

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	0.99	9/15/34	167,534	167,585	0.005%
ABB			176,347	5,364,736	0.149%
Abbott Laboratories			44,517	5,334,917	0.148%
AbbVie	4.88	11/14/48	412,000	503,569	0.014%
AbbVie	2.95	11/21/26	535,000	567,314	0.016%
AbbVie	3.2	11/21/29	730,000	771,076	0.021%
AbbVie	4.05	11/21/39	355,000	387,290	0.011%
AbbVie			66,580	7,205,288	0.200%
Abcam, ADR			14,306	274,961	0.008%
ACADIA Pharmaceuticals			7,026	181,271	0.005%
Accelaron Pharma			8,410	1,140,480	0.032%
Accolade			5,676	257,520	0.007%
Adani Electricity Mumbai	3.95	2/12/30	550,000	555,803	0.015%
Adaptive Biotechnologies			7,358	296,233	0.008%
ADT			96,828	817,228	0.023%
Advanced Micro Devices			65,120	5,111,920	0.142%
Advantage Solutions			26,198	309,398	0.009%
Advantage Solutions			6,549	21,022	0.001%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	472,999	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	153,940	0.004%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	155,000	180,462	0.005%
AES			19,666	2,024,942	0.056%
AES			99,817	2,676,094	0.074%
Agilent Technologies			60,081	7,638,698	0.212%
Agios Pharmaceuticals			11,088	572,584	0.016%
Aia	3.9	4/6/28	490,000	536,619	0.015%
AIA Group			179,400	2,195,277	0.061%
Aib	4.26	4/10/25	210,000	227,696	0.006%
Air Lease			7,900	387,100	0.011%
Air Liquide			25,580	4,176,599	0.116%
Aker BP	2.88	1/15/26	240,000	247,841	0.007%
Akzo Nobel			36,726	4,100,307	0.114%
Albemarle			289	42,226	0.001%
Alcoa			14,300	464,607	0.013%
Alcon			21,836	1,532,350	0.043%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	311,529	0.009%
Alexandria Real Estate Equities	4.7	7/1/30	50,000	58,254	0.002%
Alibaba Group Holding, ADR			95,382	21,625,961	0.601%
Alignment Healthcare			9,289	203,708	0.006%
Alignment Healthcare			25,320	527,504	0.015%
Align Technology			1,823	987,209	0.027%
Allogene therapeutics			4,612	162,804	0.005%
Alphabet Class A			5,337	11,007,669	0.306%
Alphabet Class C			49,344	102,074,479	2.836%
Altimeter Growth			27,930	341,305	0.009%
Altus Group			3,000	144,283	0.004%
Amadeus IT			26,371	1,878,356	0.052%
Amazon.com			27,701	85,709,110	2.381%
Amcor			193,318	2,264,019	0.063%
Amedisys			6,876	1,820,696	0.051%
Ameren			31,201	2,538,513	0.071%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	1	0.000%
American Campus Communities Operating Partnership	3.63	11/15/27	215,000	234,673	0.007%
American Campus Communities Operating Partnership	2.85	2/1/30	390,000	390,482	0.011%
American Campus Communities Operating Partnership	3.3	7/15/26	95,000	102,210	0.003%
American Campus Communities, REIT			25,830	1,115,081	0.031%
American Express			1,239	175,244	0.005%
American International Group			364,702	16,852,879	0.468%
American Tower	1.6	4/15/26	125,000	125,290	0.003%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	225,000	225,881	0.006%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	105,000	110,900	0.003%
Americredit Automobile Receivables Trust 2018-3	4.04	11/18/24	215,000	229,237	0.006%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	80,000	82,302	0.002%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	225,000	226,018	0.006%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	160,000	159,136	0.004%

Analog Devices			48,519	7,524,327	0.209%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	115,800	116,456	0.003%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	113,804	114,292	0.003%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	183,728	185,531	0.005%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	292,532	294,748	0.008%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	181,001	183,091	0.005%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	91,905	92,730	0.003%
Anthem			38,223	13,720,146	0.381%
Antofagasta			214,834	5,004,153	0.139%
Apellis Pharmaceuticals			3,800	163,058	0.005%
Apple			316,880	38,706,892	1.075%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	333,325	342,291	0.010%
Applied Materials			173,329	23,156,754	0.643%
Aptiv			8,129	1,120,989	0.031%
APT Pipelines	4.25	7/15/27	520,000	574,622	0.016%
Arcutis Biotherapeutics			2,929	84,736	0.002%
Ares LIX CLO	1.23	4/25/34	250,000	250,000	0.007%
Ares LVII CLO	1.56	10/25/31	300,000	300,151	0.008%
Argenx, ADR			6,693	1,843,185	0.051%
Array Technologies			16,938	505,091	0.014%
Arrow Electronics	4	4/1/25	230,000	248,388	0.007%
Arvinas			1,746	115,411	0.003%
Asahi Kasei			325,100	3,752,864	0.104%
Ascendis Pharma, ADR			10,315	1,329,397	0.037%
Ashford Hospitality Trust 2018-ASHF	1.36	4/15/35	180,000	179,163	0.005%
Ashtead			72,939	4,354,142	0.121%
ASML Holding			14,193	8,762,190	0.243%
ASML Holding			14,865	9,120,707	0.253%
ASOS			73,379	5,597,321	0.155%
Assurant			12,059	1,709,604	0.047%
Astellas Pharma			474,000	7,301,637	0.203%
AstraZeneca, ADR			148,913	7,403,954	0.206%
Atea Pharmaceuticals			3,120	192,660	0.005%
Atlantic Capital Bancshares			16,268	392,059	0.011%
Atlassian			7,994	1,684,815	0.047%
Atricure			13,562	888,582	0.025%
AT&T	2.55	12/1/33	820,000	774,243	0.022%
AT&T	2.25	2/1/32	300,000	284,054	0.008%
AT&T	4.3	2/15/30	135,000	151,712	0.004%
AT&T	2.3	6/1/27	190,000	193,953	0.005%
AT&T	2.75	6/1/31	720,000	715,241	0.020%
Ausgrid Finance Pty	3.85	5/1/23	135,000	141,742	0.004%
Ausgrid Finance Pty	4.35	8/1/28	205,000	226,111	0.006%
Austin Fairmont Hotel Trust 2019-FAIR	1.36	9/15/32	120,000	119,774	0.003%
Austin Fairmont Hotel Trust 2019-FAIR	1.91	9/15/32	145,000	142,997	0.004%
Australia & New Zealand Banking			156,998	3,370,821	0.094%
AutoIiv			29,058	2,689,450	0.075%
Automatic Data Processing			4,658	877,893	0.024%
AutoZone			1,461	2,051,682	0.057%
Avanos Medical			21,880	957,031	0.027%
Avery Dennison			28,688	5,268,551	0.146%
Avidity Biosciences			3,236	70,577	0.002%
Avis Budget Rental Car Funding AESOP	4	3/20/25	295,000	319,799	0.009%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	330,000	342,673	0.010%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	145,000	149,607	0.004%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	240,000	257,593	0.007%
Aviva			547,530	3,086,258	0.086%
Avnet	3.75	12/1/21	270,000	274,780	0.008%
Avolon Holdings Funding	4.25	4/15/26	60,000	62,780	0.002%
Avolon Holdings Funding	4.38	5/1/26	130,000	136,175	0.004%
Avolon Holdings Funding	3.95	7/1/24	445,000	466,138	0.013%
AXA			314,277	8,436,522	0.234%
Axis Capital Holdings			24,755	1,227,105	0.034%
Axonics Modulation Technologies			5,429	325,143	0.009%
AZZ			27,496	1,384,424	0.038%
Baidu	2.88	7/6/22	460,000	471,475	0.013%
Baidu	3.63	7/6/27	450,000	491,003	0.014%
Baidu	3.88	9/29/23	255,000	272,976	0.008%
Ball			22,698	1,923,429	0.053%
Ballyrock CLO 15	0.25	4/15/34	440,000	440,000	0.012%
Banco Santander	3.49	5/28/30	200,000	209,497	0.006%
Bank of America	3.25	10/21/27	475,000	509,755	0.014%

Bank of America	3.42	12/20/28	25,000	26,783	0.001%
Bank of America	2.5	2/13/31	250,000	246,865	0.007%
Bank of America	3.95	4/21/25	635,000	696,222	0.019%
Bank of America	3.56	4/23/27	95,000	103,073	0.003%
Bank of America	2.59	4/29/31	265,000	261,684	0.007%
Bank of America	4.27	7/23/29	330,000	371,716	0.010%
Bank of America	1.9	7/23/31	1,525,000	1,428,730	0.040%
Bank of America			443,475	17,158,048	0.477%
BankUnited			48,034	2,111,094	0.059%
Barclays	3.93	5/7/25	235,000	253,005	0.007%
Barclays	2.85	5/7/26	300,000	312,507	0.009%
Barry Callebaut			1,170	2,648,978	0.074%
BASF			47,247	3,926,366	0.109%
BAT Capital	3.56	8/15/27	665,000	707,795	0.020%
BAT International Finance	1.67	3/25/26	85,000	83,694	0.002%
Bausch Health			71,067	2,255,667	0.063%
Bayer			86,761	5,498,302	0.153%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	89,068	90,037	0.003%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	32,282	32,784	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	118,150	121,275	0.003%
BBCRE Trust 2015-GTP	4.55	8/10/33	340,000	348,185	0.010%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	135,000	133,028	0.004%
BBVA Bancomer SA/Texas	4.38	4/10/24	700,000	761,964	0.021%
Becton Dickinson And	1.96	2/11/31	255,000	242,302	0.007%
Becton Dickinson And	2.82	5/20/30	150,000	152,903	0.004%
Becton Dickinson And	3.79	5/20/50	175,000	185,310	0.005%
Becton Dickinson And	3.7	6/6/27	510,000	561,319	0.016%
Becton Dickinson And	4.67	6/6/47	170,000	201,590	0.006%
Becton, Dickinson & Company			1,308	318,040	0.009%
Beijing Enterprises Holdings			336,500	1,191,008	0.033%
BellRing Brands			13,881	327,730	0.009%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	130,000	143,090	0.004%
Benefit Street Partners CLO XI	1.74	4/15/29	250,000	247,581	0.007%
Bhp			161,855	4,660,135	0.129%
Bhp			59,331	2,058,158	0.057%
BJ's Restaurants			25,061	1,455,543	0.040%
Blackstone Hedge Fund Solutions			110,191	143,964,091	3.999%
Bloomin Brands			13,943	377,158	0.010%
BlueMountain CLO 2015-2	1.15	7/18/27	203,603	203,552	0.006%
Blueprint Medicines			10,988	1,068,363	0.030%
Bluescape Opportunities Acquisition			35,704	380,605	0.011%
Bnp Paribas	1.32	1/13/27	595,000	582,083	0.016%
Bnp Paribas	3.05	1/13/31	375,000	384,652	0.011%
BNP Paribas			90,536	5,516,297	0.153%
Boardwalk Pipelines	4.95	12/15/24	175,000	195,959	0.005%
Boardwalk Pipelines	3.4	2/15/31	235,000	236,070	0.007%
Boardwalk Pipelines	5.95	6/1/26	250,000	288,464	0.008%
Boardwalk Pipelines	4.45	7/15/27	40,000	44,017	0.001%
Booking Holdings	4.1	4/13/25	85,000	94,647	0.003%
Booking Holdings	4.5	4/13/27	90,000	104,553	0.003%
Booking Holdings	4.63	4/13/30	100,000	115,919	0.003%
Booking Holdings			2,816	6,560,829	0.182%
Booz Allen Hamilton			13,598	1,095,047	0.030%
Boral Finance Pty	3	11/1/22	30,000	30,741	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	894,141	0.025%
Boston Beer			3,814	4,600,752	0.128%
Boston Properties	3.25	1/30/31	100,000	103,422	0.003%
Bright Horizons Family Solutions			8,159	1,398,861	0.039%
Brinks Company			13,499	1,069,526	0.030%
Brixmor Operating Partnership	3.85	2/1/25	285,000	308,178	0.009%
Brixmor Operating Partnership	4.13	5/15/29	445,000	481,377	0.013%
Brixmor Operating Partnership	3.65	6/15/24	134,000	144,382	0.004%
Brixmor Operating Partnership	4.05	7/1/30	70,000	75,203	0.002%
Broadcom			36,669	17,001,949	0.472%
Bruker			28,618	1,839,565	0.051%
Bunzl			60,328	1,930,951	0.054%
Burlington Stores			10,186	3,043,577	0.085%
BWX Technologies			7,637	503,584	0.014%
BX Commercial Mortgage Trust 2019-IMC	1.11	4/15/34	305,000	303,839	0.008%
Cable One			1,126	2,058,733	0.057%
Cactus			13,400	410,308	0.011%
California Water Service Group			13,371	753,322	0.021%

Cal-Maine Foods			24,580	944,364	0.026%
Cameron LNG	3.3	1/15/35	95,000	97,204	0.003%
Cameron LNG	3.7	1/15/39	75,000	79,346	0.002%
Cameron LNG	2.9	7/15/31	90,000	91,396	0.003%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	145,000	146,870	0.004%
Capital One Financial	3.75	3/9/27	775,000	848,591	0.024%
Capitol Federal Financial			35,086	464,714	0.013%
Capri Holdings			20,200	1,030,200	0.029%
Cara Therapeutics			10,157	220,508	0.006%
Cardinal Health	4.5	11/15/44	50,000	53,522	0.001%
Cardinal Health	3.75	9/15/25	420,000	459,416	0.013%
Cardinal Health	4.9	9/15/45	50,000	56,871	0.002%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	291,950	291,960	0.008%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	500,000	517,477	0.014%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	300,000	302,544	0.008%
Carvana			11,933	3,131,219	0.087%
Catalent			21,007	2,212,247	0.061%
Caterpillar			80,166	18,588,090	0.516%
Cavco Industries			2,546	574,403	0.016%
Cboe Global Markets			16,990	1,676,743	0.047%
Celulosa Arauco Y Constitucion	4.2	1/29/30	550,000	593,021	0.016%
Centene			66,305	4,237,553	0.118%
Central Japan Railway			16,700	2,500,330	0.069%
Cerevel therapeutics Holdings			7,085	97,277	0.003%
Ceridian HCM Holding			18,579	1,565,652	0.043%
Certara			5,518	150,641	0.004%
Challenger Ltd/Australia			274,699	1,338,464	0.037%
Charles Schwab			264,200	17,220,556	0.478%
Charter Communications			3,003	1,852,911	0.051%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	65,288	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	190,000	176,493	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	545,000	590,993	0.016%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	75,000	79,488	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	310,000	341,641	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	495,000	486,000	0.014%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	15,000	18,300	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	85,000	94,693	0.003%
Chart Industries			12,923	1,839,589	0.051%
Cheniere Corpus Christi Holdings	3.7	11/15/29	225,000	235,735	0.007%
Cheniere Corpus Christi Holdings	5.13	6/30/27	70,000	80,238	0.002%
Chesapeake Utilities			11,226	1,303,114	0.036%
Chipotle Mexican Grill			3,796	5,393,433	0.150%
Chubb			58,185	9,191,484	0.255%
Chuy's Holdings			29,144	1,291,662	0.036%
CIFC Funding 2020-I	1.94	7/15/32	250,000	250,612	0.007%
Cigna	4.5	2/25/26	235,000	265,744	0.007%
Cigna	2.38	3/15/31	135,000	132,167	0.004%
Cigna	3.4	3/15/51	170,000	168,446	0.005%
Cigna			40,548	9,802,074	0.272%
CIM Trust 2019-INV3	3.5	8/25/49	88,422	90,261	0.003%
CIM Trust 2020-INV1	2.5	4/25/50	378,022	381,262	0.011%
Cinemark Holdings			32,076	654,671	0.018%
Cintas			5,223	1,782,662	0.050%
Citigroup	3.11	4/8/26	215,000	228,920	0.006%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	58,899	0.002%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	260,000	282,486	0.008%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	284,133	0.008%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	145,000	144,953	0.004%
Citigroup Commercial Mortgage Trust 2020-555	2.83	12/10/41	120,000	117,358	0.003%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	100,000	95,666	0.003%
Citizens Financial			62,665	2,766,660	0.077%
Citrix Systems			1,164	163,379	0.005%
Clarivate			79,179	2,089,534	0.058%
Close Brothers			52,116	1,113,875	0.031%
Cnh Equipment Trust 2017	2.54	5/15/25	30,000	30,454	0.001%
Cno Financial	5.25	5/30/25	89,000	101,015	0.003%
Cold Storage Trust 2020-ICE5	1.76	11/15/37	113,044	113,150	0.003%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	106,392	106,870	0.003%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	112,249	112,693	0.003%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	177,471	179,476	0.005%
Columbia Banking System			8,537	367,859	0.010%
Comcast	3.25	11/1/39	300,000	307,407	0.009%

Comcast			57,069	3,088,004	0.086%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	131,165	0.004%
COMM 2015-LC21 Mortgage Trust	4.34	7/10/48	210,000	226,709	0.006%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	129,908	139,148	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	498,934	0.014%
COMM 2017-PANW Mortgage Trust	3.41	10/10/29	170,000	176,626	0.005%
Community Healthcare Trust, REIT			8,926	411,667	0.011%
Compass Group			177,507	3,586,313	0.100%
Computer Modelling			38,800	177,528	0.005%
Connecticut Avenue Securities Trust 2020-R02	0.86	1/25/40	37,445	37,433	0.001%
ConocoPhillips			19,113	1,012,416	0.028%
Constellium			77,590	1,140,573	0.032%
Copart			794	86,236	0.002%
CoStar Group			4,800	3,945,072	0.110%
Country Garden Holdings	5.13	1/17/25	200,000	208,104	0.006%
Country Garden Holdings	6.15	9/17/25	300,000	332,692	0.009%
Coupang			34,685	1,711,705	0.048%
Coupa Software			10,273	2,614,273	0.073%
Covestro			44,848	3,017,410	0.084%
Crispr therapeutics			2,053	250,158	0.007%
Cross Country Healthcare			29,368	366,806	0.010%
CrossFirst Bankshares			30,306	417,920	0.012%
CrowdStrike Holdings			4,519	824,763	0.023%
Crown Castle Towers	3.66	5/15/25	355,000	377,115	0.010%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	140,000	148,231	0.004%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	165,000	168,300	0.005%
CSMC 2020-NET	2.26	8/15/37	125,000	127,195	0.004%
CSX			12,341	1,189,919	0.033%
CTS			33,373	1,036,565	0.029%
CubeSmart, REIT			25,028	946,809	0.026%
CVS Health	1.88	2/28/31	165,000	154,794	0.004%
CVS Health	4.3	3/25/28	910,000	1,030,025	0.029%
CVS Health	5.05	3/25/48	135,000	165,670	0.005%
CVS Health	3.63	4/1/27	45,000	49,440	0.001%
CVS Health	4.25	4/1/50	515,000	582,512	0.016%
CVS Health	1.3	8/21/27	180,000	173,338	0.005%
CVS Health	2.7	8/21/40	70,000	64,623	0.002%
CyberAgent			228,000	4,115,522	0.114%
Daimler Finance North America	1.45	3/2/26	270,000	266,657	0.007%
Daimler Finance North America	2.45	3/2/31	150,000	147,185	0.004%
Danaher			102,085	22,977,292	0.638%
Danske Bank	3.24	12/20/25	260,000	275,819	0.008%
Danske Bank	3	9/20/22	260,000	262,590	0.007%
Darling Ingredients			67,339	4,954,804	0.138%
DBC 2017-BBG Mortgage Trust	0.81	6/15/34	360,000	359,783	0.010%
DBS Group			107,856	2,312,583	0.064%
DCC			35,791	3,104,504	0.086%
DC office Trust 2019-MTC	3.07	9/15/45	285,000	273,434	0.008%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	80,908	81,194	0.002%
Deere			37,387	13,987,972	0.389%
Deliveroo Holdings			177,400	667,848	0.019%
Denny's			32,597	590,332	0.016%
Denso			41,300	2,753,228	0.076%
Dentsply Sirona			22,106	1,410,584	0.039%
Descartes Systems			31,436	1,914,767	0.053%
Devon Energy			171,464	3,746,488	0.104%
Diageo			112,262	4,611,893	0.128%
Diamondback Energy	3.25	12/1/26	260,000	273,650	0.008%
Diamondback Energy			21,644	1,590,618	0.044%
Dime Community Bancshares			15,085	454,662	0.013%
Direct Line Insurance			269,904	1,165,118	0.032%
Discover Financial Services	4.1	2/9/27	225,000	249,218	0.007%
Discover Financial Services	3.75	3/4/25	320,000	346,577	0.010%
dMY Technology Group Inc II			8,600	126,506	0.004%
DNB			326,479	6,961,489	0.193%
DocuSign			6,795	1,375,648	0.038%
Dollar General			32,137	6,511,599	0.181%
Dollar Tree			1,233	141,129	0.004%
Dominion Energy			15,825	1,202,067	0.033%
Domtar			15,764	582,480	0.016%
DoorDash			3,310	434,040	0.012%
Dril-Quip			9,200	305,716	0.008%

DRIVEN BRANDS FUNDING	3.24	1/20/51	215,000	220,807	0.006%
DRIVEN BRANDS FUNDING	3.79	7/20/50	129,350	135,036	0.004%
Drive Shack			69,300	222,453	0.006%
Dryden 86 CLO	1.87	7/17/30	585,000	586,399	0.016%
DTE Energy			7,644	1,017,722	0.028%
Duck Creek Technologies			2,960	133,614	0.004%
EastGroup Properties, REIT			14,614	2,093,894	0.058%
East West Bancorp			20,906	1,542,863	0.043%
Ecolab	4.8	3/24/30	20,000	23,750	0.001%
Edison International	4.95	4/15/25	15,000	16,667	0.000%
Elanco Animal Health			136,753	4,027,376	0.112%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	8,607	8,612	0.000%
Electric Power development			110,800	1,938,992	0.054%
Elekta			207,382	2,690,246	0.075%
Element Fleet Management			363,351	3,975,552	0.110%
Element Solutions			109,554	2,003,743	0.056%
Eli Lilly And			37,900	7,080,478	0.197%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	144,813	147,775	0.004%
Enanta Pharmaceuticals			1,100	54,252	0.002%
Encore Capital			20,558	827,048	0.023%
Enel Finance International	3.63	5/25/27	615,000	664,200	0.018%
Energy Transfer Operating	5.88	1/15/24	465,000	517,313	0.014%
Energy Transfer Operating	4.5	4/15/24	50,000	54,438	0.002%
Energy Transfer Operating	5.25	4/15/29	115,000	130,813	0.004%
Energy Transfer Operating	6.25	4/15/49	320,000	376,800	0.010%
Energy Transfer Operating	2.9	5/15/25	465,000	483,600	0.013%
Energy Transfer Operating	5	5/15/50	45,000	46,631	0.001%
Energy Transfer Operating	5.5	6/1/27	35,000	40,338	0.001%
Energy Transfer Operating	4.95	6/15/28	80,000	89,200	0.002%
Energy Transfer Operating	6	6/15/48	145,000	166,206	0.005%
Enerpac Tool			49,294	1,287,559	0.036%
Engie			362,626	5,151,220	0.143%
Eni	4.75	9/12/28	360,000	411,886	0.011%
Entegris			29,140	3,257,852	0.090%
EOG Resources			18,413	1,335,495	0.037%
Equate Petrochemical BV	4.25	11/3/26	525,000	572,366	0.016%
Equifax			4,032	730,316	0.020%
Equinix, REIT			2,260	1,535,873	0.043%
Equinor			255,470	4,986,709	0.139%
Equitable Holdings			395,052	12,886,596	0.358%
Equity Bancshares			14,634	400,972	0.011%
ERO Copper			59,925	1,031,414	0.029%
Erste Group Bank			67,018	2,270,458	0.063%
ESCO Technologies			15,263	1,661,988	0.046%
Essent			24,043	1,141,802	0.032%
Essex Portfolio	3.38	4/15/26	170,000	183,786	0.005%
EssilorLuxottica			21,564	3,512,927	0.098%
Estee Lauder			1,097	319,062	0.009%
Etsy			9,925	2,001,575	0.056%
Euronet Worldwide			7,918	1,095,059	0.030%
Evergy			47,138	2,806,125	0.078%
Evotec			52,357	1,886,419	0.052%
Exact Sciences			870	114,649	0.003%
Facebook			200,516	59,057,977	1.641%
Falabella	4.38	1/27/25	500,000	549,729	0.015%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	368,321	363,485	0.010%
Fannie Mae Connecticut Avenue Securities	1.11	2/25/30	208,989	206,499	0.006%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	155,633	152,063	0.004%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	304,070	304,538	0.008%
Fannie Mae Interest Strip	6.5	2/25/32	1,087	158	0.000%
Fannie Mae REMICS	4	6/25/44	66,714	68,049	0.002%
FB Financial			24,874	1,105,898	0.031%
Federal Home Loan Mortgage	6	10/1/21	364	366	0.000%
Federal Home Loan Mortgage	6	10/1/21	36	36	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	20,332	22,650	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	36,216	40,850	0.001%
Federal Home Loan Mortgage	4	10/1/40	1,204	1,334	0.000%
Federal Home Loan Mortgage	4	10/1/40	645	710	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	21,222	23,813	0.001%
Federal Home Loan Mortgage	4	10/1/41	33,703	37,143	0.001%
Federal Home Loan Mortgage	4.5	10/1/41	46,787	52,427	0.001%
Federal Home Loan Mortgage	3.5	10/1/42	65,369	71,077	0.002%

Federal Home Loan Mortgage	5.5	11/1/21	1	1	0.000%
Federal Home Loan Mortgage	6	11/1/21	67	67	0.000%
Federal Home Loan Mortgage	4	11/1/40	519	571	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	91,379	99,769	0.003%
Federal Home Loan Mortgage	5	1/1/24	6,009	6,311	0.000%
Federal Home Loan Mortgage	2.21	1/1/37	5,315	5,334	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	149	175	0.000%
Federal Home Loan Mortgage	4	1/1/41	22,429	24,679	0.001%
Federal Home Loan Mortgage	6	12/1/33	14,317	17,111	0.000%
Federal Home Loan Mortgage	5	12/1/36	8,060	9,376	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	3,277	3,651	0.000%
Federal Home Loan Mortgage	4	12/1/40	247	271	0.000%
Federal Home Loan Mortgage	4	12/1/41	20,566	22,665	0.001%
Federal Home Loan Mortgage	3	12/1/42	130,600	138,927	0.004%
Federal Home Loan Mortgage	2.11	2/1/37	8,817	9,219	0.000%
Federal Home Loan Mortgage	2.16	2/1/37	5,083	5,134	0.000%
Federal Home Loan Mortgage	4	2/1/41	76,497	84,695	0.002%
Federal Home Loan Mortgage	3	2/1/47	427,254	451,927	0.013%
Federal Home Loan Mortgage	6.5	3/1/32	3,980	4,469	0.000%
Federal Home Loan Mortgage	6	3/1/33	5,288	6,320	0.000%
Federal Home Loan Mortgage	3.5	3/1/44	49,848	54,399	0.002%
Federal Home Loan Mortgage	3.5	3/1/46	433,932	470,063	0.013%
Federal Home Loan Mortgage	2.5	4/1/30	112,367	117,789	0.003%
Federal Home Loan Mortgage	6.5	4/1/32	18,500	20,773	0.001%
Federal Home Loan Mortgage	5	4/1/40	2,335	2,719	0.000%
Federal Home Loan Mortgage	4	4/1/41	42,989	47,155	0.001%
Federal Home Loan Mortgage	3	4/1/43	89,090	94,771	0.003%
Federal Home Loan Mortgage	3	4/1/43	73,802	78,506	0.002%
Federal Home Loan Mortgage	4.5	5/1/42	91,588	103,523	0.003%
Federal Home Loan Mortgage	3.5	5/1/43	54,478	59,073	0.002%
Federal Home Loan Mortgage	7	6/1/32	473	491	0.000%
Federal Home Loan Mortgage	6	6/1/34	35,029	41,126	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	28,839	32,416	0.001%
Federal Home Loan Mortgage	5	7/1/25	19	20	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	937	942	0.000%
Federal Home Loan Mortgage	5	7/1/40	13,846	16,001	0.000%
Federal Home Loan Mortgage	6	8/1/38	844	999	0.000%
Federal Home Loan Mortgage	6	8/1/38	1,209	1,435	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	24,651	27,708	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	6,066	6,804	0.000%
Federal Home Loan Mortgage	5	8/1/40	22,916	26,441	0.001%
Federal Home Loan Mortgage	5	8/1/40	24,520	28,227	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	87,949	95,120	0.003%
Federal Home Loan Mortgage	4.5	9/1/23	3,318	3,484	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,391	2,684	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	157	158	0.000%
Federal Home Loan Mortgage	6	9/1/34	450	525	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	27,932	30,304	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	15,918	17,216	0.000%
Federal National Mortgage Assn.	3	10/1/29	28,396	30,026	0.001%
Federal National Mortgage Assn.	3	10/1/30	35,687	37,759	0.001%
Federal National Mortgage Assn.	5.5	10/1/35	11,222	13,133	0.000%
Federal National Mortgage Assn.	5	10/1/35	21,308	24,771	0.001%
Federal National Mortgage Assn.	5	10/1/35	22,824	26,541	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	5,974	7,118	0.000%
Federal National Mortgage Assn.	3	10/1/37	36,627	38,146	0.001%
Federal National Mortgage Assn.	6	10/1/38	3,072	3,671	0.000%
Federal National Mortgage Assn.	4	10/1/41	28,653	31,517	0.001%
Federal National Mortgage Assn.	3	10/1/42	28,864	30,728	0.001%
Federal National Mortgage Assn.	3	10/1/42	22,857	24,542	0.001%
Federal National Mortgage Assn.	3	10/1/42	63,239	67,241	0.002%
Federal National Mortgage Assn.	3.5	10/1/42	62,411	67,682	0.002%
Federal National Mortgage Assn.	3	10/1/46	19,052	19,939	0.001%
Federal National Mortgage Assn.	4	10/1/47	67,219	72,541	0.002%
Federal National Mortgage Assn.	3	11/1/28	20,897	22,185	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	149,933	160,975	0.004%
Federal National Mortgage Assn.	3	11/1/33	53,256	56,421	0.002%
Federal National Mortgage Assn.	3	11/1/34	69,535	74,310	0.002%
Federal National Mortgage Assn.	6	11/1/34	8,086	9,662	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	4,298	5,049	0.000%
Federal National Mortgage Assn.	5	11/1/35	34,514	40,101	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,102	1,274	0.000%

Federal National Mortgage Assn.	5.5	11/1/36	17,536	20,512	0.001%
Federal National Mortgage Assn.	6	11/1/38	3,266	3,893	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	6,153	6,899	0.000%
Federal National Mortgage Assn.	4	11/1/40	230,016	252,013	0.007%
Federal National Mortgage Assn.	4	11/1/40	88,876	97,470	0.003%
Federal National Mortgage Assn.	4	11/1/40	29,130	32,093	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	141,328	158,488	0.004%
Federal National Mortgage Assn.	4	11/1/41	26,829	29,557	0.001%
Federal National Mortgage Assn.	4	11/1/43	128,365	140,767	0.004%
Federal National Mortgage Assn.	5	11/1/44	22,083	25,317	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	113,001	120,883	0.003%
Federal National Mortgage Assn.	3	11/1/46	143,941	151,398	0.004%
Federal National Mortgage Assn.	3	11/1/46	174,069	184,678	0.005%
Federal National Mortgage Assn.	3	11/1/46	45,004	47,561	0.001%
Federal National Mortgage Assn.	3	11/1/46	75,433	79,750	0.002%
Federal National Mortgage Assn.	3	11/1/46	27,688	29,316	0.001%
Federal National Mortgage Assn.	4.5	11/1/47	122,236	136,099	0.004%
Federal National Mortgage Assn.	2.5	11/1/50	459,148	471,893	0.013%
Federal National Mortgage Assn.	2.5	11/1/50	326,693	335,876	0.009%
Federal National Mortgage Assn.	2.5	11/1/50	322,704	331,457	0.009%
Federal National Mortgage Assn.	6	1/1/22	232	234	0.000%
Federal National Mortgage Assn.	6	1/1/22	93	93	0.000%
Federal National Mortgage Assn.	3	1/1/27	5,742	6,091	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	52,195	54,583	0.002%
Federal National Mortgage Assn.	5	1/1/34	105,000	116,322	0.003%
Federal National Mortgage Assn.	4.5	1/1/35	1,010,000	1,099,480	0.031%
Federal National Mortgage Assn.	3	1/1/35	70,310	74,559	0.002%
Federal National Mortgage Assn.	3	1/1/35	144,652	153,961	0.004%
Federal National Mortgage Assn.	2	1/1/36	640,000	656,814	0.018%
Federal National Mortgage Assn.	5.5	1/1/36	9,434	11,040	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	7,269	8,507	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	102,393	109,968	0.003%
Federal National Mortgage Assn.	6	1/1/37	1,404	1,676	0.000%
Federal National Mortgage Assn.	4	1/1/39	440,000	472,072	0.013%
Federal National Mortgage Assn.	3	1/1/43	1,755,000	1,828,011	0.051%
Federal National Mortgage Assn.	3.5	1/1/43	57,066	62,279	0.002%
Federal National Mortgage Assn.	2.5	1/1/44	2,760,000	2,832,234	0.079%
Federal National Mortgage Assn.	3.5	1/1/44	96,963	105,804	0.003%
Federal National Mortgage Assn.	5	1/1/44	103,143	119,662	0.003%
Federal National Mortgage Assn.	4.5	1/1/44	38,782	43,435	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	101,903	110,716	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	133,804	145,962	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	36,421	39,184	0.001%
Federal National Mortgage Assn.	3.5	1/1/46	54,622	58,810	0.002%
Federal National Mortgage Assn.	3.5	1/1/48	420,462	446,013	0.012%
Federal National Mortgage Assn.	2	1/1/50	4,105,000	4,089,767	0.114%
Federal National Mortgage Assn.	4	1/1/50	128,456	137,628	0.004%
Federal National Mortgage Assn.	3	1/1/50	325,580	343,663	0.010%
Federal National Mortgage Assn.	4.5	1/1/50	27,444	29,943	0.001%
Federal National Mortgage Assn.	4	1/1/50	69,010	74,074	0.002%
Federal National Mortgage Assn.	6.5	12/1/32	6,948	8,204	0.000%
Federal National Mortgage Assn.	3	12/1/32	299,530	316,503	0.009%
Federal National Mortgage Assn.	3.5	12/1/33	193,824	208,732	0.006%
Federal National Mortgage Assn.	5.5	12/1/34	6,448	7,544	0.000%
Federal National Mortgage Assn.	3	12/1/34	150,885	160,235	0.004%
Federal National Mortgage Assn.	2.31	12/1/35	1,973	1,986	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	779	782	0.000%
Federal National Mortgage Assn.	3	12/1/36	286,877	305,140	0.008%
Federal National Mortgage Assn.	5.5	12/1/38	4,871	5,682	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	9,335	10,520	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	18,543	20,789	0.001%
Federal National Mortgage Assn.	4	12/1/40	48,570	53,424	0.001%
Federal National Mortgage Assn.	4	12/1/40	68,282	75,130	0.002%
Federal National Mortgage Assn.	3.5	12/1/41	6,585	7,166	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	154,592	166,591	0.005%
Federal National Mortgage Assn.	3	12/1/46	76,785	80,709	0.002%
Federal National Mortgage Assn.	3	12/1/46	167,127	176,692	0.005%
Federal National Mortgage Assn.	3	12/1/46	149,160	157,697	0.004%
Federal National Mortgage Assn.	3	12/1/46	118,324	125,347	0.003%
Federal National Mortgage Assn.	3	12/1/46	87,288	92,283	0.003%
Federal National Mortgage Assn.	3	12/1/46	45,647	48,259	0.001%
Federal National Mortgage Assn.	5	12/1/47	60,040	69,043	0.002%

Federal National Mortgage Assn.	3.5	12/1/47	13,758	14,597	0.000%
Federal National Mortgage Assn.	4	12/1/48	126,062	135,261	0.004%
Federal National Mortgage Assn.	3	12/1/49	61,087	63,864	0.002%
Federal National Mortgage Assn.	4	12/1/49	16,812	18,031	0.001%
Federal National Mortgage Assn.	3	12/1/50	37,135	39,479	0.001%
Federal National Mortgage Assn.	2.5	12/1/50	14,261	14,648	0.000%
Federal National Mortgage Assn.	2.5	12/1/50	778,932	800,061	0.022%
Federal National Mortgage Assn.	6	2/1/33	152	181	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	10,661	11,516	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	1,017	1,190	0.000%
Federal National Mortgage Assn.	6	2/1/36	18,517	22,120	0.001%
Federal National Mortgage Assn.	5	2/1/36	46,903	54,562	0.002%
Federal National Mortgage Assn.	6	2/1/37	22,549	26,949	0.001%
Federal National Mortgage Assn.	6	2/1/37	1,991	2,379	0.000%
Federal National Mortgage Assn.	6	2/1/37	22,132	26,172	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	17,536	20,521	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	5,193	6,077	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	17,913	20,190	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	15,284	17,169	0.000%
Federal National Mortgage Assn.	4	2/1/41	55,044	60,547	0.002%
Federal National Mortgage Assn.	4	2/1/41	14,836	16,345	0.000%
Federal National Mortgage Assn.	4	2/1/41	35,328	38,838	0.001%
Federal National Mortgage Assn.	5	2/1/42	8,417	9,792	0.000%
Federal National Mortgage Assn.	3	2/1/43	137,061	145,635	0.004%
Federal National Mortgage Assn.	4.5	2/1/44	42,194	47,454	0.001%
Federal National Mortgage Assn.	3	2/1/44	11,477	12,294	0.000%
Federal National Mortgage Assn.	4	2/1/45	134,588	147,309	0.004%
Federal National Mortgage Assn.	3	2/1/47	124,874	132,678	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	361,270	382,919	0.011%
Federal National Mortgage Assn.	3	2/1/49	177,472	187,026	0.005%
Federal National Mortgage Assn.	4	2/1/50	264,865	283,787	0.008%
Federal National Mortgage Assn.	4	2/1/50	192,999	207,616	0.006%
Federal National Mortgage Assn.	5	3/1/25	9,472	9,953	0.000%
Federal National Mortgage Assn.	6	3/1/33	3,867	4,616	0.000%
Federal National Mortgage Assn.	5	3/1/35	42,898	49,790	0.001%
Federal National Mortgage Assn.	3	3/1/35	149,811	159,354	0.004%
Federal National Mortgage Assn.	5	3/1/36	10,580	12,296	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	37,365	41,605	0.001%
Federal National Mortgage Assn.	3.5	3/1/43	221,274	241,490	0.007%
Federal National Mortgage Assn.	3.5	3/1/44	43,505	47,330	0.001%
Federal National Mortgage Assn.	3	3/1/44	64,748	69,069	0.002%
Federal National Mortgage Assn.	4.5	3/1/46	64,547	72,236	0.002%
Federal National Mortgage Assn.	3	3/1/46	223,375	237,348	0.007%
Federal National Mortgage Assn.	4	3/1/49	129,789	139,509	0.004%
Federal National Mortgage Assn.	3	3/1/50	102,772	107,251	0.003%
Federal National Mortgage Assn.	3	3/1/50	163,384	171,990	0.005%
Federal National Mortgage Assn.	3.5	4/1/31	105,513	113,609	0.003%
Federal National Mortgage Assn.	5.5	4/1/35	2,678	3,134	0.000%
Federal National Mortgage Assn.	5	4/1/35	4,754	5,520	0.000%
Federal National Mortgage Assn.	6	4/1/35	4,125	4,775	0.000%
Federal National Mortgage Assn.	5	4/1/35	2,709	3,133	0.000%
Federal National Mortgage Assn.	6	4/1/36	434	518	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	27,033	30,438	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	6,546	7,116	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	10,297	11,079	0.000%
Federal National Mortgage Assn.	3	4/1/43	236,073	251,018	0.007%
Federal National Mortgage Assn.	3	4/1/43	99,941	106,873	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	31,911	34,687	0.001%
Federal National Mortgage Assn.	4	4/1/44	62,683	69,061	0.002%
Federal National Mortgage Assn.	3	4/1/47	183,427	192,162	0.005%
Federal National Mortgage Assn.	3	4/1/47	137,136	144,376	0.004%
Federal National Mortgage Assn.	4.5	4/1/48	49,655	53,983	0.001%
Federal National Mortgage Assn.	3	4/1/50	299,163	312,254	0.009%
Federal National Mortgage Assn.	3	4/1/50	3,487	3,686	0.000%
Federal National Mortgage Assn.	3	5/1/31	152,556	161,365	0.004%
Federal National Mortgage Assn.	2.5	5/1/32	177,073	186,023	0.005%
Federal National Mortgage Assn.	6	5/1/36	16,816	20,097	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	6,592	7,747	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	9,018	10,514	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	7,986	9,464	0.000%
Federal National Mortgage Assn.	5	5/1/40	21,298	24,784	0.001%
Federal National Mortgage Assn.	6	5/1/42	9,750	11,599	0.000%

Federal National Mortgage Assn.	4	5/1/42	142,894	157,248	0.004%
Federal National Mortgage Assn.	3	5/1/43	40,498	42,842	0.001%
Federal National Mortgage Assn.	3	5/1/46	28,729	30,469	0.001%
Federal National Mortgage Assn.	3.5	5/1/46	29,812	32,516	0.001%
Federal National Mortgage Assn.	4.5	5/1/47	116,793	130,889	0.004%
Federal National Mortgage Assn.	4.5	5/1/48	65,852	73,311	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	63,152	68,979	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	92,161	101,108	0.003%
Federal National Mortgage Assn.	6	6/1/21	155	155	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	88,738	95,440	0.003%
Federal National Mortgage Assn.	3	6/1/33	3,890	4,029	0.000%
Federal National Mortgage Assn.	5	6/1/35	3,219	3,738	0.000%
Federal National Mortgage Assn.	5	6/1/35	10,730	12,467	0.000%
Federal National Mortgage Assn.	5	6/1/35	1,726	2,003	0.000%
Federal National Mortgage Assn.	5	6/1/35	9,447	10,965	0.000%
Federal National Mortgage Assn.	6	6/1/36	847	1,012	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	83,005	96,339	0.003%
Federal National Mortgage Assn.	5	6/1/41	6,523	7,588	0.000%
Federal National Mortgage Assn.	5	6/1/42	20,556	23,798	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	17,616	19,043	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	30,577	33,154	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	28,135	30,583	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	5,730	6,228	0.000%
Federal National Mortgage Assn.	4	6/1/45	208,028	227,499	0.006%
Federal National Mortgage Assn.	4	6/1/47	116,344	125,692	0.003%
Federal National Mortgage Assn.	3	6/1/47	74,275	78,797	0.002%
Federal National Mortgage Assn.	4	6/1/48	629,642	676,820	0.019%
Federal National Mortgage Assn.	3	6/1/50	73,549	76,794	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	12,175	14,110	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	2,943	3,386	0.000%
Federal National Mortgage Assn.	5	7/1/34	26,507	30,753	0.001%
Federal National Mortgage Assn.	5	7/1/35	15,234	17,629	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	46,924	54,512	0.002%
Federal National Mortgage Assn.	5.5	7/1/36	16,968	19,856	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	4,094	4,558	0.000%
Federal National Mortgage Assn.	5	7/1/41	19,451	22,628	0.001%
Federal National Mortgage Assn.	5	7/1/41	53,358	61,949	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	20,603	22,236	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	38,859	42,239	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	15,965	17,316	0.000%
Federal National Mortgage Assn.	3	7/1/43	10,601	11,304	0.000%
Federal National Mortgage Assn.	3.5	7/1/47	568,977	604,100	0.017%
Federal National Mortgage Assn.	3	7/1/50	158,005	167,518	0.005%
Federal National Mortgage Assn.	3.5	7/1/50	229,933	244,354	0.007%
Federal National Mortgage Assn.	6	8/1/22	199	200	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	36,344	38,098	0.001%
Federal National Mortgage Assn.	6	8/1/34	74,010	85,477	0.002%
Federal National Mortgage Assn.	6	8/1/37	78,654	93,893	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	2,514	2,941	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	813	952	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,541	1,803	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	61,300	71,732	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,838	3,321	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	14,628	17,118	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	18,312	21,417	0.001%
Federal National Mortgage Assn.	6	8/1/38	10,724	12,625	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	4,239	4,752	0.000%
Federal National Mortgage Assn.	4	8/1/42	133,629	147,145	0.004%
Federal National Mortgage Assn.	3.5	8/1/42	46,666	50,445	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	15,458	16,803	0.000%
Federal National Mortgage Assn.	3	8/1/43	31,171	33,394	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	14,918	16,088	0.000%
Federal National Mortgage Assn.	3	8/1/47	465,599	492,383	0.014%
Federal National Mortgage Assn.	4.5	8/1/48	29,485	32,113	0.001%
Federal National Mortgage Assn.	4.5	8/1/48	38,843	42,319	0.001%
Federal National Mortgage Assn.	3.5	8/1/49	14,366	15,169	0.000%
Federal National Mortgage Assn.	3	8/1/49	84,366	89,504	0.002%
Federal National Mortgage Assn.	5.5	9/1/23	8,176	8,464	0.000%
Federal National Mortgage Assn.	5	9/1/23	254	266	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	16,793	19,635	0.001%
Federal National Mortgage Assn.	5	9/1/35	4,414	5,109	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	21,973	25,702	0.001%

Federal National Mortgage Assn.	6	9/1/38	14,362	17,158	0.000%
Federal National Mortgage Assn.	5.5	9/1/38	16,979	19,703	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	11,194	12,551	0.000%
Federal National Mortgage Assn.	6	9/1/39	46,123	54,826	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	34,157	38,037	0.001%
Federal National Mortgage Assn.	4	9/1/41	104,632	114,964	0.003%
Federal National Mortgage Assn.	5.5	9/1/41	55,382	64,783	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	17,748	19,919	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	65,300	71,040	0.002%
Federal National Mortgage Assn.	3	9/1/43	54,980	58,532	0.002%
Federal National Mortgage Assn.	3.5	9/1/43	91,272	99,360	0.003%
Federal National Mortgage Assn.	3.5	9/1/45	185,828	199,538	0.006%
Federal National Mortgage Assn.	4	9/1/45	13,307	14,538	0.000%
Federal National Mortgage Assn.	4	9/1/46	10,978	12,002	0.000%
Federal National Mortgage Assn.	3	9/1/46	391,032	415,393	0.012%
Federal National Mortgage Assn.	3	9/1/49	95,787	101,621	0.003%
Federal National Mortgage Assn.	3.5	9/1/49	161,227	170,236	0.005%
Federal Signal			15,700	601,310	0.017%
FedEx			26,753	7,598,922	0.211%
Fidelity National Information Services			28,040	3,942,704	0.110%
Fiesta Restaurant			51,565	649,203	0.018%
First Bancshares			18,696	684,461	0.019%
FirstEnergy			20,296	704,068	0.020%
First Industrial Realty, REIT			13,479	617,203	0.017%
FirstKey Mortgage Trust 2014-1	3.97	11/25/44	70,789	71,498	0.002%
FirstService			18,418	2,729,363	0.076%
Fiserv			127,733	15,205,336	0.422%
Five9			12,710	1,986,954	0.055%
Five Below			2,200	419,738	0.012%
Flagship Communities REIT, REIT			6,984	104,760	0.003%
Flagstar Mortgage Trust 2020-1NV	0.96	3/25/50	93,010	93,006	0.003%
Fortinet			7,468	1,377,249	0.038%
Fortive			34,869	2,463,146	0.068%
Franco-Nevada			5,157	646,277	0.018%
Freddie Mac REMICS	4.5	5/25/50	177,313	29,670	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.61	8/25/50	39,273	39,273	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	265,000	266,533	0.007%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.41	9/25/50	52,044	52,055	0.001%
Freddie Mac STACR Trust 2018-DNA2	0.91	12/25/30	48,880	48,892	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.31	10/25/29	161,697	161,902	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	114,169	114,300	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	1.46	3/25/29	13,965	13,987	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.21	3/25/30	380,000	382,664	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	4.81	4/25/28	230,762	239,119	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	1.16	7/25/30	232,852	231,867	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.21	9/25/30	166,989	166,726	0.005%
Freeport-McMoRan			59,333	1,953,836	0.054%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	345,000	374,224	0.010%
FREMF 2019-K736 Mortgage Trust	3.76	7/25/26	295,000	316,661	0.009%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	105,000	115,547	0.003%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	170,000	181,351	0.005%
FREMF K-100 Mortgage Trust	3.49	11/25/52	245,000	256,832	0.007%
Fresenius			91,468	4,075,850	0.113%
G1 therapeutics			6,798	163,560	0.005%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	73,648	75,789	0.002%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	285,754	291,120	0.008%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	74,382	76,787	0.002%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	32,541	32,731	0.001%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	124,359	126,663	0.004%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	240,699	243,339	0.007%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	192,822	196,410	0.005%
GE			2,609,415	34,261,619	0.952%
GE Capital Funding	4.05	5/15/27	210,000	233,918	0.006%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	535,000	580,028	0.016%
Generac Holdings			1,136	371,983	0.010%
General Motors			196,193	11,273,250	0.313%
General Motors Financial	4	10/6/26	100,000	109,119	0.003%
General Motors Financial	5.1	1/17/24	285,000	315,268	0.009%
General Motors Financial	4.35	4/9/25	165,000	180,707	0.005%
General Motors Financial	3.2	7/6/21	30,000	30,109	0.001%
Generation Bio			19,143	544,810	0.015%
Gentherm			16,005	1,186,131	0.033%

Gibraltar Industries			21,034	1,924,821	0.053%
GlaxoSmithKline, ADR			104,008	3,712,046	0.103%
Global Blood Therapeutics			19,042	775,962	0.022%
Global Payments			80,704	16,268,312	0.452%
GLP Capital LP / GLP Financing II	3.35	9/1/24	60,000	63,420	0.002%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	120,000	121,040	0.003%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	305,000	309,880	0.009%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	130,000	130,922	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	90,000	90,616	0.003%
Goldman Sachs	3.5	11/16/26	230,000	249,297	0.007%
Goldman Sachs			57,123	18,679,221	0.519%
Golub Capital Partners CLO 39B	1.37	10/20/28	339,442	339,475	0.009%
Government National Mortgage Assn.	5.5	10/15/38	18,897	21,877	0.001%
Government National Mortgage Assn.	5	10/15/39	11,576	13,319	0.000%
Government National Mortgage Assn.	8	10/20/25	53	58	0.000%
Government National Mortgage Assn.	4.5	10/20/40	66,528	74,602	0.002%
Government National Mortgage Assn.	3.5	10/20/44	14,054	15,253	0.000%
Government National Mortgage Assn.	5	10/20/47	11,848	13,189	0.000%
Government National Mortgage Assn.	3	10/20/49	125,633	129,647	0.004%
Government National Mortgage Assn.	4.5	11/20/39	5,097	5,706	0.000%
Government National Mortgage Assn.	4.5	11/20/40	91,786	102,925	0.003%
Government National Mortgage Assn.	4	11/20/42	44,400	49,044	0.001%
Government National Mortgage Assn.	4	11/20/47	52,594	56,859	0.002%
Government National Mortgage Assn.	5	11/20/47	53,613	59,678	0.002%
Government National Mortgage Assn.	4	1/1/41	705,000	753,579	0.021%
Government National Mortgage Assn.	2.5	1/1/43	2,688,000	2,768,115	0.077%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	5.5	1/20/36	48,018	56,289	0.002%
Government National Mortgage Assn.	3.5	1/20/46	10,695	11,577	0.000%
Government National Mortgage Assn.	4.5	1/20/47	62,845	69,784	0.002%
Government National Mortgage Assn.	4	1/20/48	14,262	15,657	0.000%
Government National Mortgage Assn.	5.5	1/20/49	17,121	18,911	0.001%
Government National Mortgage Assn.	3	1/20/50	137,058	141,396	0.004%
Government National Mortgage Assn.	5	12/15/39	51,513	59,966	0.002%
Government National Mortgage Assn.	6.5	12/20/33	523	625	0.000%
Government National Mortgage Assn.	6	12/20/38	24,724	29,106	0.001%
Government National Mortgage Assn.	5.5	12/20/39	8,555	9,963	0.000%
Government National Mortgage Assn.	3.5	12/20/42	52,300	56,800	0.002%
Government National Mortgage Assn.	3.5	12/20/45	71,378	76,482	0.002%
Government National Mortgage Assn.	3.5	12/20/47	311,685	331,711	0.009%
Government National Mortgage Assn.	5	12/20/47	139,567	154,779	0.004%
Government National Mortgage Assn.	5.5	12/20/48	25,746	28,374	0.001%
Government National Mortgage Assn.	5	2/15/40	21,646	25,202	0.001%
Government National Mortgage Assn.	5	2/15/40	21,646	25,202	0.001%
Government National Mortgage Assn.	4	2/20/44	116,921	128,347	0.004%
Government National Mortgage Assn.	3.5	2/20/45	33,332	36,176	0.001%
Government National Mortgage Assn.	3.5	2/20/46	140,528	152,493	0.004%
Government National Mortgage Assn.	3.5	2/20/48	295,618	317,833	0.009%
Government National Mortgage Assn.	3.5	2/20/48	174,585	190,557	0.005%
Government National Mortgage Assn.	6.5	3/15/26	584	653	0.000%
Government National Mortgage Assn.	4.5	3/20/41	9,658	10,831	0.000%
Government National Mortgage Assn.	3.5	3/20/43	70,187	76,226	0.002%
Government National Mortgage Assn.	5.5	3/20/49	43,176	47,593	0.001%
Government National Mortgage Assn.	2	3/20/51	850,000	859,052	0.024%
Government National Mortgage Assn.	8	4/15/22	280	281	0.000%
Government National Mortgage Assn.	5	4/20/40	10,470	12,032	0.000%
Government National Mortgage Assn.	3.5	4/20/46	108,526	116,130	0.003%
Government National Mortgage Assn.	3.5	4/20/47	49,156	52,337	0.001%
Government National Mortgage Assn.	4	4/20/47	92,688	100,230	0.003%
Government National Mortgage Assn.	3.5	4/20/48	81,582	87,986	0.002%
Government National Mortgage Assn.	4.5	5/20/40	15,862	17,756	0.000%
Government National Mortgage Assn.	3.5	5/20/45	8,622	9,230	0.000%
Government National Mortgage Assn.	3.5	5/20/45	23,332	25,321	0.001%
Government National Mortgage Assn.	3	5/20/46	766,913	812,248	0.023%
Government National Mortgage Assn.	3.5	5/20/46	86,283	92,693	0.003%
Government National Mortgage Assn.	3.5	5/20/46	15,164	16,460	0.000%
Government National Mortgage Assn.	3	5/20/46	14,495	15,465	0.000%
Government National Mortgage Assn.	3	5/20/46	15,743	16,822	0.000%
Government National Mortgage Assn.	5.5	5/20/48	142,000	158,279	0.004%
Government National Mortgage Assn.	5	5/20/48	10,257	11,451	0.000%
Government National Mortgage Assn.	5	6/15/40	18,351	21,359	0.001%
Government National Mortgage Assn.	5	6/20/40	20,079	23,074	0.001%

Government National Mortgage Assn.	3.5	6/20/43	80,003	86,896	0.002%
Government National Mortgage Assn.	3.5	6/20/43	107,253	115,780	0.003%
Government National Mortgage Assn.	5.5	6/20/44	56,901	66,652	0.002%
Government National Mortgage Assn.	3	6/20/45	102,980	109,080	0.003%
Government National Mortgage Assn.	3.5	6/20/46	473,225	505,342	0.014%
Government National Mortgage Assn.	3	6/20/46	36,265	38,462	0.001%
Government National Mortgage Assn.	5	6/20/47	36,753	40,924	0.001%
Government National Mortgage Assn.	5	6/20/48	46,812	52,518	0.001%
Government National Mortgage Assn.	3	7/15/43	6,180	6,508	0.000%
Government National Mortgage Assn.	5	7/20/39	8,280	9,360	0.000%
Government National Mortgage Assn.	4	7/20/42	45,076	50,009	0.001%
Government National Mortgage Assn.	3	7/20/46	29,473	31,121	0.001%
Government National Mortgage Assn.	3.5	7/20/46	16,906	18,002	0.001%
Government National Mortgage Assn.	3	7/20/46	14,680	15,689	0.000%
Government National Mortgage Assn.	3	7/20/46	30,480	32,518	0.001%
Government National Mortgage Assn.	3	7/20/46	23,151	24,653	0.001%
Government National Mortgage Assn.	3	7/20/46	49,586	52,696	0.001%
Government National Mortgage Assn.	3	7/20/46	11,550	12,323	0.000%
Government National Mortgage Assn.	3	7/20/46	53,790	57,387	0.002%
Government National Mortgage Assn.	5	7/20/47	23,698	26,383	0.001%
Government National Mortgage Assn.	3.5	7/20/47	63,215	67,267	0.002%
Government National Mortgage Assn.	3	7/20/50	666,744	684,301	0.019%
Government National Mortgage Assn.	3	7/20/50	655,918	683,689	0.019%
Government National Mortgage Assn.	5	8/20/40	14,699	16,892	0.000%
Government National Mortgage Assn.	5	8/20/41	38,203	43,911	0.001%
Government National Mortgage Assn.	3	8/20/45	103,554	109,665	0.003%
Government National Mortgage Assn.	3	8/20/46	17,345	18,476	0.001%
Government National Mortgage Assn.	3	8/20/46	22,020	23,487	0.001%
Government National Mortgage Assn.	3	8/20/46	20,429	21,828	0.001%
Government National Mortgage Assn.	4.5	8/20/47	102,687	112,465	0.003%
Government National Mortgage Assn.	5	8/20/47	39,406	44,059	0.001%
Government National Mortgage Assn.	5	9/15/39	10,908	12,659	0.000%
Government National Mortgage Assn.	3	9/15/42	107,534	114,119	0.003%
Government National Mortgage Assn.	4.5	9/15/45	36,247	40,868	0.001%
Government National Mortgage Assn.	4.5	9/20/40	37,320	41,857	0.001%
Government National Mortgage Assn.	4	9/20/42	5,205	5,774	0.000%
Government National Mortgage Assn.	3	9/20/46	12,840	13,676	0.000%
Government National Mortgage Assn.	3	9/20/46	14,952	15,951	0.000%
Government National Mortgage Assn.	3.5	9/20/47	22,765	24,192	0.001%
Government National Mortgage Assn.	4	9/20/47	509,302	549,505	0.015%
Government National Mortgage Assn.	4.5	9/20/47	273,949	300,022	0.008%
Government National Mortgage Assn.	3	9/20/49	21,034	21,585	0.001%
Government National Mortgage Association	3	11/20/47	49,067	52,069	0.001%
Government National Mortgage Association	4.5	12/20/39	3,997	111	0.000%
Government National Mortgage Association	3	12/20/47	53,625	55,176	0.002%
Government National Mortgage Association	4	2/20/43	22,947	3,431	0.000%
Government National Mortgage Association	3.5	4/20/39	17,192	220	0.000%
Government National Mortgage Association	4	5/20/37	54,521	1,921	0.000%
Government National Mortgage Association	3.5	5/20/43	37,822	5,770	0.000%
Graco			17,410	1,246,904	0.035%
Gray Oak Pipeline	2.6	10/15/25	70,000	70,914	0.002%
Gray Oak Pipeline	3.45	10/15/27	30,000	30,725	0.001%
Gray Oak Pipeline	2	9/15/23	25,000	25,434	0.001%
Great Portland Estates			300,554	2,816,262	0.078%
Great Wolf Trust 2019-WOLF	1.14	12/15/36	225,000	224,728	0.006%
Great Wolf Trust 2019-WOLF	2.04	12/15/36	190,000	186,549	0.005%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	125,556	128,877	0.004%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	7,306	7,377	0.000%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	351,070	356,194	0.010%
GS Mortgage Securities Corp Trust 2019-SOHO	1.41	6/15/36	355,000	354,987	0.010%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	180,000	194,734	0.005%
GS Mortgage Securities Trust 2017-GS8	4.34	11/10/50	480,000	500,378	0.014%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	390,000	405,467	0.011%
Halliburton			57,123	1,225,860	0.034%
Hamamatsu Photonics KK			53,500	3,169,563	0.088%
Hanger			42,561	971,242	0.027%
Hanover Insurance Group			9,412	1,218,478	0.034%
Hardee s Funding	4.96	6/20/48	243,750	256,206	0.007%
Hartford Financial Services			130,962	8,746,952	0.243%
Hasbro	3.55	11/19/26	120,000	129,489	0.004%
Haynes International			16,630	493,412	0.014%
HCA Healthcare			92,358	17,394,706	0.483%

Healthcare Realty Trust	3.63	1/15/28	260,000	278,544	0.008%
Healthcare Realty Trust	2.05	3/15/31	95,000	88,940	0.002%
Healthpeak Properties	2.88	1/15/31	35,000	35,285	0.001%
Healthpeak Properties	3.25	7/15/26	30,000	32,359	0.001%
Healthpeak Properties	3.5	7/15/29	35,000	37,624	0.001%
Heathrow Funding	4.88	7/15/21	175,000	176,890	0.005%
Helios Technologies			14,453	1,053,190	0.029%
Heritage Commerce			56,230	687,131	0.019%
Heritage-Crystal Clean			19,135	519,133	0.014%
Heritage Financial Corp.			20,509	579,174	0.016%
Highwoods Realty	3.05	2/15/30	350,000	351,478	0.010%
Highwoods Realty	4.13	3/15/28	110,000	119,336	0.003%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	27,414	28,119	0.001%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	117,545	122,176	0.003%
Hilton Worldwide Holdings			44,350	5,362,802	0.149%
Home Bancshares			54,266	1,467,895	0.041%
Home Depot			22,446	6,851,642	0.190%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	116,858	118,050	0.003%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	107,995	109,105	0.003%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	188,991	190,670	0.005%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	168,829	170,239	0.005%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	169,156	170,259	0.005%
Homology Medicines			10,656	100,273	0.003%
Honda Motor			52,400	1,579,626	0.044%
Honeywell International			64,607	14,024,241	0.390%
Housing Development Finance			78,611	2,707,457	0.075%
HSBC Holdings	3.9	5/25/26	310,000	341,845	0.009%
HSBC Holdings	2.1	6/4/26	390,000	396,912	0.011%
Hubbell			27,326	5,106,956	0.142%
Humana	4.88	4/1/30	265,000	309,650	0.009%
Humana			5,061	2,121,824	0.059%
Huron Consulting Group			5,500	277,090	0.008%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	205,000	208,396	0.006%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	215,000	214,280	0.006%
Hyundai Capital America	1.8	10/15/25	120,000	119,728	0.003%
Hyundai Capital America	2.38	2/10/23	245,000	251,639	0.007%
IAC/InterActiveCorp			1,672	361,670	0.010%
ICU Medical			4,419	907,839	0.025%
IdaCorp			11,200	1,119,664	0.031%
IGM Biosciences			5,061	388,128	0.011%
IGO			821,493	3,939,389	0.109%
Incyte			22,187	1,803,137	0.050%
Infinera			11,300	108,819	0.003%
Ingersoll-Rand			39,127	1,925,440	0.053%
Ing Groep	1.75	4/1/27	200,000	200,061	0.006%
ING Groep			417,310	5,097,061	0.142%
Innovage Holding			4,000	103,160	0.003%
Insmed			33,258	1,132,767	0.031%
Intel			41,646	2,665,344	0.074%
Intellia Therapeutics			4,770	382,816	0.011%
Intercontinental Exchange	2.1	6/15/30	1,095,000	1,051,601	0.029%
Intercontinental Exchange	1.85	9/15/32	650,000	595,029	0.017%
Intercontinental Exchange			25,048	2,797,361	0.078%
International Flavors & Fragrances			26,480	3,696,873	0.103%
International Paper			265,944	14,379,592	0.399%
Intesa Sanpaolo			846,648	2,294,055	0.064%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	125,000	125,076	0.003%
InTown Hotel Portfolio Trust 2018-STAY	1.61	1/15/33	375,000	373,593	0.010%
Intuit			46,048	17,639,147	0.490%
Intuitive Surgical			13,261	9,799,083	0.272%
Investors Bancorp			53,598	787,355	0.022%
iovance Biotherapeutics			4,528	143,356	0.004%
Ipsen			20,155	1,727,781	0.048%
iRhythm Technologies			9,762	1,355,551	0.038%
Jack in the Box Funding	3.98	8/25/49	258,050	264,659	0.007%
Jacobs Engineering Group			74,349	9,611,095	0.267%
JBG SMITH Properties, REIT			34,285	1,089,920	0.030%
JD.com, ADR			14,368	1,211,653	0.034%
John Bean Technologies			13,839	1,845,292	0.051%
Johnson Controls International			70,277	4,193,429	0.116%
Johnson Matthey			105,055	4,363,985	0.121%
JPMorgan Chase	2.74	10/15/30	185,000	187,718	0.005%

JPMorgan Chase	1.95	2/4/32	1,085,000	1,024,972	0.028%
JPMorgan Chase	3.54	5/1/28	120,000	130,127	0.004%
JPMorgan Chase	2.96	5/13/31	1,000,000	1,016,140	0.028%
JPMorgan Chase	2.18	6/1/28	295,000	297,666	0.008%
JPMorgan Chase			95,805	14,584,395	0.405%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	172,348	0.005%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	84,673	0.002%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	83,037	85,765	0.002%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	163,645	168,339	0.005%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	141,073	144,752	0.004%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	161,931	165,413	0.005%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	71,969	73,405	0.002%
Kansas City Southern			1,397	368,696	0.010%
Karuna therapeutics			1,756	211,124	0.006%
Kering			4,468	3,083,178	0.086%
Keysight Technologies	4.6	4/6/27	68,000	77,802	0.002%
Keysight Technologies			965	138,381	0.004%
Kilroy Realty	3.45	12/15/24	470,000	502,994	0.014%
Kingfisher			1,012,207	4,436,545	0.123%
Kion			44,778	4,424,318	0.123%
Kirin Holdings			87,500	1,678,962	0.047%
KKR Acquisition Holdings I			41,277	413,183	0.011%
KLA			10,885	3,596,404	0.100%
Knight-Swift Transportation Holdings			21,126	1,015,949	0.028%
Knorr-Bremse			19,299	2,408,367	0.067%
Kodiak Sciences			14,182	1,608,097	0.045%
Koninklijke Philips			197,827	11,281,161	0.313%
Kookmin Bank	4.5	2/1/29	350,000	392,720	0.011%
Kratos Defense & Security Solutions			40,030	1,092,018	0.030%
KT			66,618	1,665,897	0.046%
Kuaishou Technology			8,900	309,103	0.009%
Landstar System			4,915	811,270	0.023%
Largan Precision			15,000	1,696,509	0.047%
Las Vegas Sands	3.5	8/18/26	95,000	98,686	0.003%
Las Vegas Sands	3.2	8/8/24	60,000	62,360	0.002%
Lattice Semiconductor			59,216	2,665,904	0.074%
L Brands			35,510	2,196,649	0.061%
Legend Biotech, ADR			1,496	43,414	0.001%
Legrand			30,042	2,791,146	0.078%
Liberty Oilfield Services			76,234	860,682	0.024%
Linde			63,589	17,813,822	0.495%
Littelfuse			4,928	1,303,160	0.036%
Live Nation Entertainment			21,314	1,804,230	0.050%
Live Oak Bancshares			22,886	1,567,462	0.044%
Lloyds Banking Group			5,438,055	3,190,100	0.089%
LM Ericsson			486,650	6,450,670	0.179%
Loews			17,635	904,323	0.025%
Longfor Group Holdings	3.95	9/16/29	375,000	394,256	0.011%
L'Oreal			16,585	6,353,403	0.176%
Lowe's			13,343	2,537,572	0.070%
LSEGA Financing	2	4/6/28	550,000	541,648	0.015%
LSEGA Financing	2.5	4/6/31	200,000	197,694	0.005%
LSEGA Financing	3.2	4/6/41	200,000	198,263	0.006%
lululemon athletica			15,687	4,811,360	0.134%
Macquarie Group			28,909	3,370,177	0.094%
Madison Park Funding XXXIII	1.57	10/15/32	635,000	637,853	0.018%
Madison Park Funding XXXVII	1.54	7/15/32	250,000	250,417	0.007%
Magna International			69,813	6,146,337	0.171%
Magnetite XVIII	1.27	11/15/28	250,000	250,040	0.007%
Magnetite XXIII	1.52	10/25/32	465,000	466,191	0.013%
Magnetite XXV	1.45	1/25/32	250,000	250,202	0.007%
Magnolia Oil & Gas			85,189	977,970	0.027%
Manhattan Associates			5,300	622,114	0.017%
Marel HF			51,853	352,451	0.010%
Marriott			21,234	3,144,968	0.087%
Marsh & McLennan	2.25	11/15/30	85,000	83,187	0.002%
Marsh & McLennan			33,202	4,044,004	0.112%
Marvell Technology Group			94,481	4,627,679	0.129%
MasterCard			51,147	18,210,889	0.506%
Match			49,469	6,796,051	0.189%
Matson			20,220	1,348,674	0.037%
Maxim Integrated Products			19,814	1,810,405	0.050%

McDonald's			16,598	3,720,276	0.103%
Medtronic			88,813	10,491,480	0.291%
Meggitt			656,789	4,318,828	0.120%
MeiraGTx Holdings			5,759	83,102	0.002%
Melrose Industries			1,887,903	4,341,214	0.121%
Merck			20,427	1,574,717	0.044%
Meridian Bancorp			44,119	812,672	0.023%
Meritor			39,035	1,148,410	0.032%
Mesa Laboratories			1,269	309,002	0.009%
MetLife			231,538	14,075,195	0.391%
MGE Energy			6,039	431,124	0.012%
Microchip Technology			21,618	3,355,546	0.093%
Micron Technology	4.19	2/15/27	185,000	205,581	0.006%
Micron Technology	4.64	2/6/24	380,000	417,525	0.012%
Micron Technology	4.98	2/6/26	200,000	228,750	0.006%
Micron Technology	5.33	2/6/29	115,000	134,838	0.004%
Micron Technology			73,817	6,511,398	0.181%
Microsoft			349,084	82,303,535	2.286%
Middlesex Water			8,994	710,706	0.020%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	380,000	415,625	0.012%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	17,887	18,033	0.001%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	72,638	73,731	0.002%
Minerals Technologies			13,946	1,050,413	0.029%
Mitsubishi Corporation			96,000	2,721,510	0.076%
Mitsubishi Electric			383,600	5,862,579	0.163%
Mitsubishi HC Capital			282,700	1,708,906	0.047%
Mitsubishi UFJ Financial			505,900	2,705,195	0.075%
Mitsui Fudosan			216,800	4,942,062	0.137%
ModivCare			6,705	993,145	0.028%
Molina Healthcare			12,555	2,934,857	0.082%
Moncler			63,551	3,639,489	0.101%
Mondelez International			33,736	1,974,568	0.055%
MongoDB			1,230	328,939	0.009%
Monolithic Power Systems			1,917	677,104	0.019%
Monro			19,132	1,258,886	0.035%
Morgan Stanley	4.43	1/23/30	95,000	108,837	0.003%
Morgan Stanley	3.75	2/25/23	530,000	561,754	0.016%
Morgan Stanley	1.93	4/28/32	85,000	80,272	0.002%
Morgan Stanley	4	7/23/25	1,035,000	1,150,630	0.032%
Morgan Stanley			477,218	37,060,750	1.030%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	132,448	0.004%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	60,207	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	192,717	0.005%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	25,000	27,327	0.001%
Morphic Holding			889	56,256	0.002%
MSA Safety			5,208	781,304	0.022%
MSCG Trust 2018-SELF	1.01	10/15/37	235,000	234,997	0.007%
MSCI			2,029	850,719	0.024%
Mueller Water Products			61,051	847,998	0.024%
Munich Re			27,617	8,505,183	0.236%
Murata Manufacturing			56,400	4,539,943	0.126%
MVW 2020-1	1.74	10/20/37	96,643	98,263	0.003%
MVW 2020-1	4.21	10/20/37	109,249	115,450	0.003%
MVW Owner Trust 2014-1	2.25	9/22/31	10,416	10,432	0.000%
National Bank of Canada			86,601	5,882,969	0.163%
National Cinemedia			70,920	327,650	0.009%
National Grid			329,006	3,905,492	0.108%
National Instruments			31,538	1,361,969	0.038%
NAVER			10,301	3,448,799	0.096%
Navient Private Education Loan Trust 2017	2.88	12/16/58	60,681	61,647	0.002%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	330,067	339,908	0.009%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	136,571	137,944	0.004%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	165,605	166,240	0.005%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	98,463	99,083	0.003%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	149,945	149,465	0.004%
nCino			11,750	783,960	0.022%
Nelnet Student Loan Trust 2020-1	0.85	3/26/68	128,226	127,880	0.004%
Nestle			158,656	17,686,398	0.491%
Netflix	4.63	5/15/29	290,000	421,730	0.012%
Netflix			37,236	19,424,532	0.540%
Neuberger Berman CLO XVI-S	1.24	4/15/34	305,000	305,000	0.008%
Neuberger Berman Loan Advisers CLO 29	1.35	10/19/31	250,000	249,552	0.007%

Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	570,000	570,813	0.016%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	290,000	290,618	0.008%
Nevro			5,729	799,196	0.022%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	301,656	309,131	0.009%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	175,130	177,534	0.005%
Next			31,651	3,430,405	0.095%
NextEra Energy			97,356	7,361,087	0.204%
Nextera Energy Partners			11,992	873,977	0.024%
NexTier Oilfield Solutions			119,301	443,800	0.012%
Nike			45,187	6,004,900	0.167%
Nippon Telegraph & Telephone			399,700	10,313,028	0.286%
NiSource	1.7	2/15/31	150,000	138,776	0.004%
NiSource	3.6	5/1/30	155,000	168,039	0.005%
Nomad Foods			33,535	920,871	0.026%
Norfolk Southern			49,729	13,353,231	0.371%
Northern Star Resources			119,059	862,431	0.024%
NorthWestern			6,200	404,240	0.011%
Novanta			16,017	2,112,482	0.059%
Novartis			104,583	8,939,830	0.248%
Novo Nordisk			18,337	1,235,614	0.034%
NRG Energy	4.45	6/15/29	115,000	124,056	0.003%
NTT Data			338,500	5,249,768	0.146%
NTT Finance	1.59	4/3/28	295,000	287,240	0.008%
NTT Finance	2.07	4/3/31	200,000	196,862	0.005%
Nurix therapeutics			4,079	126,816	0.004%
NuVasive			9,443	619,083	0.017%
NVIDIA			17,401	9,290,916	0.258%
NXP BV / NXP Funding	5.35	3/1/26	105,000	121,998	0.003%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	20,000	20,961	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	40,000	42,477	0.001%
NXP Semiconductors			85,491	17,212,758	0.478%
Oak Street Health			2,403	130,411	0.004%
OBX 2019-EXP2 Trust	4	6/25/59	118,742	123,436	0.003%
OBX 2019-EXP3 Trust	3.5	10/25/59	100,074	102,009	0.003%
OBX 2020-EXP1 Trust	3.5	2/25/60	122,680	126,202	0.004%
OBX 2020-EXP1 Trust	0.86	2/25/60	62,919	63,315	0.002%
OBX 2020-EXP2 Trust	3	5/25/60	304,961	311,990	0.009%
OBX 2020-EXP3 Trust	3	1/25/60	270,750	278,928	0.008%
OBX 2021-NQM1 Trust	1.33	2/25/66	365,000	364,996	0.010%
Occidental Petroleum	2.9	8/15/24	650,000	641,063	0.018%
OCP CLO 2014-7	1.87	7/20/29	250,000	250,024	0.007%
OCP CLO 2020-19	1.97	7/20/31	250,000	250,648	0.007%
Octagon Investment Partners XXIII	1.09	7/15/27	175,783	175,628	0.005%
Olink Holding, ADR			7,641	275,076	0.008%
Ollies Bargain Outlet Holdings			23,025	2,003,175	0.056%
Olo			7,533	198,796	0.006%
Omron			29,000	2,271,640	0.063%
ONE Gas			19,939	1,533,508	0.043%
Option Care Health			14,275	253,239	0.007%
Oracle	2.3	3/25/28	160,000	161,965	0.004%
Orchard therapeutics, ADR			14,507	105,321	0.003%
Origin Bancorp			21,370	906,302	0.025%
Otsuka Holdings			82,200	3,486,013	0.097%
Outset Medical			1,924	104,646	0.003%
OZLM VII	1.23	7/17/29	238,635	238,396	0.007%
Pacific Gas & Electric	2.5	2/1/31	265,000	248,851	0.007%
Pacific Gas & Electric	4.55	7/1/30	585,000	634,302	0.018%
Pacific Gas & Electric	2.1	8/1/27	235,000	230,093	0.006%
Pacific Gas & Electric	3.3	8/1/40	225,000	202,907	0.006%
Pacific Premier Bancorp			30,931	1,343,643	0.037%
Packaging Corporation of America			82,782	11,132,523	0.309%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	131,000	121,025	0.003%
Palmer Square CLO 2020-2	1.94	7/15/31	260,000	260,558	0.007%
Panasonic			262,800	3,403,117	0.095%
Papa John's International			22,087	1,957,792	0.054%
Parker-Hannifin			311	98,099	0.003%
Parsons			10,246	414,348	0.012%
Paycom Software			5,206	1,926,532	0.054%
PayPal Holdings			82,004	19,913,851	0.553%
PDF Solutions			20,319	361,272	0.010%
Pennant			11,861	543,234	0.015%
PennyMac Financial Services			23,551	1,574,855	0.044%

Penumbra			2,774	750,589	0.021%
PerkinElmer	3.3	9/15/29	99,000	104,359	0.003%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	433,410	0.012%
Persimmon			79,557	3,222,508	0.090%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13	5/15/27	375,000	403,656	0.011%
Petco Health & Wellness			15,799	350,106	0.010%
PGT Innovations			32,023	808,581	0.022%
PICC Property & Casualty			2,800,000	2,436,273	0.068%
Pinduoduo, ADR			9,461	1,266,639	0.035%
Ping An Insurance			215,000	2,571,692	0.071%
Pinnacle Financial Partners			26,393	2,340,003	0.065%
Pinterest			31,931	2,363,852	0.066%
PNC Financial Services Group			30,166	5,291,418	0.147%
Pola Orbis Holdings			37,700	909,233	0.025%
Popular			11,410	802,351	0.022%
Poshmark			3,421	138,893	0.004%
Post Holdings			13,343	1,410,622	0.039%
PPD			18,790	711,014	0.020%
PPG Industries			46,584	6,999,712	0.194%
PRA Group			22,011	815,948	0.023%
Principal Financial Group			14,328	859,107	0.024%
Procter & Gamble			39,412	5,337,567	0.148%
Professional Holding			11,709	215,094	0.006%
PROG Holdings			24,508	1,060,951	0.029%
Prologis	1.25	10/15/30	85,000	76,825	0.002%
Prologis, REIT			149,136	15,808,416	0.439%
Proofpoint			9,397	1,182,049	0.033%
Prosperity Bancshares			12,232	916,054	0.025%
Prothena			6,336	159,160	0.004%
Prysmian			105,972	3,440,922	0.096%
PS Business Parks, REIT			10,926	1,688,941	0.047%
PTC Therapeutics			2,900	137,315	0.004%
Public Service Enterprise			103,101	6,207,711	0.172%
Pulmonx			1,758	80,411	0.002%
Quaker Chemical			5,294	1,290,518	0.036%
Qualcomm			84,930	11,260,869	0.313%
Quanterix			3,732	218,210	0.006%
Quidel			11,891	1,521,216	0.042%
Radius Health			51,854	1,081,674	0.030%
RAPT therapeutics			6,800	150,960	0.004%
RealReal			23,400	529,542	0.015%
Reata Pharmaceuticals			5,021	500,594	0.014%
Recruit Holdings			92,400	4,537,414	0.126%
Red Robin Gourmet Burgers			18,525	738,962	0.021%
REESE PARK CLO	1.56	10/15/32	265,000	265,315	0.007%
Regency Centers	3.6	2/1/27	660,000	715,292	0.020%
Regency Centers	3.7	6/15/30	70,000	75,092	0.002%
Regency Centers, REIT			2,340	132,701	0.004%
REI - SECURITY LENDING COLLATERAL			2,562,160	25,621,596	0.712%
Renesas Electronics			164,700	1,803,270	0.050%
Rentokil Initial			170,600	1,138,992	0.032%
Repay Holdings			16,661	391,200	0.011%
Replimune			3,157	96,320	0.003%
Rexford Industrial Realty, REIT			24,597	1,239,689	0.034%
Reynolds American	4.45	6/12/25	175,000	194,140	0.005%
RH			1,977	1,179,478	0.033%
Rio Tinto			19,906	1,682,397	0.047%
Roche Holding			29,875	9,677,809	0.269%
Roku			2,789	908,573	0.025%
Roper Technologies			8,178	3,298,515	0.092%
Ross Stores	1.88	4/15/31	205,000	190,980	0.005%
Ross Stores			65,449	7,847,990	0.218%
Royal Dutch Shell, ADR			60,592	2,231,603	0.062%
Rush Enterprises			19,772	985,239	0.027%
Sabine Pass Liquefaction	5	3/15/27	545,000	621,082	0.017%
Sabine Pass Liquefaction	4.5	5/15/30	40,000	44,864	0.001%
Sabine Pass Liquefaction	5.88	6/30/26	15,000	17,588	0.000%
Safety Insurance Group			2,507	211,215	0.006%
Safran			20,639	2,807,472	0.078%
Saia			4,600	1,060,668	0.029%
Salesforce.com			67,407	14,281,521	0.397%
Sampo			120,760	5,445,092	0.151%

Samsonite International			682,200	1,326,704	0.037%
Samsung Electronics			148,090	10,713,515	0.298%
Sanderson Farms			6,624	1,031,887	0.029%
Sandy Spring Bancorp			16,758	727,800	0.020%
Sanofi			88,410	8,742,348	0.243%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	325,000	336,608	0.009%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	305,000	304,313	0.008%
Santander UK Group Holdings	1.53	8/21/26	335,000	331,265	0.009%
SAP			36,126	4,431,096	0.123%
Saudi Arabian Oil	3.5	4/16/29	550,000	586,659	0.016%
SBA Tower Trust	3.87	10/8/24	265,000	278,295	0.008%
SBA Tower Trust	2.84	1/15/25	340,000	356,769	0.010%
SBA Tower Trust	2.33	1/15/28	40,000	40,373	0.001%
SBA Tower Trust	3.45	3/15/23	75,000	79,087	0.002%
SBA Tower Trust	3.17	4/15/22	180,000	180,323	0.005%
Scentre			847,656	1,825,084	0.051%
Schneider Electric			16,016	2,439,800	0.068%
Scholar Rock Holding			18,068	915,325	0.025%
Sea, ADR			56,669	12,650,221	0.351%
Seacoast Banking			37,166	1,346,896	0.037%
Seagen			4,723	655,836	0.018%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	27,120	27,217	0.001%
Seer			2,734	136,755	0.004%
Seer			4,911	233,366	0.006%
Selective Insurance			25,445	1,845,780	0.051%
Selectquote			15,091	445,335	0.012%
Sempra Energy	3.4	2/1/28	430,000	460,720	0.013%
Sempra Energy			105,348	13,967,038	0.388%
Semtech			6,905	476,445	0.013%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	191,168	197,321	0.005%
Sequoia Mortgage Trust 2017-5	3.83	8/25/47	118,652	125,372	0.003%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	93,073	94,647	0.003%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	27,696	28,090	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	72,390	73,366	0.002%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	59,230	59,962	0.002%
ServiceNow			36,055	18,031,466	0.501%
Seven & i Holdings			119,300	4,817,503	0.134%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	113,664	115,294	0.003%
Sherwin-Williams			4,189	3,091,524	0.086%
Shinhan Bank	4	4/23/29	375,000	409,348	0.011%
Shoals Technologies			24,140	839,589	0.023%
Shopify			3,281	3,630,427	0.101%
Siemens			82,169	13,501,319	0.375%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	244,926	0.007%
Siemens Financieringsmaatschappij	2.15	3/11/31	320,000	311,715	0.009%
Siemens Healthineers			67,385	3,652,389	0.101%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	131,291	135,242	0.004%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	195,000	194,528	0.005%
Signature Bank			9,751	2,204,701	0.061%
Simon Property	3.3	1/15/26	400,000	428,267	0.012%
Simon Property	2.65	7/15/30	185,000	184,154	0.005%
SiteOne Landscape Supply			15,268	2,606,858	0.072%
SJW			13,202	831,594	0.023%
Skyline Champion			23,468	1,062,162	0.030%
SLM Corporation			42,835	769,745	0.021%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	210,000	223,103	0.006%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	245,000	260,131	0.007%
Smb Private Education Loan Trust 2015	2.98	7/15/27	41,193	41,823	0.001%
Smb Private Education Loan Trust 2015	2.06	8/16/32	240,000	244,794	0.007%
Smb Private Education Loan Trust 2016	2.43	2/17/32	377,855	386,839	0.011%
Smb Private Education Loan Trust 2016	2.7	5/15/31	43,049	44,306	0.001%
Smb Private Education Loan Trust 2016	2.34	9/15/34	192,996	198,071	0.006%
Smb Private Education Loan Trust 2018	3.63	11/15/35	211,028	222,782	0.006%
Smb Private Education Loan Trust 2018	3.6	1/15/37	175,431	186,156	0.005%
Smb Private Education Loan Trust 2018	0.83	1/15/37	77,969	77,876	0.002%
Smb Private Education Loan Trust 2021	2.31	1/15/53	240,000	239,215	0.007%
Smb Private Education Loan Trust 2021	1.07	1/15/53	349,601	344,866	0.010%
SMC			2,700	1,572,427	0.044%
Snap Inc.			177,629	9,288,220	0.258%
Snowflake Computing			440	100,883	0.003%
SOFTBANK GROUP CORP			37,800	3,218,203	0.089%
Sony			47,500	5,027,090	0.140%

South32			918,716	1,971,701	0.055%
Southern	3.25	7/1/26	260,000	277,727	0.008%
Southern			19,032	965,684	0.027%
Southern Company			182,639	11,352,840	0.315%
Southern Copper			3,338	226,550	0.006%
South State			16,462	1,292,432	0.036%
Southwest Airlines			110,371	6,739,253	0.187%
Southwest Gas Holdings			23,758	1,632,412	0.045%
S&P Global			15,775	5,566,524	0.155%
Splunk			25,573	3,464,630	0.096%
Spotify Technology			17,357	4,650,808	0.129%
SPX			17,959	1,046,471	0.029%
Square			2,028	460,457	0.013%
SS&C Technologies Holdings			28,266	1,974,945	0.055%
STACR Trust 2018-DNA3	0.86	9/25/48	213	213	0.000%
STACR Trust 2018-HRP2	1.36	2/25/47	173,138	173,472	0.005%
Standard Chartered	4.64	4/1/31	245,000	279,113	0.008%
Standard Chartered			191,463	1,318,327	0.037%
Stanley Electric			80,100	2,392,390	0.066%
Starbucks			64,818	7,082,663	0.197%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	97,269	99,350	0.003%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	117,633	118,325	0.003%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	159,192	160,394	0.004%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	91,497	91,464	0.003%
State Auto Financial			11,937	235,278	0.007%
Stepstone			29,553	1,042,334	0.029%
Sterling Bancorp Inc/MI			34,240	193,798	0.005%
Steven Madden			6,700	249,642	0.007%
StoneCo			7,872	481,924	0.013%
Stoneridge			18,485	588,008	0.016%
Stora Enso			189,264	3,530,713	0.098%
Storebrand			432,179	4,342,951	0.121%
Stroeer SE & Co KGaA			27,068	2,205,437	0.061%
Stryker			67,324	16,398,780	0.456%
Sumitomo Corporation			217,100	3,107,060	0.086%
Sumitomo Mitsui Trust Holdings			60,558	2,112,839	0.059%
Sumitomo Rubber Industries			88,200	1,044,156	0.029%
Sun Country Airlines Holdings			4,030	138,148	0.004%
Sun Life Financial			115,180	5,820,866	0.162%
Suzuki Motor			62,500	2,846,833	0.079%
Svenska Handelsbanken			348,338	3,786,853	0.105%
Symphony CLO XVII	1.12	4/15/28	428,510	428,447	0.012%
Symphony CLO XXIII	1.49	1/15/34	580,000	582,190	0.016%
Symphony CLO XXVI	1.19	4/20/33	250,000	250,000	0.007%
Synchrony Financial	4.38	3/19/24	65,000	70,676	0.002%
Synchrony Financial	4.25	8/15/24	45,000	48,859	0.001%
Syngenta Finance	3.93	4/23/21	395,000	395,388	0.011%
Synopsys			26,004	6,443,271	0.179%
Taco Bell Funding	4.32	11/25/48	322,575	324,162	0.009%
Taiwan Semiconductor Manufacturing			649,759	13,683,412	0.380%
Taiwan Semiconductor Manufacturing, ADR			1,981	234,313	0.007%
Takeda Pharmaceutical, ADR			85,512	1,561,449	0.043%
TechnoPro Holdings			37,200	3,112,703	0.086%
Teck Resources			69,943	1,341,507	0.037%
TE Connectivity			14,332	1,850,405	0.051%
Telecom Italia			2,999,986	1,725,060	0.048%
Teledyne Technologies			5,743	2,375,592	0.066%
Teleperformance			8,105	2,955,047	0.082%
Tencent Holdings			309,000	24,660,535	0.685%
Tengizchevroil Finance Co International	4	8/15/26	525,000	561,039	0.016%
Tetra Tech			4,393	596,218	0.017%
Texas Instruments			38,138	7,207,701	0.200%
TG Therapeutics			1,811	87,290	0.002%
Therapeutics MD			188,145	252,114	0.007%
Thermo Fisher Scientific			41,362	18,876,790	0.524%
Thermon Group Holdings			12,860	250,641	0.007%
The Travelers Companies			32,056	4,821,222	0.134%
THG			73,278	630,110	0.018%
THK			59,700	2,071,294	0.058%
thredUP			11,067	258,193	0.007%
TJX			98,211	6,496,658	0.180%
T-Mobile US			9,818	1,230,097	0.034%

T-Mobile USA	2.05	2/15/28	120,000	117,672	0.003%
T-Mobile USA	3.5	4/15/25	255,000	275,072	0.008%
T-Mobile USA	3.75	4/15/27	750,000	819,737	0.023%
Tokio Marine Holdings			96,200	4,578,265	0.127%
Tokyo Electron			10,100	4,389,799	0.122%
Toro			9,871	1,018,095	0.028%
Tosoh			27,000	517,116	0.014%
Total			134,626	6,276,233	0.174%
Towd Point Mortgage Trust 2015-3	3	3/25/54	1,324	1,324	0.000%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	156,695	0.004%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	6,319	6,319	0.000%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	9,964	9,988	0.000%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	17,863	17,935	0.000%
Towd Point Mortgage Trust 2016-1	3	2/25/55	40,508	41,111	0.001%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	73,343	74,299	0.002%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	41,648	42,020	0.001%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	30,301	30,819	0.001%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	31,875	32,352	0.001%
Towd Point Mortgage Trust 2017-5	0.71	2/25/57	47,679	47,679	0.001%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	19,847	19,844	0.001%
Toyota Motor			104,100	8,101,064	0.225%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	99,675	0.003%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	147,758	0.004%
Transurban Finance Co Pty	4.13	2/2/26	55,000	61,133	0.002%
Transurban Finance Co Pty	2.45	3/16/31	535,000	520,879	0.014%
Transurban Finance Co Pty	3.38	3/22/27	255,000	274,543	0.008%
TreeHouse Foods			28,256	1,476,093	0.041%
Trinity Acquisition	4.4	3/15/26	195,000	218,983	0.006%
Tri Pointe Homes			20,500	417,380	0.012%
TRP Inflation Protected Bond - I			488	6,337	0.000%
TRP Inst Emerging Markets Bd - Inst			4,326,054	35,084,299	0.975%
TRP Inst Emerging Markets Eq - Inst			4,382,149	221,035,574	6.140%
TRP Inst Floating Rate - Inst			2,877,574	28,027,574	0.779%
TRP Institutional High Yield - Inst			4,295,496	37,757,413	1.049%
TRP International Bond (USD Hgd) - I			7,899,522	80,022,159	2.223%
TRP Limited Duration Infl Foc Bd - I			2,634,095	14,013,383	0.389%
TRP Real Assets - I			5,792,565	77,272,813	2.147%
TRP Treasury Reserve	0.04		104,832,314	104,832,314	2.912%
TRP US Treasury Long-Term Idx - I			4,894,202	52,955,262	1.471%
Truist Financial			24,610	1,435,255	0.040%
Turning Point therapeutics			6,264	592,512	0.016%
Twilio			3,620	1,233,551	0.034%
Ultragenyx Pharmaceutical			15,490	1,763,691	0.049%
Umicore			58,390	3,097,849	0.086%
Unilever			209,489	11,689,447	0.325%
Union Pacific			21,091	4,648,667	0.129%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	49,262	48,059	0.001%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	78,503	75,501	0.002%
United Airlines Holdings			1,308	75,262	0.002%
Unitedhealth	2	5/15/30	1,355,000	1,327,465	0.037%
UnitedHealth Group			60,565	22,534,420	0.626%
United Overseas Bank			191,400	3,690,579	0.103%
United Rentals			28,866	9,505,862	0.264%
UPS			38,184	6,490,898	0.180%
Upwork			44,323	1,984,341	0.055%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	72,572	70,395	0.002%
U.S. Physical Therapy			8,140	847,374	0.024%
U.S. Treasury Bonds	1.38	11/15/40	2,465,000	2,098,331	0.058%
U.S. Treasury Bonds	1.63	11/15/50	2,495,000	2,080,986	0.058%
U.S. Treasury Bonds	1.88	2/15/41	4,365,000	4,064,906	0.113%
U.S. Treasury Bonds	1.88	2/15/51	3,985,000	3,536,688	0.098%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	2,384,251	2,598,461	0.072%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	4,828,352	5,202,550	0.145%
U.S. Treasury Notes	0.13	1/15/24	4,000,000	3,979,375	0.111%
U.S. Treasury Notes	1.63	12/15/22	7,780,000	7,975,716	0.222%
U.S. Treasury Notes	0.38	1/31/26	6,900,000	6,728,578	0.187%
U.S. Treasury Notes	0.13	2/15/24	10,265,000	10,208,863	0.284%
U.S. Treasury Notes	0.5	2/28/26	10,085,000	9,886,452	0.275%
U.S. Treasury Notes	0.25	3/15/24	1,220,000	1,216,759	0.034%
U.S. Treasury Notes	0.75	3/31/26	3,325,000	3,295,906	0.092%
U.S. Treasury Notes	0.13	5/15/23	5,255,000	5,248,431	0.146%
Utz Brands			43,100	1,068,449	0.030%

Vail Resorts			1,476	430,490	0.012%
Valero Energy	2.15	9/15/27	90,000	88,132	0.002%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	554,260	0.015%
Veeva Systems			7,306	1,908,619	0.053%
Vereit Operating Partnership	4.63	11/1/25	320,000	358,030	0.010%
Vereit Operating Partnership	3.4	1/15/28	180,000	190,164	0.005%
Vereit Operating Partnership	2.85	12/15/32	240,000	232,330	0.006%
Vereit Operating Partnership	4.6	2/6/24	385,000	421,638	0.012%
Vereit Operating Partnership	4.88	6/1/26	250,000	286,485	0.008%
Vereit Operating Partnership	2.2	6/15/28	50,000	49,056	0.001%
Vereit Operating Partnership	3.95	8/15/27	230,000	251,839	0.007%
Verizon Communications	2.99	10/30/56	1,250,000	1,093,536	0.030%
Verizon Communications	4.75	11/1/41	55,000	65,515	0.002%
Verizon Communications	2.65	11/20/40	220,000	200,859	0.006%
Verizon Communications	1.75	1/20/31	555,000	516,904	0.014%
Verizon Communications	2.55	3/21/31	250,000	249,594	0.007%
Verizon Communications	2.1	3/22/28	165,000	165,825	0.005%
Verizon Communications	4.52	9/15/48	150,000	173,654	0.005%
Verizon Communications	4.33	9/21/28	205,000	234,299	0.007%
Verizon Owner Trust 2018-1	3.2	9/20/22	195,000	196,598	0.005%
Vertex Pharmaceuticals			21,342	4,586,182	0.127%
Verus Securitization Trust 2019-2	3.45	5/25/59	349,104	349,252	0.010%
Verus Securitization Trust 2019-3	3.04	7/25/59	118,070	120,009	0.003%
Verus Securitization Trust 2019-4	2.64	11/25/59	138,583	141,054	0.004%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	106,583	107,835	0.003%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	248,149	253,284	0.007%
Verus Securitization Trust 2020-1	2.72	1/25/60	299,187	301,865	0.008%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	103,736	0.003%
V. F.			7,023	561,278	0.016%
ViacomCBS			3,507	237,656	0.007%
Visa			151,552	32,088,105	0.891%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	126,513	127,933	0.004%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	145,000	147,155	0.004%
Vistra Operations	3.55	7/15/24	405,000	424,238	0.012%
Vodafone	4.13	5/30/25	230,000	256,427	0.007%
Vodafone	5.25	5/30/48	500,000	624,997	0.017%
Vodafone	4.88	6/19/49	270,000	322,111	0.009%
Vodafone, ADR			205,214	3,782,094	0.105%
Volkswagen Bank GmbH	2.5	7/31/26	100,000	130,088	0.004%
Volkswagen Group of America Finance	1.63	11/24/27	245,000	238,429	0.007%
Volkswagen Group of America Finance	2.85	9/26/24	250,000	264,167	0.007%
Volkswagen Group of America Finance	3.2	9/26/26	785,000	842,413	0.023%
Walgreens Boots Alliance			20,429	1,121,552	0.031%
Wal-Mart			26,009	3,532,802	0.098%
Walt Disney			86,252	15,915,219	0.442%
Webster Financial			18,417	1,014,961	0.028%
Wec Energy			13,273	1,242,220	0.035%
Welcia Holdings			37,200	1,276,325	0.035%
Wellfleet CLO 2017-2A	1.28	10/20/29	285,000	285,015	0.008%
Wells Fargo	2.88	10/30/30	500,000	515,213	0.014%
Wells Fargo	2.57	2/11/31	1,840,000	1,856,911	0.052%
Wells Fargo	2.19	4/30/26	150,000	154,577	0.004%
Wells Fargo	2.39	6/2/28	670,000	684,786	0.019%
Wells Fargo	4.3	7/22/27	175,000	198,049	0.006%
Wells Fargo			438,487	17,131,687	0.476%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.21	6/15/48	460,000	493,142	0.014%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	40,000	42,358	0.001%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	391,864	0.011%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	425,000	453,018	0.013%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	661,546	0.018%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	365,000	368,430	0.010%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	195,757	201,845	0.006%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	67,874	68,400	0.002%
Welltower, REIT			75,628	5,417,234	0.150%
Western Alliance Bancorp			27,222	2,570,846	0.071%
West Fraser Timber			13,094	942,014	0.026%
Westlake Chemical	1.63	7/17/29	100,000	121,764	0.003%
Westrock			318,936	16,600,619	0.461%
Weyerhaeuser, REIT			237,445	8,453,042	0.235%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	249,895	0.007%
Williams	3.9	1/15/25	490,000	529,654	0.015%
Williams	4.55	6/24/24	335,000	369,320	0.010%

Williams	4	9/15/25	495,000	541,406	0.015%
Williams	5.1	9/15/45	230,000	264,033	0.007%
Willis Towers Watson			1,046	239,408	0.007%
Wilmar International			1,036,400	4,185,647	0.116%
Wix.com			8,061	2,250,792	0.063%
Woodside Finance	3.7	3/15/28	515,000	534,956	0.015%
Woodside Finance	3.65	3/5/25	240,000	253,639	0.007%
Woodside Finance	3.7	9/15/26	195,000	207,765	0.006%
Workday			11,228	2,789,372	0.077%
Workiva			8,100	714,906	0.020%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	247,683	0.007%
Worley			340,758	2,729,538	0.076%
WPP			336,532	4,288,588	0.119%
WPP Finance 2010	3.75	9/19/24	530,000	577,312	0.016%
XCEL Energy			9,071	603,312	0.017%
Xencor			16,750	721,255	0.020%
Xilinx			3,540	438,606	0.012%
XP			19,186	722,737	0.020%
Yum! Brands			113,898	12,321,486	0.342%
Zalando			44,867	4,396,409	0.122%
Zendesk			2,900	384,598	0.011%
Zentaris Pharmaceuticals			3,056	132,600	0.004%
Z Holdings			439,000	2,189,816	0.061%
Zoetis			23,301	3,669,441	0.102%
Zoom Video Communications			9,500	3,052,255	0.085%
Zurich Insurance Group			10,741	4,571,924	0.127%
Zynga			124,538	1,271,533	0.035%
Miscellaneous Securities ‡				17,427,494	
Total Investments in Securities				3,645,210,609	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	233,481	PEN	(850,000)	04/09/2021	6,420	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	1,147,065	AUD	(1,510,000)	04/23/2021	(6)	0.000%
BANK OF AMERICA	IDR	1,673,895,000	USD	(118,296)	04/09/2021	(3,304)	0.000%
BANK OF AMERICA	INR	4,370,000	USD	(59,054)	04/09/2021	607	0.000%
BANK OF AMERICA	MXN	2,345,000	USD	(116,187)	04/16/2021	(1,657)	0.000%
BANK OF AMERICA	CAD	150,000	USD	(117,177)	04/23/2021	2,190	0.000%
JP MORGAN CHASE BANK	INR	8,680,000	USD	(117,456)	04/09/2021	1,046	0.000%
JP MORGAN CHASE BANK	NOK	1,220,000	USD	(142,161)	04/23/2021	479	0.000%
JP MORGAN CHASE BANK	NOK	2,765,000	USD	(325,137)	04/23/2021	(1,860)	0.000%
JP MORGAN CHASE BANK	NZD	1,640,000	USD	(1,177,786)	04/23/2021	(32,460)	-0.001%
JP MORGAN CHASE BANK	USD	612,489	AUD	(790,000)	04/23/2021	12,366	0.000%
JP MORGAN CHASE BANK	USD	617,637	NOK	(5,215,000)	04/23/2021	7,911	0.000%
JP MORGAN CHASE BANK	GBP	425,000	USD	(583,240)	05/21/2021	2,756	0.000%
JP MORGAN CHASE BANK	USD	610,790	GBP	(440,000)	05/21/2021	4,112	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	725,000	USD	(574,465)	04/23/2021	2,471	0.000%
CITIBANK N A	USD	229,239	MXN	(4,700,000)	04/16/2021	(309)	0.000%
CITIBANK N A	AUD	410,000	USD	(319,372)	04/23/2021	(7,915)	0.000%
CITIBANK N A	AUD	185,000	USD	(141,232)	04/23/2021	(697)	0.000%
CITIBANK N A	AUD	745,000	USD	(572,915)	04/23/2021	(6,976)	0.000%
CITIBANK N A	JPY	49,288,550	USD	(474,553)	04/23/2021	(29,298)	-0.001%
CITIBANK N A	USD	578,365	NOK	(4,905,000)	04/23/2021	4,884	0.000%
CITIBANK N A	USD	594,414	NZD	(825,000)	04/23/2021	18,259	0.001%
Credit Suisse First Boston Inc (PAS)	RUB	8,680,000	USD	(117,076)	04/09/2021	(2,388)	0.000%
Credit Suisse First Boston Inc (PAS)	USD	235,718	INR	(17,420,000)	04/09/2021	(2,106)	0.000%
Credit Suisse First Boston Inc (PAS)	NOK	4,850,000	USD	(569,149)	04/23/2021	(2,097)	0.000%
DEUTSCHE BANK	IDR	491,794,478	USD	(34,651)	04/09/2021	(865)	0.000%
DEUTSCHE BANK	USD	236,073	IDR	(3,340,430,000)	04/09/2021	6,592	0.000%
GOLDMAN SACHS & CO	INR	4,370,000	USD	(58,986)	04/09/2021	674	0.000%
GOLDMAN SACHS & CO	MXN	2,355,000	USD	(118,317)	04/16/2021	(3,299)	0.000%
HSBC SECURITIES INC	CAD	430,000	USD	(340,384)	04/23/2021	1,799	0.000%
HSBC SECURITIES INC	CAD	755,000	USD	(591,744)	04/23/2021	9,065	0.000%
HSBC SECURITIES INC	USD	602,539	CAD	(765,000)	04/23/2021	(6,228)	0.000%
HSBC SECURITIES INC	USD	238,782	EUR	(196,570)	05/21/2021	8,016	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	212,500	USD	(58,533)	04/09/2021	(1,768)	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	425,000	USD	(117,720)	04/09/2021	(4,190)	0.000%
MORGAN STANLEY & COMPANY LLC	NOK	6,225,000	USD	(734,991)	04/23/2021	(7,178)	0.000%
RBC DOMINION SECURITIES INC	CAD	915,000	USD	(719,159)	04/23/2021	8,974	0.000%
STATE STREET GLOBAL MARKETS LLC	PEN	212,500	USD	(58,627)	04/09/2021	(1,862)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	860,000	USD	(1,196,398)	05/21/2021	(10,617)	0.000%
UBS SECURITIES LLC	IDR	682,946,043	USD	(47,733)	04/09/2021	(816)	0.000%
UBS SECURITIES LLC	IDR	491,794,479	USD	(34,634)	04/09/2021	(848)	0.000%

UBS SECURITIES LLC	RUB	8,790,000	USD	(116,609)	04/09/2021	(468)	0.000%
UBS SECURITIES LLC	USD	228,268	RUB	(17,470,000)	04/09/2021	(2,562)	0.000%
UBS SECURITIES LLC	AUD	960,000	USD	(740,208)	04/23/2021	(10,944)	0.000%
UBS SECURITIES LLC	JPY	36,380,000	USD	(350,921)	04/23/2021	(22,278)	-0.001%
UBS SECURITIES LLC	JPY	24,276,450	USD	(234,139)	04/23/2021	(14,834)	0.000%
UBS SECURITIES LLC	NZD	810,000	USD	(585,167)	04/23/2021	(19,488)	-0.001%
UBS SECURITIES LLC	USD	1,041,217	JPY	(109,945,000)	04/23/2021	48,014	0.001%
UBS SECURITIES LLC	USD	570,702	NOK	(4,940,000)	04/23/2021	(6,872)	0.000%
UBS SECURITIES LLC	USD	1,162,575	NZD	(1,625,000)	04/23/2021	27,725	0.001%
UBS SECURITIES LLC	USD	238,275	EUR	(196,570)	05/21/2021	7,509	0.000%
UBS SECURITIES LLC	USD	234,447	EUR	(193,636)	05/21/2021	7,126	0.000%

Total Forward Currency Exchange Contracts (17,196)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 05/21/2021 C 3975	3,975.00	5/21/2021	(557)	(4,979,580)	(0.138%)

Total Options (4,979,580)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	47,500	1,226	0.000%
BOEING CO DEB CDS 12/20/2021	445,000	1,973	0.000%
CHILE CDS 06/20/2026	1,213,000	25,334	0.001%
CHILE CDS 06/20/2026	497,000	10,380	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2026	1,300,000	7,203	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	257,000	(1,805)	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	132,000	(927)	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	911,000	(6,400)	0.000%
CDX HY CDSI S36 5Y PRC 06/20/2026	3,135,000	279,761	0.008%

Total Swap Contracts 316,744

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	38	6/30/2021	4,689,141	(2,927)	0.130%
MSCI EAFE FUT 06/21	(136)	6/18/2021	(14,905,600)	58,983	(0.414%)
S&P500 EMINI FUT 6/21	352	6/18/2021	69,826,240	579,864	1.940%
TUM1 2YR US NOTE FUT JUN 21	154	6/30/2021	33,991,891	(33,548)	0.944%
TYM1 UST 10YR FUT JUN 21	(124)	6/21/2021	(16,236,250)	239,742	(0.451%)
USM1 UST 20YR FUT JUN 21	49	6/21/2021	7,575,094	(238,974)	0.210%
UXYM1 UST 10YR ULTRA FUT JUN 21	(124)	6/21/2021	(17,817,250)	566,576	(0.495%)
WNM1 ULTRA US BOND FUT JUN 21	95	6/21/2021	17,215,781	(589,228)	0.478%

Total Futures Contracts 580,488

NET ASSETS 3,599,868,216

NET ASSET VALUE PER SHARE

Spectrum Moderate Growth Allocation Fund Shares 42.66
(\$3,076,366,028 / 72,107,346 Shares Outstanding)

Spectrum Moderate Growth Allocation Fund - I Class Shares 42.79
(\$523,502,187 / 12,233,135 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond

IO Interest Only security for which the fund receives interest on notional principal (par)
PCR Pollution Control Revenue
PFA Public Finance Authority
PIK Payment-in-kind
PTC Pass-Through Certificate
RAC Revenue Anticipation Certificate
RAN Revenue Anticipation Note
RAW Revenue Anticipation Warrant
REIT Real Estate Investment Trust
RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN Tax Anticipation Note
TAW Tax Anticipation Warrant
TBA To Be Announced purchase commitment
TDFA Trade & Deposit Facility Agreement
TECP Tax-Exempt Commercial Paper
TRAN Tax Revenue Anticipation Note
VR Variable Rate; rate shown is effective rate at period end
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	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 Colombian 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.