,873	0.017%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	594,611	610,721	0.023%
Verus Securitization Trust 2020-1	2.72	1/25/60	327,681	333,551	0.013%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	105,127	0.004%
V. F.			5,704	487,179	0.019%
Visa			72,233	15,799,524	0.603%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	250,675	252,614	0.010%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	235,000	237,772	0.009%
Vistra Operations	3.7	1/30/27	495,000	545,119	0.021%
Vistra Operations	3.55	7/15/24	705,000	761,400	0.029%
Vistra Operations	4.3	7/15/29	325,000	367,250	0.014%
Vodafone	4.38	5/30/28	255,000	305,065	0.012%
Vodafone	5.25	5/30/48	885,000	1,227,185	0.047%
Vodafone, ADR			122,463	2,018,190	0.077%
Volkswagen Bank GmbH	2.5	7/31/26	300,000	408,957	0.016%
Volkswagen Group of America Finance	1.63	11/24/27	385,000	387,047	0.015%
Volkswagen Group of America Finance	2.85	9/26/24	410,000	437,944	0.017%
Volkswagen Group of America Finance	3.2	9/26/26	600,000	661,010	0.025%
Volkswagen Leasing GmbH	1.63	8/15/25	35,000	45,392	0.002%
Vroom			17,436	714,353	0.027%
Walt Disney			42,625	7,722,798	0.295%
Webster Financial			11,851	499,520	0.019%
Welcia Holdings			23,000	867,615	0.033%
Wellfleet CLO 2017-2A	1.28	10/20/29	490,000	487,112	0.019%
Wells Fargo	2.88	10/30/30	850,000	922,283	0.035%
Wells Fargo	2.57	2/11/31	1,030,000	1,086,777	0.041%
Wells Fargo	2.19	4/30/26	255,000	268,506	0.010%
Wells Fargo	3.07	4/30/41	405,000	438,739	0.017%
Wells Fargo	2.39	6/2/28	355,000	377,385	0.014%
Wells Fargo	4.3	7/22/27	290,000	338,822	0.013%
Wells Fargo			121,546	3,668,258	0.140%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.21	6/15/48	825,000	796,524	0.030%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	95,000	92,317	0.004%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	751,091	0.029%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,290,302	0.049%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	274,210	310,994	0.012%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.67	12/15/52	200,000	218,401	0.008%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.81	12/15/52	200,000	203,915	0.008%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	570,000	571,231	0.022%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	304,786	322,921	0.012%
Welltower, REIT			41,797	2,700,922	0.103%
Western Alliance Bancorp			16,198	971,070	0.037%
West Fraser Timber			7,482	480,696	0.018%
Westlake Chemical	1.63	7/17/29	177,000	225,048	0.009%
Westrock			132,135	5,751,837	0.220%
Weyerhaeuser, REIT			132,897	4,456,036	0.170%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	152,529	160,860	0.006%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	430,000	475,048	0.018%
Williams	3.9	1/15/25	150,000	165,925	0.006%
Williams	4.3	3/4/24	45,000	49,586	0.002%
Williams	4	9/15/25	111,000	125,014	0.005%
Williams	5.1	9/15/45	365,000	451,908	0.017%
Williams Companies			186,308	3,735,475	0.143%
Willis Towers Watson			3,923	826,498	0.032%
Wilmar International			603,100	2,123,411	0.081%
Wix.com			7,597	1,898,946	0.072%
Woodside Finance	3.7	3/15/28	520,000	555,100	0.021%
Woodside Finance	3.65	3/5/25	470,000	507,450	0.019%
Woodside Finance	3.7	9/15/26	439,000	477,923	0.018%
Workday			7,462	1,787,970	0.068%
Workiva			3,400	311,508	0.012%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	420,000	466,871	0.018%
Worley			193,290	1,707,255	0.065%

WPP			200,468	2,172,270	0.083%
WPP Finance 2010	3.75	9/19/24	660,000	731,394	0.028%
Xencor			10,061	438,961	0.017%
XP			7,681	304,705	0.012%
Yum! Brands			73,048	7,930,091	0.303%
Zalando			27,440	3,052,191	0.117%
Zendesk			1,800	257,616	0.010%
Zentaris Pharmaceuticals			1,640	85,182	0.003%
Z Holdings			252,200	1,526,122	0.058%
Zimmer Biomet Holdings			3,952	608,964	0.023%
Zoetis			10,152	1,680,156	0.064%
Zoom Video Communications			1,993	672,279	0.026%
Zurich Insurance Group			6,693	2,820,573	0.108%
Zynga			72,440	714,983	0.027%
Miscellaneous Securities ‡				8,193,640	
Total Investments in Securities				2,645,388,852	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	EUR	155,000	USD	(183,234)	02/19/2021	6,342	0.000%
Barclays Bank PLC - Wholesale (SING)	EUR	213,044	USD	(253,678)	02/19/2021	6,890	0.000%
Barclays Bank PLC - Wholesale (SING)	GBP	310,000	USD	(407,402)	02/19/2021	16,665	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	603,421	SEK	(5,125,000)	02/19/2021	(19,830)	-0.001%
BNP PARIBAS SECURITIES CORP	RUB	13,950,000	USD	(188,257)	01/15/2021	1	0.000%
BNP PARIBAS SECURITIES CORP	USD	600,459	GBP	(450,000)	02/19/2021	(15,123)	-0.001%
BANK OF AMERICA	RON	750,000	USD	(186,930)	01/15/2021	1,183	0.000%
BANK OF AMERICA	EUR	420,000	USD	(509,107)	02/19/2021	4,582	0.000%
JP MORGAN CHASE BANK	JPY	55,175,000	USD	(528,604)	01/22/2021	5,897	0.000%
CITIBANK N A	AUD	560,000	USD	(408,418)	01/22/2021	23,421	0.001%
CITIBANK N A	AUD	255,000	USD	(185,173)	01/22/2021	11,468	0.000%
CITIBANK N A	AUD	705,000	USD	(520,505)	01/22/2021	23,150	0.001%
CITIBANK N A	NOK	1,680,000	USD	(184,513)	01/22/2021	11,419	0.000%
CITIBANK N A	NZD	600,000	USD	(408,772)	01/22/2021	22,992	0.001%
Credit Suisse First Boston Inc (PAS)	INR	13,870,000	USD	(187,255)	01/22/2021	2,219	0.000%
Credit Suisse First Boston Inc (PAS)	GBP	140,000	USD	(184,252)	02/19/2021	7,262	0.000%
DEUTSCHE BANK	NOK	4,455,000	USD	(504,387)	01/22/2021	15,182	0.001%
GOLDMAN SACHS & CO	IDR	2,644,815,000	USD	(186,320)	01/22/2021	2,970	0.000%
GOLDMAN SACHS & CO	JPY	19,500,000	USD	(185,488)	01/22/2021	3,415	0.000%
GOLDMAN SACHS & CO	NOK	3,745,000	USD	(413,586)	01/22/2021	23,179	0.001%
HSBC SECURITIES INC	MXN	3,725,000	USD	(187,651)	01/15/2021	(776)	0.000%
HSBC SECURITIES INC	CAD	530,000	USD	(408,550)	01/22/2021	7,859	0.000%
HSBC SECURITIES INC	CAD	240,000	USD	(182,757)	01/22/2021	5,806	0.000%
HSBC SECURITIES INC	CAD	680,000	USD	(525,737)	01/22/2021	8,524	0.000%
HSBC SECURITIES INC	NZD	270,000	USD	(185,526)	01/22/2021	8,767	0.000%
HSBC SECURITIES INC	USD	613,061	NZD	(870,000)	01/22/2021	(12,996)	0.000%
HSBC SECURITIES INC	EUR	139,235	USD	(165,600)	02/19/2021	4,694	0.000%
HSBC SECURITIES INC	SEK	1,600,000	USD	(185,798)	02/19/2021	8,778	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	670,000	USD	(186,526)	01/15/2021	(1,416)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	37,397	USD	(45,326)	02/19/2021	413	0.000%
UBS SECURITIES LLC	JPY	42,065,000	USD	(399,430)	01/22/2021	8,069	0.000%
UBS SECURITIES LLC	CHF	365,000	USD	(402,140)	02/19/2021	10,776	0.000%
UBS SECURITIES LLC	CHF	170,000	USD	(186,395)	02/19/2021	5,922	0.000%
UBS SECURITIES LLC	EUR	107,169	USD	(127,422)	02/19/2021	3,654	0.000%
UBS SECURITIES LLC	SEK	3,525,000	USD	(409,502)	02/19/2021	19,173	0.001%
UBS SECURITIES LLC	USD	598,571	CHF	(535,000)	02/19/2021	(6,662)	0.000%
UBS SECURITIES LLC	USD	776,425	EUR	(654,673)	02/19/2021	(24,285)	-0.001%
UBS SECURITIES LLC	USD	776,425	EUR	(654,673)	02/19/2021	(24,285)	-0.001%

Total Forward Currency Exchange Contracts **175,298**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 02/19/2021 C 3725	3,725.00	2/19/2021	(327)	(3,732,705)	(0.142%)

Total Options **(3,732,705)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	87,500	2,026	0.000%
BOEING CO DEB CDS 12/20/2021	(1,025,000)	2,773	0.000%
CHILE CDS 12/20/2025	(775,000)	21,082	0.001%
CHILE CDS 12/20/2025	(1,475,000)	40,124	0.002%
DEVON ENERGY CORP CDS 12/20/2024	(40,000)	(278)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(85,000)	(590)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(50,000)	(347)	0.000%

REPUBLIC OF INDONESIA CDS 12/20/2025	(360,000)	5,647	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(1,489,000)	23,355	0.001%
UNITED MEXICAN STATES CDS 12/20/2025	(5,000)	46	0.000%
UNITED MEXICAN STATES CDS 12/20/2025	(5,000)	46	0.000%
UNITED MEXICAN STATES CDS 12/20/2025	(1,850,000)	17,125	0.001%
CDX IG CDSI S34 5Y 06/20/2025	(3,685,000)	60,261	0.002%
CDX IG CDSI S35 5Y 12/20/2025	(33,663,000)	824,777	0.031%

Total Swap Contracts **996,048**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	97	3/31/2021	12,237,914	23,354	0.467%
MSCI EAFE FUT 3/21	(88)	3/19/2021	(9,375,520)	(145,667)	(0.358%)
S&P500 EMINI FUT 3/21	219	3/19/2021	41,049,360	653,000	1.567%
TUH1 2YR US NOTE FUT MAR 21	75	3/31/2021	16,573,242	15,714	0.633%
TYH1 UST 10YR FUT MAR 21	182	3/22/2021	25,130,220	(5,946)	0.959%
USH1 UST 30YR FUT MAR 21	72	3/22/2021	12,469,500	(26,248)	0.476%
UXYH1 UST 10YR ULTRA FUT MAR 21	(109)	3/22/2021	(17,043,172)	104,273	(0.651%)
WNH1 ULTRA US BOND FUT MAR 21	34	3/22/2021	7,261,125	(141,095)	0.277%

Total Futures Contracts **477,383**

NET ASSETS **2,619,626,527**

NET ASSET VALUE PER SHARE

Spectrum Moderate Allocation Fund Shares **26.54**
(\$2,134,931,076 / 80,455,890 Shares Outstanding)

Spectrum Moderate Allocation Fund - I Class Shares **26.54**
(\$484,695,451 / 18,260,165 Shares Outstanding)

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

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEL Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar

BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	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.