

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1stdibs.com			6,642	219,648	0.006%
280 Park Avenue 2017-280P Mortgage Trust	0.95	9/15/34	167,534	167,534	0.004%
ABB			172,267	5,852,711	0.152%
Abbott Laboratories			53,882	6,246,540	0.162%
AbbVie	4.88	11/14/48	412,000	533,806	0.014%
AbbVie	2.95	11/21/26	535,000	574,644	0.015%
AbbVie	3.2	11/21/29	1,030,000	1,117,720	0.029%
AbbVie	4.05	11/21/39	355,000	409,382	0.011%
AbbVie			48,196	5,428,797	0.141%
Abcam, ADR			14,306	272,386	0.007%
ACADIA Pharmaceuticals			7,026	171,364	0.004%
Accelaron Pharma			8,410	1,055,371	0.027%
Accolade			8,205	445,614	0.012%
Adani Electricity Mumbai	3.95	2/12/30	550,000	550,264	0.014%
Adaptive Biotechnologies			7,358	300,648	0.008%
ADT			96,828	1,044,774	0.027%
Advanced Micro Devices			68,088	6,395,506	0.166%
Advantage Solutions			26,198	282,676	0.007%
Advantage Solutions			6,549	16,307	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	473,633	0.012%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	153,557	0.004%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	155,000	181,107	0.005%
AES			19,666	2,093,002	0.054%
AES			82,417	2,148,611	0.056%
Agilent Technologies			66,583	9,841,633	0.256%
Agios Pharmaceuticals			11,088	611,060	0.016%
Aia	3.9	4/6/28	490,000	549,706	0.014%
AIA Group			179,400	2,225,561	0.058%
Air Lease			13,700	571,838	0.015%
Air Liquide			25,580	4,485,454	0.117%
Aker BP	2.88	1/15/26	240,000	251,891	0.007%
Akzo Nobel			35,691	4,419,291	0.115%
Alcon			21,836	1,531,523	0.040%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	315,872	0.008%
Alexandria Real Estate Equities	4.7	7/1/30	50,000	59,362	0.002%
Alexandria Real Estate, REIT			10,436	1,898,726	0.049%
Alibaba Group Holding, ADR			35,718	8,100,128	0.211%
Alignment Healthcare			9,289	217,084	0.006%
Alignment Healthcare			25,320	562,142	0.015%
Align Technology			1,644	1,004,484	0.026%
Allogene therapeutics			4,612	120,281	0.003%
Alphabet Class A			5,031	12,284,645	0.319%
Alphabet Class C			52,710	132,108,127	3.433%
Altimeter Growth			27,930	343,539	0.009%
Altus Group			5,600	259,535	0.007%
Amadeus IT			26,371	1,859,067	0.048%
Amazon.com			26,428	90,916,548	2.363%
Amcor			193,318	2,201,789	0.057%
Amedisys			6,876	1,684,139	0.044%
Ameren			7,542	603,662	0.016%
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	233,923	0.006%
American Campus Communities Operating Partnership	2.85	2/1/30	390,000	400,386	0.010%
American Campus Communities Operating Partnership	3.3	7/15/26	95,000	102,157	0.003%
American Campus Communities, REIT			25,830	1,206,778	0.031%
American International Group			405,306	19,292,566	0.501%
American Tower	1.6	4/15/26	125,000	126,087	0.003%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	105,000	109,991	0.003%
Americredit Automobile Receivables Trust 2018-3	4.04	11/18/24	215,000	226,471	0.006%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	225,000	226,811	0.006%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	160,000	159,539	0.004%
Analog Devices			57,926	9,972,540	0.259%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	89,601	90,012	0.002%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	88,056	88,354	0.002%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	153,769	155,276	0.004%

Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	245,994	247,922	0.006%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	136,103	137,406	0.004%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	75,707	76,227	0.002%
Anthem			38,450	14,680,210	0.382%
Antofagasta			191,187	3,801,911	0.099%
Apellis Pharmaceuticals			6,700	423,440	0.011%
Apollo Global Management			53,603	3,334,107	0.087%
Apple			286,139	39,189,597	1.019%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	332,488	340,776	0.009%
Applied Materials			164,013	23,355,451	0.607%
Aptiv			5,625	884,981	0.023%
APT Pipelines	4.25	7/15/27	520,000	587,136	0.015%
Arcutis Biotherapeutics			2,929	79,932	0.002%
Ares LIX CLO	1.21	4/25/34	250,000	250,130	0.007%
Ares LVII CLO	1.5	10/25/31	300,000	300,180	0.008%
Argenx, ADR			6,693	2,015,062	0.052%
Arrow Electronics	4	4/1/25	230,000	249,492	0.006%
Arvinas			1,746	134,442	0.003%
Asahi Kasei			314,400	3,455,628	0.090%
Ascendis Pharma, ADR			10,315	1,356,938	0.035%
Ashford Hospitality Trust 2018-ASHF	1.32	4/15/35	180,000	179,655	0.005%
Ashtead			71,048	5,280,876	0.137%
ASML Holding			19,244	13,294,525	0.346%
ASML Holding			14,457	9,979,945	0.259%
ASOS			75,220	5,169,375	0.134%
Assurant			12,059	1,883,375	0.049%
Astellas Pharma			474,400	8,267,209	0.215%
AstraZeneca	3	5/28/51	155,000	159,652	0.004%
AstraZeneca, ADR			243,715	14,598,529	0.379%
Astrazeneca Finance	1.75	5/28/28	200,000	199,897	0.005%
Astrazeneca Finance	2.25	5/28/31	65,000	65,588	0.002%
Atea Pharmaceuticals			3,120	67,018	0.002%
Atlantic Capital Bancshares			16,268	414,183	0.011%
Atlassian			9,837	2,526,732	0.066%
Atricure			13,062	1,036,208	0.027%
AT&T	2.55	12/1/33	820,000	810,164	0.021%
AT&T	2.25	2/1/32	300,000	293,848	0.008%
AT&T	4.3	2/15/30	135,000	155,701	0.004%
AT&T	2.3	6/1/27	190,000	196,120	0.005%
AT&T	2.75	6/1/31	720,000	745,579	0.019%
Ausgrid Finance Pty	3.85	5/1/23	135,000	140,904	0.004%
Ausgrid Finance Pty	4.35	8/1/28	205,000	230,797	0.006%
Austin Fairmont Hotel Trust 2019-FAIR	1.32	9/15/32	120,000	120,000	0.003%
Austin Fairmont Hotel Trust 2019-FAIR	1.87	9/15/32	145,000	144,454	0.004%
Australia & New Zealand Banking			151,229	3,192,128	0.083%
Autoliv			27,048	2,662,626	0.069%
Automatic Data Processing			522	103,680	0.003%
AutoZone			2,266	3,381,371	0.088%
Avanos Medical			21,880	795,776	0.021%
Avery Dennison			25,615	5,385,298	0.140%
Avidity Biosciences			3,236	79,962	0.002%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	330,000	343,806	0.009%
Aviva			547,530	3,073,809	0.080%
Avolon Holdings Funding	4.25	4/15/26	60,000	64,786	0.002%
Avolon Holdings Funding	4.38	5/1/26	130,000	141,375	0.004%
Avolon Holdings Funding	3.95	7/1/24	445,000	474,481	0.012%
AXA			318,083	8,076,873	0.210%
Axis Capital Holdings			25,955	1,272,055	0.033%
Axonics			4,229	268,161	0.007%
AZZ			27,496	1,423,743	0.037%
Baidu	2.88	7/6/22	460,000	470,017	0.012%
Baidu	3.63	7/6/27	450,000	496,811	0.013%
Baidu	3.88	9/29/23	255,000	271,222	0.007%
Ballyrock CLO 15	1.23	4/15/34	440,000	439,737	0.011%
Bally s			4,319	233,701	0.006%
Banco Santander	3.49	5/28/30	200,000	216,113	0.006%
Bank of America	3.25	10/21/27	475,000	513,212	0.013%
Bank of America	0.8	10/24/31	600,000	584,990	0.015%
Bank of America	3.42	12/20/28	25,000	27,203	0.001%
Bank of America	2.5	2/13/31	250,000	254,794	0.007%
Bank of America	3.95	4/21/25	635,000	697,275	0.018%
Bank of America	3.56	4/23/27	95,000	104,041	0.003%

Bank of America	2.59	4/29/31	265,000	273,245	0.007%
Bank of America	4.27	7/23/29	330,000	378,874	0.010%
Bank of America	1.9	7/23/31	1,525,000	1,481,629	0.039%
Bank of America			728,660	30,042,652	0.781%
BankUnited			48,034	2,050,571	0.053%
Barclays	3.93	5/7/25	235,000	252,709	0.007%
Barclays	2.85	5/7/26	300,000	316,400	0.008%
Barry Callebaut			1,115	2,591,344	0.067%
BASF			48,834	3,854,945	0.100%
BAT Capital	3.56	8/15/27	665,000	710,959	0.018%
BAT International Finance	1.67	3/25/26	85,000	85,013	0.002%
Bausch Health			100,235	2,938,890	0.076%
Bayer			86,761	5,274,655	0.137%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	80,727	81,566	0.002%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	27,623	28,020	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	109,197	111,969	0.003%
BBCRE Trust 2015-GTP	4.7	8/10/33	340,000	355,211	0.009%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	135,000	130,954	0.003%
BBVA Bancomer SA/Texas	4.38	4/10/24	700,000	762,241	0.020%
Becton Dickinson And	1.96	2/11/31	255,000	248,551	0.006%
Becton Dickinson And	2.82	5/20/30	150,000	156,930	0.004%
Becton Dickinson And	3.79	5/20/50	175,000	195,615	0.005%
Becton Dickinson And	3.7	6/6/27	510,000	564,996	0.015%
Becton Dickinson And	4.67	6/6/47	170,000	211,328	0.005%
Becton, Dickinson & Company			3,374	820,523	0.021%
Beijing Enterprises Holdings			336,500	1,193,865	0.031%
BellRing Brands			13,881	435,031	0.011%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	130,000	144,666	0.004%
Benefit Street Partners CLO XI	1.68	4/15/29	250,000	247,992	0.006%
Bhp			166,029	4,912,960	0.128%
Bhp			55,742	2,027,911	0.053%
Big Sky Growth Partners			27,360	273,326	0.007%
BJ's Restaurants			25,061	1,231,498	0.032%
Blackstone Hedge Fund Solutions			62,696	83,167,245	2.162%
BlueMountain CLO 2015-2	1.12	7/18/27	172,400	172,484	0.004%
Blueprint Medicines			10,988	966,504	0.025%
Bluescape Opportunities Acquisition			35,704	372,214	0.010%
Bnp Paribas	1.32	1/13/27	595,000	585,908	0.015%
Bnp Paribas	3.05	1/13/31	375,000	392,881	0.010%
BNP Paribas			80,029	5,022,592	0.131%
Boardwalk Pipelines	4.95	12/15/24	175,000	195,299	0.005%
Boardwalk Pipelines	3.4	2/15/31	235,000	248,519	0.006%
Boardwalk Pipelines	5.95	6/1/26	250,000	296,063	0.008%
Boardwalk Pipelines	4.45	7/15/27	40,000	45,074	0.001%
Booking Holdings	4.63	4/13/30	100,000	119,418	0.003%
Booking Holdings			2,506	5,483,354	0.143%
Booz Allen Hamilton			13,598	1,158,278	0.030%
Boral Finance Pty	3	11/1/22	30,000	30,656	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	922,200	0.024%
Boston Beer			3,814	3,893,331	0.101%
Boston Properties	3.25	1/30/31	100,000	107,122	0.003%
Bright Health			7,417	127,276	0.003%
Bright Health			43,110	702,779	0.018%
Bright Horizons Family Solutions			9,559	1,406,224	0.037%
Brinks Company			11,799	906,635	0.024%
Brixmor Operating Partnership	3.85	2/1/25	285,000	309,209	0.008%
Brixmor Operating Partnership	4.13	5/15/29	445,000	498,509	0.013%
Brixmor Operating Partnership	3.65	6/15/24	134,000	144,237	0.004%
Brixmor Operating Partnership	4.05	7/1/30	70,000	78,237	0.002%
Broadcom			34,499	16,450,503	0.428%
Bruker			28,618	2,174,396	0.057%
Bunzl			60,328	1,995,725	0.052%
Burlington Stores			10,186	3,279,790	0.085%
BWX Technologies			6,937	403,178	0.010%
BX Commercial Mortgage Trust 2019-IMC	1.07	4/15/34	305,000	305,000	0.008%
Cable One			1,156	2,211,208	0.057%
Cactus			13,400	492,048	0.013%
California Water Service Group			13,371	742,625	0.019%
Cal-Maine Foods			22,480	814,001	0.021%
Camden Property Trust, REIT			40,672	5,395,954	0.140%
Cameron LNG	3.3	1/15/35	95,000	101,715	0.003%
Cameron LNG	3.7	1/15/39	75,000	82,513	0.002%

Cameron LNG	2.9	7/15/31	90,000	95,619	0.002%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	145,000	151,589	0.004%
Capital One Financial	3.75	3/9/27	775,000	861,085	0.022%
Capitol Federal Financial			35,086	413,313	0.011%
Capri Holdings			20,200	1,155,238	0.030%
Cardinal Health	4.5	11/15/44	50,000	57,281	0.001%
Cardinal Health	3.75	9/15/25	420,000	461,640	0.012%
Cardinal Health	4.9	9/15/45	50,000	59,841	0.002%
Carlyle Global Market Strategies CLO 2015-3	1.18	7/28/28	284,728	284,744	0.007%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	500,000	515,778	0.013%
Carvana			13,107	3,955,955	0.103%
Catalent			21,007	2,271,277	0.059%
Caterpillar			57,592	12,533,747	0.326%
Cavco Industries			2,546	565,696	0.015%
Cboe Global Markets			16,990	2,022,660	0.053%
Celulosa Arauco Y Constitucion	4.2	1/29/30	550,000	596,918	0.016%
Centene			96,551	7,041,464	0.183%
Central Japan Railway			18,800	2,856,670	0.074%
Cerevel therapeutics Holdings			7,085	181,518	0.005%
Ceridian HCM Holding			18,579	1,782,098	0.046%
Certara			5,518	156,325	0.004%
Challenger Ltd/Australia			274,699	1,112,955	0.029%
Charles Schwab			309,589	22,541,175	0.586%
Charter Communications			1,599	1,153,599	0.030%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	69,163	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	190,000	182,553	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	545,000	600,151	0.016%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	75,000	85,850	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	310,000	350,865	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	495,000	505,732	0.013%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	15,000	19,067	0.000%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	85,000	101,112	0.003%
Chart Industries			4,523	661,805	0.017%
Cheniere Corpus Christi Holdings	3.7	11/15/29	225,000	246,944	0.006%
Cheniere Corpus Christi Holdings	5.13	6/30/27	70,000	81,524	0.002%
Chesapeake Utilities			11,226	1,350,825	0.035%
Chipotle Mexican Grill			3,755	5,821,527	0.151%
Chubb			39,557	6,287,190	0.163%
Chuy's Holdings			22,644	843,715	0.022%
CIFC Funding 2020-I	1.88	7/15/32	250,000	250,081	0.006%
CIFC Funding 2021-III	1.29	7/15/36	260,000	260,000	0.007%
Cigna	4.5	2/25/26	235,000	267,497	0.007%
Cigna	2.38	3/15/31	135,000	136,814	0.004%
Cigna			38,248	9,067,453	0.236%
CIM Trust 2019-INV3	3.5	8/25/49	70,812	71,999	0.002%
CIM Trust 2020-INV1	2.5	4/25/50	304,253	309,478	0.008%
Cinemark Holdings			26,976	592,123	0.015%
Cintas			2,619	1,000,458	0.026%
Citigroup	3.11	4/8/26	215,000	229,892	0.006%
Citigroup			35,189	2,489,622	0.065%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	58,181	0.002%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	260,000	285,298	0.007%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	286,567	0.007%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	145,000	148,953	0.004%
Citigroup Commercial Mortgage Trust 2020-555	2.83	12/10/41	120,000	120,415	0.003%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	100,000	98,182	0.003%
Citrix Systems			17,770	2,083,888	0.054%
Clarivate			79,179	2,179,798	0.057%
Clear Secure			38,808	1,474,704	0.038%
Close Brothers			52,116	1,092,227	0.028%
CMS Energy			7,709	455,448	0.012%
Cno Financial	5.25	5/30/25	79,000	89,566	0.002%
Cold Storage Trust 2020-ICE5	1.72	11/15/37	113,044	113,398	0.003%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	98,956	98,951	0.003%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	83,938	84,263	0.002%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	132,712	134,084	0.003%
Comcast	3.25	11/1/39	300,000	318,618	0.008%
Comcast			79,825	4,551,622	0.118%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	130,901	0.003%
COMM 2015-LC21 Mortgage Trust	4.48	7/10/48	210,000	229,796	0.006%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	129,275	137,951	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	499,271	0.013%

COMM 2017-PANW Mortgage Trust	3.53	10/10/29	170,000	176,592	0.005%
Community Healthcare Trust, REIT			10,026	475,834	0.012%
Compass Group			183,915	3,874,706	0.101%
Computer Modelling			38,800	159,945	0.004%
Constellium			77,590	1,470,331	0.038%
Copart			3,894	513,346	0.013%
CoStar Group			45,900	3,801,438	0.099%
Country Garden Holdings	5.13	1/17/25	200,000	207,506	0.005%
Country Garden Holdings	6.15	9/17/25	300,000	329,600	0.009%
Coupang			19,108	799,097	0.021%
Coupa Software			10,532	2,760,543	0.072%
Covestro			42,092	2,721,606	0.071%
Crispr therapeutics			2,053	332,360	0.009%
Cross Country Healthcare			1,688	27,869	0.001%
CrossFirst Bankshares			30,306	416,708	0.011%
CrowdStrike Holdings			4,519	1,135,670	0.030%
Crown Castle Towers	3.66	5/15/25	355,000	375,449	0.010%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	140,000	150,364	0.004%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	165,000	173,783	0.005%
CSMC 2020-NET	2.26	8/15/37	125,000	129,046	0.003%
CSX			102,453	3,286,692	0.085%
CTS			33,373	1,240,141	0.032%
CubeSmart, REIT			25,028	1,159,297	0.030%
CVRx			6,252	175,056	0.005%
CVS Health	1.88	2/28/31	165,000	159,529	0.004%
CVS Health	4.3	3/25/28	910,000	1,045,493	0.027%
CVS Health	5.05	3/25/48	240,000	310,739	0.008%
CVS Health	3.63	4/1/27	45,000	49,807	0.001%
CVS Health	4.25	4/1/50	515,000	609,496	0.016%
CVS Health	1.3	8/21/27	180,000	176,055	0.005%
CVS Health	2.7	8/21/40	70,000	67,394	0.002%
CyberAgent			221,200	4,737,457	0.123%
Daimler Finance North America	1.45	3/2/26	270,000	271,273	0.007%
Daimler Finance North America	2.45	3/2/31	150,000	153,775	0.004%
Danaher			104,119	27,941,375	0.726%
Danske Bank	3.24	12/20/25	260,000	276,613	0.007%
Danske Bank	3	9/20/22	260,000	261,001	0.007%
Datadog			12,522	1,303,290	0.034%
DBC 2017-BBG Mortgage Trust	0.77	6/15/34	360,000	360,000	0.009%
DBS Group			107,856	2,399,506	0.062%
DCC			35,791	2,931,809	0.076%
DC office Trust 2019-MTC	3.17	9/15/45	285,000	284,022	0.007%
Deephaven Residential Mortgage Trust 2021-2	1.21	4/25/66	127,404	127,285	0.003%
Deere			9,862	3,478,426	0.090%
Deliveroo			177,400	672,340	0.017%
Denny's			32,597	537,525	0.014%
Denso			41,300	2,816,309	0.073%
dentalcorp Holdings			29,745	394,968	0.010%
Dentsply Sirona			33,778	2,136,796	0.056%
Descartes Systems			31,436	2,174,114	0.057%
Devon Energy			273,543	7,984,720	0.208%
Diageo			109,314	5,239,259	0.136%
Diamondback Energy	3.25	12/1/26	260,000	277,550	0.007%
Diamondback Energy			21,644	2,032,155	0.053%
Dime Community Bancshares			20,585	692,068	0.018%
Direct Line Insurance			269,904	1,064,559	0.028%
Discover Financial Services	4.1	2/9/27	225,000	251,554	0.007%
Discover Financial Services	3.75	3/4/25	320,000	348,493	0.009%
DNB			320,676	6,988,884	0.182%
DocuSign			17,626	4,927,701	0.128%
Dollar General			27,042	5,851,618	0.152%
Dollar Tree			11,470	1,141,265	0.030%
Dominion Energy			33,909	2,494,685	0.065%
DoorDash			21,323	3,802,531	0.099%
DoubleVerify Holdings			3,357	142,135	0.004%
Doximity			4,147	241,355	0.006%
Dril-Quip			9,200	311,236	0.008%
DRIVEN BRANDS FUNDING	3.24	1/20/51	214,463	220,540	0.006%
DRIVEN BRANDS FUNDING	3.79	7/20/50	129,025	135,090	0.004%
Drive Shack			69,300	229,383	0.006%
Dr. Martens			88,528	544,625	0.014%
Dryden 86 CLO	1.84	7/17/30	585,000	585,398	0.015%

Dryden 86 CLO	1.26	7/17/34	265,000	265,000	0.007%
Duck Creek Technologies			2,960	128,790	0.003%
EastGroup Properties, REIT			14,614	2,403,272	0.062%
Eastman Chemical			15,527	1,812,777	0.047%
East West Bancorp			20,906	1,498,751	0.039%
Ecolab	4.8	3/24/30	20,000	24,444	0.001%
Edison International	4.95	4/15/25	15,000	16,608	0.000%
Elanco Animal Health			206,793	7,173,649	0.186%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	6,403	6,408	0.000%
Electric Power development			103,700	1,483,642	0.039%
Elekta			207,382	3,006,596	0.078%
Element Fleet Management			362,554	4,229,212	0.110%
Element Solutions			109,554	2,561,373	0.067%
Eli Lilly And			52,611	12,075,277	0.314%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	125,378	127,568	0.003%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	172,117	171,711	0.004%
Ellington Financial Mortgage Trust 2021-2	1.09	6/25/66	236,046	235,489	0.006%
Enanta Pharmaceuticals			903	39,741	0.001%
Encore Capital			20,558	974,244	0.025%
Enel Finance International	3.63	5/25/27	615,000	675,731	0.018%
Energy Transfer	5.88	1/15/24	465,000	514,988	0.013%
Energy Transfer	4.5	4/15/24	50,000	54,438	0.001%
Energy Transfer	5.25	4/15/29	315,000	371,700	0.010%
Energy Transfer	6.25	4/15/49	320,000	421,600	0.011%
Energy Transfer	2.9	5/15/25	465,000	488,831	0.013%
Energy Transfer	5	5/15/50	175,000	203,000	0.005%
Energy Transfer	5.5	6/1/27	35,000	41,081	0.001%
Energy Transfer	4.95	6/15/28	80,000	92,600	0.002%
Energy Transfer	6	6/15/48	145,000	183,606	0.005%
Energpac Tool			49,294	1,312,206	0.034%
Engie			383,650	5,260,831	0.137%
Eni	4.75	9/12/28	360,000	422,006	0.011%
Entegris			24,740	3,042,278	0.079%
Equate Petrochemical BV	4.25	11/3/26	525,000	584,421	0.015%
Equifax			4,811	1,152,283	0.030%
Equinix, REIT			7,773	6,238,610	0.162%
Equinor			255,470	5,407,921	0.141%
Equitable Holdings			323,726	9,857,457	0.256%
Equity Bancshares			14,634	446,191	0.012%
Equity LifeStyle Properties, REIT			25,406	1,887,920	0.049%
ERO Copper			59,925	1,257,381	0.033%
Erste Group Bank			67,018	2,463,673	0.064%
ESCO Technologies			15,263	1,431,822	0.037%
Essent			24,043	1,080,733	0.028%
Essex Portfolio	3.38	4/15/26	170,000	184,335	0.005%
EssilorLuxottica			21,564	3,983,587	0.104%
Estee Lauder			1,097	348,934	0.009%
Etsy			9,793	2,015,791	0.052%
Euronet Worldwide			7,918	1,071,701	0.028%
Evergy			32,712	1,976,786	0.051%
Evotec			52,357	2,375,110	0.062%
Exact Sciences			870	108,150	0.003%
Expedia			3,641	596,068	0.015%
Facebook			184,035	63,990,810	1.663%
Falabella	4.38	1/27/25	500,000	538,810	0.014%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	363,148	358,662	0.009%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	205,312	204,388	0.005%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	153,187	150,624	0.004%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	298,972	300,909	0.008%
Fannie Mae Interest Strip	6.5	2/25/32	1,035	208	0.000%
Fannie Mae REMICS	4	6/25/44	38,004	38,499	0.001%
FB Financial			24,874	928,298	0.024%
Federal Home Loan Mortgage	6	10/1/21	133	133	0.000%
Federal Home Loan Mortgage	6	10/1/21	15	15	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	18,312	20,218	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	32,422	36,060	0.001%
Federal Home Loan Mortgage	4	10/1/40	1,194	1,312	0.000%
Federal Home Loan Mortgage	4	10/1/40	430	468	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	19,601	21,875	0.001%
Federal Home Loan Mortgage	4	10/1/41	30,131	32,986	0.001%
Federal Home Loan Mortgage	4.5	10/1/41	41,666	46,279	0.001%
Federal Home Loan Mortgage	3.5	10/1/42	57,516	62,174	0.002%

Federal Home Loan Mortgage	5.5	11/1/21	0	0	0.000%
Federal Home Loan Mortgage	6	11/1/21	33	33	0.000%
Federal Home Loan Mortgage	4	11/1/40	468	512	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	84,021	90,709	0.002%
Federal Home Loan Mortgage	5	1/1/24	4,864	5,069	0.000%
Federal Home Loan Mortgage	2.21	1/1/37	4,783	4,808	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	137	159	0.000%
Federal Home Loan Mortgage	4	1/1/41	19,935	21,791	0.001%
Federal Home Loan Mortgage	6	12/1/33	13,370	15,868	0.000%
Federal Home Loan Mortgage	5	12/1/36	7,534	8,627	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	2,939	3,240	0.000%
Federal Home Loan Mortgage	4	12/1/40	214	234	0.000%
Federal Home Loan Mortgage	4	12/1/41	18,172	19,895	0.001%
Federal Home Loan Mortgage	3	12/1/42	122,119	130,537	0.003%
Federal Home Loan Mortgage	2.11	2/1/37	8,674	9,076	0.000%
Federal Home Loan Mortgage	2.16	2/1/37	4,982	5,039	0.000%
Federal Home Loan Mortgage	4	2/1/41	64,161	70,253	0.002%
Federal Home Loan Mortgage	3	2/1/47	377,418	399,847	0.010%
Federal Home Loan Mortgage	6.5	3/1/32	3,243	3,632	0.000%
Federal Home Loan Mortgage	6	3/1/33	5,051	5,994	0.000%
Federal Home Loan Mortgage	3.5	3/1/44	46,637	50,341	0.001%
Federal Home Loan Mortgage	3.5	3/1/46	392,024	425,681	0.011%
Federal Home Loan Mortgage	2.5	4/1/30	102,650	107,895	0.003%
Federal Home Loan Mortgage	6.5	4/1/32	18,167	20,350	0.001%
Federal Home Loan Mortgage	5	4/1/40	2,093	2,399	0.000%
Federal Home Loan Mortgage	4	4/1/41	39,259	42,979	0.001%
Federal Home Loan Mortgage	3	4/1/43	83,713	89,255	0.002%
Federal Home Loan Mortgage	3	4/1/43	68,913	73,357	0.002%
Federal Home Loan Mortgage	4.5	5/1/42	90,518	101,200	0.003%
Federal Home Loan Mortgage	3.5	5/1/43	46,064	49,657	0.001%
Federal Home Loan Mortgage	7	6/1/32	466	484	0.000%
Federal Home Loan Mortgage	6	6/1/34	34,517	40,295	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	25,769	28,660	0.001%
Federal Home Loan Mortgage	5	7/1/25	16	16	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	921	926	0.000%
Federal Home Loan Mortgage	5	7/1/40	13,375	15,329	0.000%
Federal Home Loan Mortgage	6	8/1/38	732	865	0.000%
Federal Home Loan Mortgage	6	8/1/38	1,147	1,357	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	21,837	24,287	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	5,480	6,091	0.000%
Federal Home Loan Mortgage	5	8/1/40	20,298	22,930	0.001%
Federal Home Loan Mortgage	5	8/1/40	21,299	24,252	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	76,731	82,721	0.002%
Federal Home Loan Mortgage	4.5	9/1/23	2,617	2,743	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,356	2,639	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	151	151	0.000%
Federal Home Loan Mortgage	6	9/1/34	442	513	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	22,963	24,642	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	13,650	14,715	0.000%
Federal National Mortgage Assn.	3	10/1/29	25,788	27,279	0.001%
Federal National Mortgage Assn.	3	10/1/30	34,766	36,778	0.001%
Federal National Mortgage Assn.	5.5	10/1/35	10,694	12,390	0.000%
Federal National Mortgage Assn.	5	10/1/35	19,994	22,885	0.001%
Federal National Mortgage Assn.	5	10/1/35	21,024	24,070	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	5,789	6,891	0.000%
Federal National Mortgage Assn.	3	10/1/37	30,328	31,707	0.001%
Federal National Mortgage Assn.	6	10/1/38	2,876	3,413	0.000%
Federal National Mortgage Assn.	4	10/1/41	25,600	27,884	0.001%
Federal National Mortgage Assn.	3	10/1/42	27,454	29,395	0.001%
Federal National Mortgage Assn.	3	10/1/42	21,408	23,042	0.001%
Federal National Mortgage Assn.	3	10/1/42	60,690	64,846	0.002%
Federal National Mortgage Assn.	3.5	10/1/42	55,874	60,295	0.002%
Federal National Mortgage Assn.	3	10/1/46	16,927	17,716	0.000%
Federal National Mortgage Assn.	4	10/1/47	55,907	60,020	0.002%
Federal National Mortgage Assn.	3	11/1/28	19,207	20,317	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	138,572	149,236	0.004%
Federal National Mortgage Assn.	3	11/1/33	49,068	52,315	0.001%
Federal National Mortgage Assn.	3	11/1/34	63,157	67,272	0.002%
Federal National Mortgage Assn.	6	11/1/34	7,573	8,985	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	3,846	4,473	0.000%
Federal National Mortgage Assn.	5	11/1/35	31,962	36,565	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,009	1,164	0.000%

Federal National Mortgage Assn.	5.5	11/1/36	16,082	18,626	0.000%
Federal National Mortgage Assn.	6	11/1/38	3,060	3,627	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	5,499	6,111	0.000%
Federal National Mortgage Assn.	4	11/1/40	204,817	222,933	0.006%
Federal National Mortgage Assn.	4	11/1/40	79,009	86,337	0.002%
Federal National Mortgage Assn.	4	11/1/40	25,641	28,017	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	126,353	140,435	0.004%
Federal National Mortgage Assn.	4	11/1/41	24,124	26,403	0.001%
Federal National Mortgage Assn.	4	11/1/43	107,613	117,187	0.003%
Federal National Mortgage Assn.	5	11/1/44	19,970	22,556	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	94,276	100,847	0.003%
Federal National Mortgage Assn.	3	11/1/46	129,607	136,447	0.004%
Federal National Mortgage Assn.	3	11/1/46	163,278	174,328	0.005%
Federal National Mortgage Assn.	3	11/1/46	41,980	44,616	0.001%
Federal National Mortgage Assn.	3	11/1/46	70,898	75,350	0.002%
Federal National Mortgage Assn.	3	11/1/46	26,608	28,322	0.001%
Federal National Mortgage Assn.	3.5	11/1/47	250,003	267,924	0.007%
Federal National Mortgage Assn.	4.5	11/1/47	113,580	125,685	0.003%
Federal National Mortgage Assn.	2.5	11/1/50	438,055	453,504	0.012%
Federal National Mortgage Assn.	2.5	11/1/50	315,770	326,906	0.008%
Federal National Mortgage Assn.	2.5	11/1/50	310,271	321,214	0.008%
Federal National Mortgage Assn.	6	1/1/22	164	165	0.000%
Federal National Mortgage Assn.	6	1/1/22	65	66	0.000%
Federal National Mortgage Assn.	3	1/1/27	5,219	5,514	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	46,689	48,993	0.001%
Federal National Mortgage Assn.	3	1/1/35	63,721	68,020	0.002%
Federal National Mortgage Assn.	3	1/1/35	131,602	139,675	0.004%
Federal National Mortgage Assn.	1.5	1/1/36	600,000	607,230	0.016%
Federal National Mortgage Assn.	2	1/1/36	493,333	510,186	0.013%
Federal National Mortgage Assn.	5.5	1/1/36	8,621	9,988	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	6,580	7,623	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	89,962	96,336	0.003%
Federal National Mortgage Assn.	6	1/1/37	1,389	1,646	0.000%
Federal National Mortgage Assn.	3.5	1/1/43	52,733	56,907	0.001%
Federal National Mortgage Assn.	2.5	1/1/44	3,160,000	3,268,378	0.085%
Federal National Mortgage Assn.	3.5	1/1/44	86,480	93,324	0.002%
Federal National Mortgage Assn.	5	1/1/44	97,493	111,382	0.003%
Federal National Mortgage Assn.	4.5	1/1/44	32,854	36,450	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	93,348	101,297	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	122,657	132,362	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	34,025	36,783	0.001%
Federal National Mortgage Assn.	3.5	1/1/46	48,555	52,455	0.001%
Federal National Mortgage Assn.	3.5	1/1/48	350,283	370,339	0.010%
Federal National Mortgage Assn.	2	1/1/50	5,005,000	5,053,486	0.131%
Federal National Mortgage Assn.	4	1/1/50	105,611	112,350	0.003%
Federal National Mortgage Assn.	3	1/1/50	302,750	319,880	0.008%
Federal National Mortgage Assn.	4.5	1/1/50	21,960	23,717	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	6,701	7,911	0.000%
Federal National Mortgage Assn.	3	12/1/32	696,828	736,220	0.019%
Federal National Mortgage Assn.	5.5	12/1/34	6,280	7,271	0.000%
Federal National Mortgage Assn.	3	12/1/34	137,937	146,695	0.004%
Federal National Mortgage Assn.	2.31	12/1/35	1,945	1,960	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	768	772	0.000%
Federal National Mortgage Assn.	3	12/1/36	265,384	281,598	0.007%
Federal National Mortgage Assn.	5.5	12/1/38	4,546	5,244	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	8,280	9,233	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	16,649	18,499	0.000%
Federal National Mortgage Assn.	4	12/1/40	44,038	48,420	0.001%
Federal National Mortgage Assn.	4	12/1/40	58,607	63,842	0.002%
Federal National Mortgage Assn.	3.5	12/1/41	6,080	6,637	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	133,659	143,677	0.004%
Federal National Mortgage Assn.	3	12/1/46	66,156	69,607	0.002%
Federal National Mortgage Assn.	3	12/1/46	156,059	165,858	0.004%
Federal National Mortgage Assn.	3	12/1/46	140,583	149,411	0.004%
Federal National Mortgage Assn.	3	12/1/46	110,165	117,402	0.003%
Federal National Mortgage Assn.	3	12/1/46	81,912	87,056	0.002%
Federal National Mortgage Assn.	3	12/1/46	43,833	46,585	0.001%
Federal National Mortgage Assn.	5	12/1/47	55,463	62,745	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	11,364	12,020	0.000%
Federal National Mortgage Assn.	4	12/1/48	100,241	106,797	0.003%
Federal National Mortgage Assn.	3	12/1/49	53,482	56,278	0.001%
Federal National Mortgage Assn.	4	12/1/49	13,668	14,555	0.000%

Federal National Mortgage Assn.	3	12/1/50	35,194	37,472	0.001%
Federal National Mortgage Assn.	2.5	12/1/50	13,858	14,347	0.000%
Federal National Mortgage Assn.	2.5	12/1/50	403,948	418,195	0.011%
Federal National Mortgage Assn.	6	2/1/33	136	160	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	9,865	10,623	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	937	1,086	0.000%
Federal National Mortgage Assn.	6	2/1/36	17,570	20,835	0.001%
Federal National Mortgage Assn.	5	2/1/36	43,519	49,838	0.001%
Federal National Mortgage Assn.	6	2/1/37	21,473	25,482	0.001%
Federal National Mortgage Assn.	6	2/1/37	1,865	2,213	0.000%
Federal National Mortgage Assn.	6	2/1/37	20,514	24,177	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	16,235	18,810	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	4,809	5,572	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	15,835	17,596	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	14,058	15,677	0.000%
Federal National Mortgage Assn.	4	2/1/41	49,991	54,718	0.001%
Federal National Mortgage Assn.	4	2/1/41	12,952	14,154	0.000%
Federal National Mortgage Assn.	4	2/1/41	31,025	33,883	0.001%
Federal National Mortgage Assn.	5	2/1/42	7,616	8,658	0.000%
Federal National Mortgage Assn.	3	2/1/43	125,343	133,228	0.003%
Federal National Mortgage Assn.	4.5	2/1/44	36,451	40,168	0.001%
Federal National Mortgage Assn.	3	2/1/44	10,351	11,100	0.000%
Federal National Mortgage Assn.	4	2/1/45	116,348	126,514	0.003%
Federal National Mortgage Assn.	3	2/1/47	110,703	117,632	0.003%
Federal National Mortgage Assn.	3.5	2/1/48	301,679	318,800	0.008%
Federal National Mortgage Assn.	3	2/1/49	153,104	161,521	0.004%
Federal National Mortgage Assn.	4	2/1/50	154,386	164,886	0.004%
Federal National Mortgage Assn.	5	3/1/25	8,084	8,427	0.000%
Federal National Mortgage Assn.	6	3/1/33	3,590	4,152	0.000%
Federal National Mortgage Assn.	5	3/1/35	39,834	45,517	0.001%
Federal National Mortgage Assn.	3	3/1/35	139,904	148,502	0.004%
Federal National Mortgage Assn.	5	3/1/36	9,870	11,295	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	32,002	35,308	0.001%
Federal National Mortgage Assn.	3.5	3/1/43	198,773	214,505	0.006%
Federal National Mortgage Assn.	3.5	3/1/44	40,838	44,668	0.001%
Federal National Mortgage Assn.	3	3/1/44	57,965	61,847	0.002%
Federal National Mortgage Assn.	4.5	3/1/46	57,029	63,242	0.002%
Federal National Mortgage Assn.	3	3/1/46	211,389	225,743	0.006%
Federal National Mortgage Assn.	4	3/1/49	108,807	116,278	0.003%
Federal National Mortgage Assn.	4.5	3/1/49	89,694	96,239	0.003%
Federal National Mortgage Assn.	3	3/1/50	83,990	87,735	0.002%
Federal National Mortgage Assn.	3	3/1/50	146,886	155,301	0.004%
Federal National Mortgage Assn.	5.5	4/1/35	2,460	2,850	0.000%
Federal National Mortgage Assn.	5	4/1/35	4,400	5,031	0.000%
Federal National Mortgage Assn.	6	4/1/35	3,862	4,455	0.000%
Federal National Mortgage Assn.	5	4/1/35	2,512	2,863	0.000%
Federal National Mortgage Assn.	6	4/1/36	411	487	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	24,426	27,217	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	6,321	6,863	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	8,211	8,807	0.000%
Federal National Mortgage Assn.	3	4/1/43	219,102	233,139	0.006%
Federal National Mortgage Assn.	3	4/1/43	91,163	96,687	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	29,737	32,283	0.001%
Federal National Mortgage Assn.	4	4/1/44	55,930	61,194	0.002%
Federal National Mortgage Assn.	3	4/1/47	160,017	167,853	0.004%
Federal National Mortgage Assn.	3	4/1/47	122,357	128,940	0.003%
Federal National Mortgage Assn.	4.5	4/1/48	40,643	43,609	0.001%
Federal National Mortgage Assn.	3	4/1/50	257,805	269,307	0.007%
Federal National Mortgage Assn.	3	4/1/50	3,215	3,413	0.000%
Federal National Mortgage Assn.	3	5/1/31	141,842	149,549	0.004%
Federal National Mortgage Assn.	2.5	5/1/32	164,562	173,218	0.005%
Federal National Mortgage Assn.	2	5/1/36	377,678	391,085	0.010%
Federal National Mortgage Assn.	6	5/1/36	15,283	18,135	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	6,097	7,094	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	8,591	9,973	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	7,381	8,728	0.000%
Federal National Mortgage Assn.	5	5/1/40	19,034	21,798	0.001%
Federal National Mortgage Assn.	6	5/1/42	9,099	10,757	0.000%
Federal National Mortgage Assn.	4	5/1/42	126,858	138,694	0.004%
Federal National Mortgage Assn.	3	5/1/43	34,911	36,988	0.001%
Federal National Mortgage Assn.	3	5/1/46	26,606	28,352	0.001%
Federal National Mortgage Assn.	3.5	5/1/46	26,567	28,666	0.001%

Federal National Mortgage Assn.	4.5	5/1/47	104,693	116,111	0.003%
Federal National Mortgage Assn.	4.5	5/1/48	59,212	65,519	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	51,433	55,631	0.001%
Federal National Mortgage Assn.	4.5	5/1/50	80,867	87,564	0.002%
Federal National Mortgage Assn.	3	6/1/33	3,750	3,887	0.000%
Federal National Mortgage Assn.	5	6/1/35	2,992	3,420	0.000%
Federal National Mortgage Assn.	5	6/1/35	9,785	11,192	0.000%
Federal National Mortgage Assn.	5	6/1/35	1,592	1,819	0.000%
Federal National Mortgage Assn.	5	6/1/35	8,608	9,833	0.000%
Federal National Mortgage Assn.	6	6/1/36	790	938	0.000%
Federal National Mortgage Assn.	2	6/1/36	270,000	279,607	0.007%
Federal National Mortgage Assn.	5.5	6/1/36	77,458	89,286	0.002%
Federal National Mortgage Assn.	5	6/1/41	5,910	6,733	0.000%
Federal National Mortgage Assn.	5	6/1/42	18,171	20,586	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	15,298	16,409	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	28,496	30,751	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	26,224	28,592	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	5,200	5,645	0.000%
Federal National Mortgage Assn.	4	6/1/45	181,238	196,943	0.005%
Federal National Mortgage Assn.	4	6/1/47	96,385	103,189	0.003%
Federal National Mortgage Assn.	3	6/1/47	70,115	74,912	0.002%
Federal National Mortgage Assn.	4	6/1/48	504,592	538,609	0.014%
Federal National Mortgage Assn.	3	6/1/50	63,460	66,294	0.002%
Federal National Mortgage Assn.	2.5	6/1/51	49,996	51,863	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	11,575	13,640	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	2,893	3,315	0.000%
Federal National Mortgage Assn.	5	7/1/34	24,567	28,069	0.001%
Federal National Mortgage Assn.	5	7/1/35	13,849	15,797	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	44,063	50,997	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	15,801	18,306	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	3,511	3,873	0.000%
Federal National Mortgage Assn.	5	7/1/41	17,872	20,448	0.001%
Federal National Mortgage Assn.	5	7/1/41	50,252	57,441	0.001%
Federal National Mortgage Assn.	3.5	7/1/42	17,949	19,253	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	36,791	40,114	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	13,638	14,676	0.000%
Federal National Mortgage Assn.	3	7/1/43	9,441	10,068	0.000%
Federal National Mortgage Assn.	3.5	7/1/47	465,421	492,099	0.013%
Federal National Mortgage Assn.	3	7/1/50	146,128	154,907	0.004%
Federal National Mortgage Assn.	3.5	7/1/50	191,851	203,055	0.005%
Federal National Mortgage Assn.	2.5	7/1/51	314,940	326,701	0.008%
Federal National Mortgage Assn.	6	8/1/22	165	166	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	34,223	35,985	0.001%
Federal National Mortgage Assn.	6	8/1/34	68,678	79,045	0.002%
Federal National Mortgage Assn.	6	8/1/37	73,168	86,663	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,389	2,768	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	762	883	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,417	1,642	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	56,359	65,294	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,618	3,033	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	13,367	15,486	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	17,058	19,913	0.001%
Federal National Mortgage Assn.	6	8/1/38	10,624	12,480	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	3,789	4,210	0.000%
Federal National Mortgage Assn.	4	8/1/42	120,645	132,367	0.003%
Federal National Mortgage Assn.	3.5	8/1/42	42,882	46,109	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	14,230	15,421	0.000%
Federal National Mortgage Assn.	3	8/1/43	30,289	32,483	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	12,658	13,548	0.000%
Federal National Mortgage Assn.	3	8/1/47	431,017	458,504	0.012%
Federal National Mortgage Assn.	4.5	8/1/48	23,088	24,773	0.001%
Federal National Mortgage Assn.	4.5	8/1/48	30,895	33,298	0.001%
Federal National Mortgage Assn.	3.5	8/1/49	10,098	10,629	0.000%
Federal National Mortgage Assn.	3	8/1/49	79,267	84,556	0.002%
Federal National Mortgage Assn.	5.5	9/1/23	6,840	7,053	0.000%
Federal National Mortgage Assn.	5	9/1/23	217	226	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	15,648	18,112	0.000%
Federal National Mortgage Assn.	5	9/1/35	4,050	4,617	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	20,466	23,701	0.001%
Federal National Mortgage Assn.	6	9/1/38	12,866	15,242	0.000%
Federal National Mortgage Assn.	5.5	9/1/38	15,728	18,068	0.000%
Federal National Mortgage Assn.	4.5	9/1/39	10,001	11,113	0.000%

Federal National Mortgage Assn.	6	9/1/39	43,277	51,121	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	30,253	33,387	0.001%
Federal National Mortgage Assn.	4	9/1/41	91,974	100,395	0.003%
Federal National Mortgage Assn.	5.5	9/1/41	52,016	60,172	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	16,029	17,817	0.000%
Federal National Mortgage Assn.	3.5	9/1/42	58,030	62,622	0.002%
Federal National Mortgage Assn.	3	9/1/43	52,315	56,014	0.001%
Federal National Mortgage Assn.	3.5	9/1/43	84,655	92,049	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	159,975	172,077	0.004%
Federal National Mortgage Assn.	4	9/1/45	10,885	11,812	0.000%
Federal National Mortgage Assn.	4	9/1/46	9,139	9,900	0.000%
Federal National Mortgage Assn.	3	9/1/46	344,246	365,835	0.010%
Federal National Mortgage Assn.	3	9/1/49	90,618	96,664	0.003%
Federal National Mortgage Assn.	3.5	9/1/49	136,716	143,902	0.004%
Federal Signal			19,900	800,577	0.021%
FedEx			24,311	7,252,701	0.188%
Fidelity National Information Services			31,340	4,439,938	0.115%
Fiesta Restaurant			51,565	692,518	0.018%
Figs			2,149	107,665	0.003%
First Bancshares			18,696	699,791	0.018%
First Industrial Realty, REIT			13,479	704,008	0.018%
FirstKey Mortgage Trust 2014-1	3.93	11/25/44	61,905	62,388	0.002%
FirstService			18,418	3,154,267	0.082%
Fiserv			115,001	12,292,457	0.319%
Five9			12,710	2,330,887	0.061%
Five Below			2,000	386,540	0.010%
Five Star Bancorp			3,858	93,171	0.002%
Flagship Communities REIT			6,984	123,617	0.003%
Flagstar Mortgage Trust	2.5	5/25/33	325,000	329,316	0.009%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	77,439	77,441	0.002%
Flywire			3,149	115,694	0.003%
FNMA 30 YR TBA JUL	4.5	1/1/35	1,010,000	1,086,539	0.028%
FNMA 30 YR TBA JUL	4	1/1/41	735,000	782,660	0.020%
FNMA 30 YR TBA JUL	3	1/1/43	1,005,000	1,047,575	0.027%
Fortinet			16,686	3,974,438	0.103%
Fortive			36,461	2,542,790	0.066%
Franco-Nevada			5,157	748,381	0.019%
Freddie Mac REMICS	4.5	5/25/50	161,006	26,196	0.001%
Freddie Mac STACR Remic Trust 2020-DNA2	1.94	2/25/50	605,000	609,925	0.016%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	265,000	268,964	0.007%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	48,880	48,880	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	147,369	147,484	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	68,994	69,016	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.44	3/25/29	10,607	10,607	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	3/25/30	380,000	381,593	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	215,137	222,626	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	228,124	227,227	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	163,113	163,309	0.004%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	345,000	373,891	0.010%
FREMF 2019-K736 Mortgage Trust	3.88	7/25/26	295,000	319,735	0.008%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	105,000	119,277	0.003%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	170,000	187,083	0.005%
FREMF K-100 Mortgage Trust	3.61	11/25/52	245,000	264,329	0.007%
Fresenius			91,468	4,773,706	0.124%
G1 therapeutics			6,798	149,148	0.004%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	56,412	57,246	0.001%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	218,880	221,795	0.006%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	57,144	58,300	0.002%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	12,530	12,544	0.000%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	78,048	79,407	0.002%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	240,699	243,243	0.006%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	126,327	128,599	0.003%
GE			2,679,382	36,064,482	0.937%
GE Capital Funding	4.05	5/15/27	210,000	237,670	0.006%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	535,000	583,740	0.015%
Generac Holdings			4,859	2,017,214	0.052%
General Motors			113,044	6,688,813	0.174%
General Motors Financial	4	10/6/26	100,000	110,382	0.003%
General Motors Financial	5.1	1/17/24	285,000	313,816	0.008%
General Motors Financial	4.35	4/9/25	165,000	182,123	0.005%
Generation Bio			19,243	517,637	0.013%
Genius Sports			8,600	161,422	0.004%

Gentherm			13,605	966,635	0.025%
Gibraltar Industries			21,034	1,605,105	0.042%
GlaxoSmithKline, ADR			103,955	4,139,488	0.108%
Global Blood Therapeutics			19,042	666,851	0.017%
Global Payments			75,405	14,141,454	0.368%
GLP Capital LP / GLP Financing II	3.35	9/1/24	60,000	63,571	0.002%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	120,000	120,936	0.003%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	305,000	309,608	0.008%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	130,000	130,969	0.003%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	90,000	90,096	0.002%
Goldman Sachs	3.5	11/16/26	230,000	249,089	0.006%
Goldman Sachs	2.62	4/22/32	2,125,000	2,176,079	0.057%
Goldman Sachs	0.54	9/10/27	270,000	269,208	0.007%
Goldman Sachs			51,008	19,359,066	0.503%
Golub Capital Partners CLO 39B	1.34	10/20/28	307,739	307,808	0.008%
Golub Capital Partners CLO 53B	1.93	7/20/34	260,000	259,546	0.007%
Government National Mortgage Assn.	5.5	10/15/38	17,536	20,419	0.001%
Government National Mortgage Assn.	5	10/15/39	9,905	11,350	0.000%
Government National Mortgage Assn.	8	10/20/25	50	54	0.000%
Government National Mortgage Assn.	4.5	10/20/40	61,265	67,754	0.002%
Government National Mortgage Assn.	3.5	10/20/44	12,648	13,589	0.000%
Government National Mortgage Assn.	5	10/20/47	9,932	10,853	0.000%
Government National Mortgage Assn.	5.5	10/20/48	9,106	10,038	0.000%
Government National Mortgage Assn.	3	10/20/49	89,918	92,400	0.002%
Government National Mortgage Assn.	4	10/20/50	705,000	746,431	0.019%
Government National Mortgage Assn.	4.5	11/20/39	4,627	5,117	0.000%
Government National Mortgage Assn.	4.5	11/20/40	83,100	91,903	0.002%
Government National Mortgage Assn.	4	11/20/42	40,649	44,353	0.001%
Government National Mortgage Assn.	4	11/20/47	43,443	46,402	0.001%
Government National Mortgage Assn.	5	11/20/47	46,797	51,221	0.001%
Government National Mortgage Assn.	5.5	11/20/48	39,745	43,813	0.001%
Government National Mortgage Assn.	3.5	1/1/42	840,000	881,787	0.023%
Government National Mortgage Assn.	2.5	1/1/43	3,073,000	3,180,075	0.083%
Government National Mortgage Assn.	3	1/1/43	925,000	965,125	0.025%
Government National Mortgage Assn.	5.5	1/20/36	43,761	51,325	0.001%
Government National Mortgage Assn.	3.5	1/20/46	9,892	10,628	0.000%
Government National Mortgage Assn.	4.5	1/20/47	55,761	61,065	0.002%
Government National Mortgage Assn.	4	1/20/48	12,016	13,042	0.000%
Government National Mortgage Assn.	5.5	1/20/49	34,349	37,835	0.001%
Government National Mortgage Assn.	3	1/20/50	98,845	101,573	0.003%
Government National Mortgage Assn.	5	12/15/39	47,586	55,054	0.001%
Government National Mortgage Assn.	6.5	12/20/33	481	573	0.000%
Government National Mortgage Assn.	6	12/20/38	23,025	26,935	0.001%
Government National Mortgage Assn.	5.5	12/20/39	8,065	9,401	0.000%
Government National Mortgage Assn.	3.5	12/20/42	47,902	51,279	0.001%
Government National Mortgage Assn.	3.5	12/20/45	61,914	66,232	0.002%
Government National Mortgage Assn.	3.5	12/20/47	261,184	276,222	0.007%
Government National Mortgage Assn.	5	12/20/47	124,702	136,248	0.004%
Government National Mortgage Assn.	5.5	12/20/48	137,671	151,764	0.004%
Government National Mortgage Assn.	5	2/15/40	20,477	23,701	0.001%
Government National Mortgage Assn.	5	2/15/40	20,477	23,701	0.001%
Government National Mortgage Assn.	4	2/20/44	104,497	113,496	0.003%
Government National Mortgage Assn.	3.5	2/20/45	30,723	33,008	0.001%
Government National Mortgage Assn.	3.5	2/20/46	129,727	139,361	0.004%
Government National Mortgage Assn.	3.5	2/20/48	266,268	285,727	0.007%
Government National Mortgage Assn.	3.5	2/20/48	157,967	169,101	0.004%
Government National Mortgage Assn.	6.5	3/15/26	557	620	0.000%
Government National Mortgage Assn.	4.5	3/20/41	8,699	9,621	0.000%
Government National Mortgage Assn.	3.5	3/20/43	64,597	69,274	0.002%
Government National Mortgage Assn.	5.5	3/20/48	38,082	42,045	0.001%
Government National Mortgage Assn.	5.5	3/20/49	34,648	38,261	0.001%
Government National Mortgage Assn.	8	4/15/22	188	188	0.000%
Government National Mortgage Assn.	5	4/20/40	9,642	10,919	0.000%
Government National Mortgage Assn.	3.5	4/20/46	93,548	99,319	0.003%
Government National Mortgage Assn.	3.5	4/20/47	41,281	43,471	0.001%
Government National Mortgage Assn.	4	4/20/47	76,551	81,878	0.002%
Government National Mortgage Assn.	5.5	4/20/48	26,882	29,634	0.001%
Government National Mortgage Assn.	3.5	4/20/48	74,593	80,056	0.002%
Government National Mortgage Assn.	3	4/20/51	523,613	548,783	0.014%
Government National Mortgage Assn.	4.5	5/20/40	14,225	15,732	0.000%
Government National Mortgage Assn.	3.5	5/20/45	8,550	9,188	0.000%
Government National Mortgage Assn.	3.5	5/20/45	19,432	20,713	0.001%

Government National Mortgage Assn.	3	5/20/46	650,792	687,976	0.018%
Government National Mortgage Assn.	3.5	5/20/46	74,071	78,946	0.002%
Government National Mortgage Assn.	3.5	5/20/46	15,073	16,197	0.000%
Government National Mortgage Assn.	3	5/20/46	13,095	14,018	0.000%
Government National Mortgage Assn.	3	5/20/46	15,132	16,237	0.000%
Government National Mortgage Assn.	5.5	5/20/48	138,329	152,490	0.004%
Government National Mortgage Assn.	5	5/20/48	10,216	11,248	0.000%
Government National Mortgage Assn.	5	6/15/40	16,558	19,106	0.000%
Government National Mortgage Assn.	5	6/20/40	18,388	20,823	0.001%
Government National Mortgage Assn.	3.5	6/20/43	72,899	78,268	0.002%
Government National Mortgage Assn.	3.5	6/20/43	99,478	106,871	0.003%
Government National Mortgage Assn.	5.5	6/20/44	51,985	60,972	0.002%
Government National Mortgage Assn.	3	6/20/45	88,310	93,604	0.002%
Government National Mortgage Assn.	3.5	6/20/46	408,254	434,412	0.011%
Government National Mortgage Assn.	3	6/20/46	34,792	36,940	0.001%
Government National Mortgage Assn.	5	6/20/47	32,761	35,932	0.001%
Government National Mortgage Assn.	5	6/20/48	33,123	36,537	0.001%
Government National Mortgage Assn.	3	7/15/43	5,402	5,683	0.000%
Government National Mortgage Assn.	5	7/20/39	7,610	8,472	0.000%
Government National Mortgage Assn.	4	7/20/42	41,244	45,199	0.001%
Government National Mortgage Assn.	3	7/20/46	25,213	26,607	0.001%
Government National Mortgage Assn.	3.5	7/20/46	14,443	15,371	0.000%
Government National Mortgage Assn.	3	7/20/46	14,547	15,611	0.000%
Government National Mortgage Assn.	3	7/20/46	28,690	30,713	0.001%
Government National Mortgage Assn.	3	7/20/46	22,549	24,063	0.001%
Government National Mortgage Assn.	3	7/20/46	47,515	50,635	0.001%
Government National Mortgage Assn.	3	7/20/46	11,471	12,281	0.000%
Government National Mortgage Assn.	3	7/20/46	50,118	53,651	0.001%
Government National Mortgage Assn.	5	7/20/47	20,793	22,803	0.001%
Government National Mortgage Assn.	3.5	7/20/47	53,045	56,216	0.001%
Government National Mortgage Assn.	3	7/20/50	400,894	411,993	0.011%
Government National Mortgage Assn.	5	8/20/40	13,565	15,360	0.000%
Government National Mortgage Assn.	5	8/20/41	36,302	41,120	0.001%
Government National Mortgage Assn.	3	8/20/45	90,656	96,067	0.002%
Government National Mortgage Assn.	3	8/20/46	16,764	17,915	0.000%
Government National Mortgage Assn.	3	8/20/46	21,019	22,509	0.001%
Government National Mortgage Assn.	3	8/20/46	18,606	19,965	0.001%
Government National Mortgage Assn.	4.5	8/20/47	87,438	94,431	0.002%
Government National Mortgage Assn.	5	8/20/47	34,209	37,546	0.001%
Government National Mortgage Assn.	5	9/15/39	9,896	11,420	0.000%
Government National Mortgage Assn.	3	9/15/42	95,557	101,841	0.003%
Government National Mortgage Assn.	4.5	9/15/45	33,883	38,193	0.001%
Government National Mortgage Assn.	4.5	9/20/40	33,697	37,273	0.001%
Government National Mortgage Assn.	4	9/20/42	4,723	5,176	0.000%
Government National Mortgage Assn.	3	9/20/46	11,902	12,718	0.000%
Government National Mortgage Assn.	3	9/20/46	13,489	14,448	0.000%
Government National Mortgage Assn.	3.5	9/20/47	19,035	20,142	0.001%
Government National Mortgage Assn.	4	9/20/47	422,003	450,025	0.012%
Government National Mortgage Assn.	4.5	9/20/47	231,165	248,969	0.006%
Government National Mortgage Assn.	5.5	9/20/48	312	346	0.000%
Government National Mortgage Assn.	3	9/20/49	14,672	15,077	0.000%
Government National Mortgage Association	3	11/20/47	36,959	38,382	0.001%
Government National Mortgage Association	4.5	12/20/39	2,594	61	0.000%
Government National Mortgage Association	3	12/20/47	41,832	42,847	0.001%
Government National Mortgage Association	4	2/20/43	20,469	2,962	0.000%
Government National Mortgage Association	3.5	4/20/39	10,545	94	0.000%
Government National Mortgage Association	4	5/20/37	44,431	1,339	0.000%
Government National Mortgage Association	3.5	5/20/43	35,534	5,618	0.000%
Graco			17,410	1,317,937	0.034%
Gray Oak Pipeline	2.6	10/15/25	70,000	71,899	0.002%
Gray Oak Pipeline	3.45	10/15/27	30,000	31,548	0.001%
Gray Oak Pipeline	2	9/15/23	25,000	25,499	0.001%
Great Portland Estates			287,301	2,816,612	0.073%
Great Wolf Trust 2019-WOLF	1.11	12/15/36	225,000	225,139	0.006%
Great Wolf Trust 2019-WOLF	2.01	12/15/36	190,000	188,816	0.005%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	96,212	97,437	0.003%
GS Mortgage-Backed Securities Trust	1.67	7/25/44	6,238	6,291	0.000%
GS Mortgage-Backed Securities Trust 2020-INV1	2.99	10/25/50	280,769	285,152	0.007%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	245,000	246,838	0.006%
GS Mortgage Securities Corp Trust 2019-SOHO	1.37	6/15/36	355,000	354,325	0.009%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	180,000	192,958	0.005%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	480,000	522,548	0.014%

GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	390,000	417,481	0.011%
Halliburton			53,923	1,246,700	0.032%
Hamamatsu Photonics KK			53,500	3,222,797	0.084%
Hanger			42,561	1,075,942	0.028%
Hanover Insurance Group			9,412	1,276,644	0.033%
Hardee s Funding	4.96	6/20/48	243,125	257,793	0.007%
Hardee s Funding	2.87	6/20/51	135,000	135,000	0.004%
Hartford Financial Services			125,187	7,757,838	0.202%
Hasbro	3.55	11/19/26	120,000	131,392	0.003%
Haynes International			16,630	588,369	0.015%
HCA Healthcare			78,945	16,321,089	0.424%
Healthcare Realty Trust	3.63	1/15/28	260,000	284,110	0.007%
Healthcare Realty Trust	2.05	3/15/31	95,000	92,192	0.002%
Healthpeak Properties	2.88	1/15/31	35,000	36,677	0.001%
Healthpeak Properties	3.25	7/15/26	30,000	32,460	0.001%
Healthpeak Properties	3.5	7/15/29	35,000	38,634	0.001%
Heathrow Funding	4.88	7/15/21	175,000	175,246	0.005%
Helios Technologies			14,053	1,096,837	0.029%
Heritage Commerce			57,930	644,761	0.017%
Heritage-Crystal Clean			19,135	567,927	0.015%
Heritage Financial Corp.			20,509	513,135	0.013%
Highwoods Realty	3.05	2/15/30	350,000	366,607	0.010%
Highwoods Realty	4.13	3/15/28	110,000	123,226	0.003%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	24,731	25,320	0.001%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	111,285	115,459	0.003%
Hilton Worldwide Holdings			67,413	8,131,356	0.211%
Home Bancshares			45,666	1,127,037	0.029%
Home Depot			21,479	6,849,438	0.178%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	168,829	169,945	0.004%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	133,927	134,725	0.004%
Homology Medicines			10,656	77,469	0.002%
Honda Motor			52,400	1,685,354	0.044%
Honeywell International			50,321	11,037,911	0.287%
Housing Development Finance			82,595	2,759,184	0.072%
HSBC Holdings	3.9	5/25/26	310,000	344,190	0.009%
HSBC Holdings	2.1	6/4/26	390,000	400,347	0.010%
Hubbell			31,059	5,803,064	0.151%
Humana	4.88	4/1/30	265,000	318,842	0.008%
Humana			1,777	786,713	0.020%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	397,977	402,305	0.010%
Huron Consulting Group			5,900	289,985	0.008%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	205,000	208,583	0.005%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	215,000	213,543	0.006%
Hyundai Capital America	1.8	10/15/25	120,000	121,483	0.003%
Hyundai Capital America	2.38	2/10/23	245,000	251,401	0.007%
IAC/InterActiveCorp			9,379	1,445,960	0.038%
ICU Medical			4,419	909,430	0.024%
IdaCorp			11,200	1,092,000	0.028%
IGM Biosciences			5,061	421,075	0.011%
IGO			818,041	4,668,735	0.121%
Incyte			18,647	1,568,772	0.041%
Infinera			11,300	115,260	0.003%
Ingersoll-Rand			39,127	1,909,789	0.050%
Ing Groep	1.75	4/1/27	200,000	201,744	0.005%
ING Groep			494,630	6,565,893	0.171%
Innovage Holding			4,000	85,240	0.002%
Insmed			44,462	1,265,389	0.033%
Intellia Therapeutics			5,512	892,448	0.023%
Intercontinental Exchange	2.1	6/15/30	1,095,000	1,085,155	0.028%
Intercontinental Exchange	1.85	9/15/32	650,000	615,139	0.016%
International Flavors & Fragrances			26,480	3,956,112	0.103%
International Paper			284,474	17,441,101	0.453%
Intesa Sanpaolo			846,648	2,342,115	0.061%
InTown Hotel Portfolio Trust 2018-STAY	1.02	1/15/33	125,000	125,324	0.003%
InTown Hotel Portfolio Trust 2018-STAY	1.57	1/15/33	375,000	375,849	0.010%
Intuit			45,310	22,209,603	0.577%
Intuitive Surgical			13,695	12,594,470	0.327%
Investors Bancorp			53,598	764,307	0.020%
iovance Biotherapeutics			4,528	117,819	0.003%
Ipsen			20,155	2,097,272	0.055%
iRhythm Technologies			3,362	223,069	0.006%
Jack in the Box Funding	3.98	8/25/49	258,050	264,037	0.007%

Jacobs Engineering Group			71,895	9,592,231	0.249%
JBG SMITH Properties, REIT			34,285	1,080,320	0.028%
JD.com, ADR			5,442	434,326	0.011%
John Bean Technologies			13,839	1,973,718	0.051%
Johnson Matthey			110,208	4,692,241	0.122%
JPMorgan Chase	2.74	10/15/30	185,000	193,092	0.005%
JPMorgan Chase	1.95	2/4/32	1,085,000	1,051,758	0.027%
JPMorgan Chase	1.58	4/22/27	285,000	285,516	0.007%
JPMorgan Chase	3.54	5/1/28	120,000	132,035	0.003%
JPMorgan Chase	2.96	5/13/31	1,000,000	1,047,444	0.027%
JPMorgan Chase	2.18	6/1/28	295,000	301,941	0.008%
JPMorgan Chase			57,356	8,921,152	0.232%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	173,259	0.005%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	84,279	0.002%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	192,907	196,732	0.005%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	128,184	130,667	0.003%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	110,503	112,507	0.003%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	114,702	117,240	0.003%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	50,979	51,957	0.001%
Karuna therapeutics			1,756	200,166	0.005%
Kering			4,298	3,765,984	0.098%
Keysight Technologies	4.6	4/6/27	48,000	55,767	0.001%
Kilroy Realty	3.45	12/15/24	470,000	500,976	0.013%
Kingfisher			1,012,207	5,108,706	0.133%
Kion			47,524	5,073,689	0.132%
Kirin Holdings			87,500	1,707,636	0.044%
KKR Acquisition Holdings I			41,277	414,421	0.011%
KKR Clo 33	1.27	7/20/34	250,000	250,000	0.006%
KLA			18,977	6,152,533	0.160%
Knight-Swift Transportation Holdings			17,926	814,916	0.021%
Knorr-Bremse			18,309	2,106,571	0.055%
Kodiak Sciences			14,582	1,356,126	0.035%
Koninklijke Philips			158,683	7,876,101	0.205%
Kookmin Bank	4.5	2/1/29	350,000	400,251	0.010%
Kratos Defense & Security Solutions			38,030	1,083,475	0.028%
KT			66,618	1,880,140	0.049%
Landstar System			4,915	776,668	0.020%
Largan Precision			15,000	1,667,876	0.043%
Las Vegas Sands	3.5	8/18/26	95,000	100,871	0.003%
Las Vegas Sands	3.2	8/8/24	60,000	62,972	0.002%
Lattice Semiconductor			58,316	3,276,193	0.085%
Legalzoom.com			1,769	66,957	0.002%
Legrand			30,042	3,183,951	0.083%
Liberty Oilfield Services			76,234	1,079,473	0.028%
Linde			60,682	17,543,166	0.456%
Littelfuse			4,928	1,255,605	0.033%
Live Nation Entertainment			18,926	1,657,728	0.043%
Live Oak Bancshares			22,886	1,350,274	0.035%
Lloyds Banking Group			5,424,435	3,508,832	0.091%
LM Ericsson			491,627	6,181,672	0.161%
Loews			18,962	1,036,273	0.027%
Longfor Group Holdings	3.95	9/16/29	375,000	404,953	0.011%
L'Oreal			15,616	6,974,010	0.181%
Lowe's			5,471	1,061,210	0.028%
LSEGA Financing	2	4/6/28	550,000	556,397	0.014%
LSEGA Financing	2.5	4/6/31	200,000	204,931	0.005%
LSEGA Financing	3.2	4/6/41	200,000	209,420	0.005%
lululemon athletica			16,277	5,940,617	0.154%
Macquarie Group			26,781	3,137,701	0.082%
Madison Park Funding XXXIII	1.51	10/15/32	635,000	636,963	0.017%
Madison Park Funding XXXVII	1.48	7/15/32	250,000	250,076	0.006%
Magna International			71,668	6,639,324	0.173%
Magnetite XVIII	1.24	11/15/28	250,000	250,001	0.006%
Magnetite XXIII	1.48	10/25/32	465,000	465,666	0.012%
Magnetite XXV	1.45	1/25/32	250,000	250,463	0.007%
Magnolia Oil & Gas			85,189	1,331,504	0.035%
Manhattan Associates			5,300	767,652	0.020%
Marel HF			51,853	363,591	0.009%
Marriott			46,134	6,298,214	0.164%
Marsh & McLennan	2.25	11/15/30	85,000	85,912	0.002%
Marsh & McLennan			39,202	5,514,937	0.143%
Martin Marietta Materials			5,055	1,778,400	0.046%

Marvell Technology			84,902	4,952,334	0.129%
MasterCard			46,520	16,983,987	0.441%
Match			50,885	8,205,206	0.213%
Matson			17,020	1,089,280	0.028%
Maxim Integrated Products			8,814	928,643	0.024%
McDonald's			11,954	2,761,254	0.072%
Medtronic			99,541	12,356,024	0.321%
Meggitt			691,741	4,418,844	0.115%
MeiraGTx Holdings			5,759	89,265	0.002%
Melrose Industries			1,986,868	4,276,781	0.111%
Meridian Bancorp			28,119	575,315	0.015%
Meritor			37,535	879,070	0.023%
Mesa Laboratories			1,269	344,115	0.009%
MetLife			200,343	11,990,529	0.312%
MGE Energy			6,039	449,543	0.012%
MGM Resorts International			52,591	2,243,006	0.058%
Microchip Technology			33,159	4,965,229	0.129%
Micron Technology	4.19	2/15/27	185,000	208,125	0.005%
Micron Technology	4.64	2/6/24	380,000	416,100	0.011%
Micron Technology	4.98	2/6/26	200,000	229,500	0.006%
Micron Technology	5.33	2/6/29	115,000	138,863	0.004%
Microsoft			385,776	104,506,718	2.716%
Middlesex Water			8,994	735,080	0.019%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	380,000	418,475	0.011%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	12,312	12,377	0.000%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	61,855	62,723	0.002%
Minerals Technologies			13,946	1,097,132	0.029%
Mitsubishi Corporation			96,000	2,622,360	0.068%
Mitsubishi Electric			375,500	5,451,223	0.142%
Mitsubishi HC Capital			282,700	1,515,977	0.039%
Mitsubishi UFJ Financial			505,900	2,724,908	0.071%
Mitsui Fudosan			211,300	4,886,032	0.127%
ModivCare			6,705	1,140,319	0.030%
Molina Healthcare			12,255	3,101,250	0.081%
Moncler			63,551	4,307,992	0.112%
MongoDB			11,448	4,138,681	0.108%
Monolithic Power Systems			293	109,421	0.003%
Monro			19,132	1,215,073	0.032%
Monte Rosa therapeutics			2,956	67,101	0.002%
Morgan Stanley	4.43	1/23/30	95,000	111,016	0.003%
Morgan Stanley	3.75	2/25/23	530,000	557,851	0.014%
Morgan Stanley	3.22	4/22/42	75,000	79,466	0.002%
Morgan Stanley	1.93	4/28/32	650,000	631,210	0.016%
Morgan Stanley	1.59	5/4/27	120,000	120,367	0.003%
Morgan Stanley	4	7/23/25	1,035,000	1,152,598	0.030%
Morgan Stanley			401,003	36,767,965	0.956%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	132,558	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	60,084	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	192,521	0.005%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	25,000	27,257	0.001%
Morphic Holding			889	51,020	0.001%
MSA Safety			5,208	862,341	0.022%
MSCG Trust 2018-SELF	0.97	10/15/37	235,000	235,146	0.006%
MSCI			2,029	1,081,619	0.028%
Mueller Water Products			61,051	880,355	0.023%
Munich Re			28,598	7,837,590	0.204%
Murata Manufacturing			54,600	4,159,148	0.108%
MVV 2020-1	4.21	10/20/37	99,806	105,686	0.003%
National Bank of Canada			83,872	6,276,868	0.163%
National Cinemedia			70,920	359,564	0.009%
National Grid			318,579	4,052,220	0.105%
National Instruments			30,038	1,270,007	0.033%
NAVER			10,489	3,892,140	0.101%
Navient Private Education Loan Trust 2017	2.88	12/16/58	50,540	51,270	0.001%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	283,508	288,971	0.008%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	117,872	119,054	0.003%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	140,191	140,774	0.004%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	85,646	86,216	0.002%
NBN	2.63	5/5/31	210,000	215,116	0.006%
nCino			14,190	850,265	0.022%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	125,094	124,773	0.003%
Nestle			158,676	19,778,500	0.514%

Netflix	4.63	5/15/29	290,000	429,264	0.011%
Netflix			27,206	14,370,481	0.373%
Neuberger Berman CLO XVI-S	1.24	4/15/34	305,000	304,262	0.008%
Neuberger Berman Loan Advisers CLO 29	1.32	10/19/31	250,000	250,096	0.007%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	570,000	569,835	0.015%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	290,000	290,588	0.008%
Neuberger Berman Loan Advisers Clo 43	1.28	6/18/35	250,000	250,000	0.006%
Nevro			5,729	949,811	0.025%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	254,033	257,000	0.007%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	143,507	144,981	0.004%
Next			32,992	3,590,644	0.093%
NextEra Energy			111,537	8,173,431	0.212%
Nextera Energy Partners			11,992	915,709	0.024%
NexTier Oilfield Solutions			119,301	567,873	0.015%
Nike			30,287	4,679,039	0.122%
Nippon Telegraph & Telephone			394,900	10,324,735	0.268%
NiSource	1.7	2/15/31	150,000	141,565	0.004%
NiSource	3.6	5/1/30	155,000	171,589	0.004%
Nomad Foods			33,535	948,034	0.025%
Norfolk Southern			41,475	11,007,880	0.286%
Northern Star Resources			119,059	874,384	0.023%
NorthWestern			10,200	614,244	0.016%
Novanta			16,017	2,158,451	0.056%
Novartis			103,157	9,410,661	0.245%
NRG Energy	4.45	6/15/29	115,000	126,788	0.003%
NTT Data			340,900	5,321,725	0.138%
NTT Finance	1.59	4/3/28	295,000	293,255	0.008%
NTT Finance	2.07	4/3/31	200,000	202,399	0.005%
Nurix therapeutics			4,079	108,216	0.003%
NuVasive			9,443	640,047	0.017%
NVIDIA			15,880	12,705,588	0.330%
NXP BV / NXP Funding	5.35	3/1/26	105,000	121,986	0.003%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	20,000	21,101	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	40,000	42,850	0.001%
NXP Semiconductors			76,360	15,708,779	0.408%
Oak Street Health			2,403	140,744	0.004%
OBX 2019-EXP2 Trust	4	6/25/59	93,045	96,528	0.003%
OBX 2019-EXP3 Trust	3.5	10/25/59	81,098	82,639	0.002%
OBX 2020-EXP1 Trust	3.5	2/25/60	222,066	228,372	0.006%
OBX 2020-EXP1 Trust	0.84	2/25/60	51,807	51,849	0.001%
OBX 2020-EXP2 Trust	3	5/25/60	260,227	265,345	0.007%
OBX 2020-EXP3 Trust	3	1/25/60	223,958	226,955	0.006%
OBX 2021-NQM1 Trust	1.33	2/25/66	333,363	332,534	0.009%
Occidental Petroleum	2.9	8/15/24	650,000	664,625	0.017%
OCP CLO 2014-7	1.84	7/20/29	250,000	250,024	0.006%
OCP CLO 2020-19	1.94	7/20/31	250,000	250,118	0.007%
OHA Credit Funding 3	1.32	7/2/35	395,000	395,000	0.010%
Olink Holding, ADR			9,541	328,401	0.009%
Ollies Bargain Outlet Holdings			23,025	1,937,093	0.050%
Omron			29,000	2,296,130	0.060%
ONE Gas			19,939	1,477,879	0.038%
Option Care Health			20,526	448,904	0.012%
Oracle	2.3	3/25/28	160,000	164,054	0.004%
Orchard therapeutics, ADR			14,507	63,686	0.002%
Origin Bancorp			21,370	907,370	0.024%
Otsuka Holdings			82,200	3,413,109	0.089%
Outset Medical			4,158	207,817	0.005%
OZLM VII	1.2	7/17/29	238,635	238,650	0.006%
Pacific Gas & Electric	2.5	2/1/31	265,000	247,220	0.006%
Pacific Gas & Electric	4.55	7/1/30	635,000	678,185	0.018%
Pacific Gas & Electric	2.1	8/1/27	185,000	179,620	0.005%
Pacific Gas & Electric	3.3	8/1/40	225,000	203,889	0.005%
Pacific Premier Bancorp			26,431	1,117,767	0.029%
Packaging Corporation of America			70,342	9,525,714	0.248%
Palmer Square CLO	1.26	7/15/34	310,000	309,903	0.008%
Palmer Square CLO 2020-2	1.88	7/15/31	260,000	260,084	0.007%
Panasonic			252,500	2,907,417	0.076%
Papa John's International			22,087	2,306,766	0.060%
Parsons			10,246	403,283	0.010%
PAR Technology			21,153	1,479,441	0.038%
Paycom Software			4,972	1,807,173	0.047%
PayPal Holdings			76,503	22,299,094	0.580%

Pennant			11,861	485,115	0.013%
PennyMac Financial Services			24,251	1,496,772	0.039%
Penumbra			2,774	760,242	0.020%
PerkinElmer	3.3	9/15/29	99,000	107,066	0.003%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	440,061	0.011%
Persimmon			88,328	3,618,236	0.094%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13	5/15/27	375,000	407,156	0.011%
Petco Health & Wellness			15,799	354,056	0.009%
PGT Innovations			28,323	657,943	0.017%
PICC Property & Casualty			2,800,000	2,449,234	0.064%
Pinduoduo, ADR			2,258	286,811	0.007%
Ping An Insurance			215,000	2,101,711	0.055%
Pinnacle Financial Partners			26,393	2,330,238	0.061%
Pinterest			96,137	7,590,016	0.197%
PNC Financial Services Group			9,102	1,736,298	0.045%
Pola Orbis Holdings			32,500	856,957	0.022%
Popular			11,410	856,321	0.022%
Poshmark			3,421	163,319	0.004%
Post Holdings			13,343	1,447,315	0.038%
Post Holdings Partnering			17,985	186,864	0.005%
PPG Industries			46,546	7,902,114	0.205%
PRA Group			22,011	846,763	0.022%
Privia Health			6,698	297,190	0.008%
Professional Holding			11,709	210,996	0.005%
PROG Holdings			24,508	1,179,570	0.031%
Prologis	1.25	10/15/30	85,000	79,764	0.002%
Prologis, REIT			151,033	18,052,974	0.469%
Prosperity Bancshares			6,232	447,458	0.012%
Prothena			20,711	1,064,753	0.028%
Prysmian			105,972	3,802,918	0.099%
PS Business Parks, REIT			10,926	1,617,922	0.042%
PTC Therapeutics			2,900	122,583	0.003%
Public Service Enterprise			41,043	2,451,909	0.064%
Pulmonx			1,758	77,563	0.002%
QNB Finance	2.75	2/12/27	500,000	524,471	0.014%
Quaker Chemical			4,994	1,184,527	0.031%
Qualcomm			51,003	7,289,859	0.189%
Quanterix			3,732	218,919	0.006%
Quidel			11,891	1,523,475	0.040%
Radius Health			51,854	945,817	0.025%
Ranpak Holdings			10,472	262,114	0.007%
RAPT therapeutics			11,125	353,664	0.009%
RealReal			29,600	584,896	0.015%
Reata Pharmaceuticals			5,021	710,622	0.018%
Recruit Holdings			89,800	4,403,684	0.114%
Red Robin Gourmet Burgers			17,325	573,631	0.015%
REESE PARK CLO	1.5	10/15/32	265,000	265,169	0.007%
Regency Centers	3.6	2/1/27	660,000	728,130	0.019%
Regency Centers	3.7	6/15/30	70,000	77,630	0.002%
REI - SECURITY LENDING COLLATERAL			506,407	5,064,065	0.132%
Reliance Industries	3.67	11/30/27	600,000	656,634	0.017%
Renesas Electronics			164,700	1,777,502	0.046%
Rentokil Initial			170,600	1,168,471	0.030%
Repare therapeutics			8,000	249,440	0.006%
Repay Holdings			17,661	424,570	0.011%
Replimune			5,157	198,132	0.005%
Republic Services			476	52,365	0.001%
Rexford Industrial Realty, REIT			24,597	1,400,799	0.036%
Reynolds American	4.45	6/12/25	175,000	193,751	0.005%
RH			1,617	1,097,943	0.029%
Rio Tinto			19,906	1,887,199	0.049%
ROBLOX			4,371	393,303	0.010%
Roche Holding			31,522	11,878,692	0.309%
Roku			3,915	1,797,964	0.047%
Roper Technologies			8,071	3,794,984	0.099%
Ross Stores	1.88	4/15/31	205,000	198,415	0.005%
Ross Stores			59,262	7,348,488	0.191%
Royal Dutch Shell, ADR			60,592	2,352,787	0.061%
Rush Enterprises			16,872	729,545	0.019%
Sabine Pass Liquefaction	5	3/15/27	545,000	629,475	0.016%
Sabine Pass Liquefaction	4.5	5/15/30	40,000	46,050	0.001%
Sabine Pass Liquefaction	5.88	6/30/26	15,000	17,738	0.000%

Safran			20,639	2,864,341	0.074%
Saia			4,600	963,654	0.025%
Salesforce.com			77,309	18,884,269	0.491%
Sampo			117,883	5,420,797	0.141%
Samsonite International			618,300	1,264,319	0.033%
Samsung Electronics			138,347	9,903,730	0.257%
Sanderson Farms			6,624	1,245,113	0.032%
Sandy Spring Bancorp			17,558	774,835	0.020%
Sanofi			88,351	9,282,386	0.241%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	325,000	334,809	0.009%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	305,000	304,440	0.008%
Santander UK Group Holdings	1.53	8/21/26	545,000	546,107	0.014%
SAP			36,126	5,074,249	0.132%
Saudi Arabian Oil	3.5	4/16/29	550,000	596,717	0.016%
SBA Tower Trust	3.87	10/8/24	265,000	277,052	0.007%
SBA Tower Trust	1.63	11/15/26	145,000	144,965	0.004%
SBA Tower Trust	2.84	1/15/25	340,000	358,442	0.009%
SBA Tower Trust	2.33	1/15/28	40,000	41,443	0.001%
SBA Tower Trust	3.45	3/15/23	75,000	78,424	0.002%
Scentre			790,016	1,616,627	0.042%
Schneider Electric			15,147	2,387,842	0.062%
Scholar Rock Holding			18,068	522,165	0.014%
Sea, ADR			58,589	16,088,539	0.418%
Seacoast Banking			31,566	1,077,979	0.028%
Seagen			4,723	745,667	0.019%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	13,068	13,080	0.000%
Seer			9,845	322,719	0.008%
Selective Insurance			25,445	2,064,862	0.054%
Selectquote			18,791	361,915	0.009%
Sempra Energy	3.4	2/1/28	430,000	472,641	0.012%
Sempra Energy			118,577	15,709,081	0.408%
Semtech			6,905	475,064	0.012%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	154,722	157,835	0.004%
Sequoia Mortgage Trust 2017-5	3.84	8/25/47	117,796	121,889	0.003%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	71,700	72,790	0.002%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	19,948	20,115	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	55,423	56,123	0.001%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	42,320	42,742	0.001%
ServiceNow			32,228	17,710,897	0.460%
Seven & i Holdings			119,300	5,714,570	0.149%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	70,384	70,693	0.002%
Sherwin-Williams			18,103	4,932,162	0.128%
Shinhan Bank	4	4/23/29	375,000	419,843	0.011%
Shoals Technologies			24,140	856,970	0.022%
Shopify			3,360	4,908,893	0.128%
Siemens			109,338	17,360,555	0.451%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	251,006	0.007%
Siemens Financieringsmaatschappij	2.15	3/11/31	320,000	322,061	0.008%
Siemens Healthineers			76,450	4,687,397	0.122%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	114,855	118,597	0.003%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	167,852	168,009	0.004%
Signature Bank			9,751	2,395,333	0.062%
Simon Property	3.3	1/15/26	400,000	433,327	0.011%
Simon Property	2.65	7/15/30	185,000	191,489	0.005%
SiteOne Landscape Supply			14,768	2,499,632	0.065%
SJW			13,202	835,687	0.022%
Skechers USA			21,000	1,046,430	0.027%
Skyline Champion			23,468	1,250,844	0.033%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	210,000	222,866	0.006%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	245,000	260,423	0.007%
Smb Private Education Loan Trust 2015	2.98	7/15/27	31,382	31,734	0.001%
Smb Private Education Loan Trust 2015	2.02	8/16/32	240,000	244,956	0.006%
Smb Private Education Loan Trust 2016	2.43	2/17/32	351,162	359,787	0.009%
Smb Private Education Loan Trust 2016	2.7	5/15/31	39,704	40,703	0.001%
Smb Private Education Loan Trust 2016	2.34	9/15/34	178,879	182,834	0.005%
Smb Private Education Loan Trust 2018	3.63	11/15/35	198,020	208,507	0.005%
Smb Private Education Loan Trust 2018	3.6	1/15/37	164,454	174,088	0.005%
Smb Private Education Loan Trust 2018	0.82	1/15/37	73,091	73,304	0.002%
Smb Private Education Loan Trust 2021	2.31	1/15/53	240,000	243,277	0.006%
Smb Private Education Loan Trust 2021	1.07	1/15/53	330,277	325,307	0.008%
SMC			2,700	1,597,306	0.042%
Snap Inc.			235,872	16,072,318	0.418%

Snowflake Computing			1,540	372,372	0.010%
SOFTBANK GROUP CORP			36,300	2,531,628	0.066%
Sony			50,000	4,848,363	0.126%
South32			918,716	2,014,731	0.052%
Southern	3.25	7/1/26	260,000	281,767	0.007%
Southern			19,032	955,276	0.025%
Southern Company			105,745	6,398,630	0.166%
South State			13,262	1,084,301	0.028%
Southwest Airlines			65,670	3,486,420	0.091%
Southwest Gas Holdings			23,758	1,572,542	0.041%
S&P Global			16,829	6,907,463	0.180%
Splunk			13,856	2,003,300	0.052%
Spotify Technology			11,936	3,289,442	0.085%
SPX			19,359	1,182,448	0.031%
Square			3,828	933,266	0.024%
SS&C Technologies Holdings			28,266	2,036,848	0.053%
STACR Trust 2018-DNA3	0.84	9/25/48	213	213	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	173,138	173,138	0.004%
Standard Chartered	4.64	4/1/31	245,000	286,549	0.007%
Standard Chartered			191,463	1,221,879	0.032%
Stanley Electric			80,100	2,314,189	0.060%
Starbucks			81,839	9,150,419	0.238%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	76,897	77,918	0.002%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	93,214	93,723	0.002%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	159,192	160,296	0.004%
State Auto Financial			7,737	132,457	0.003%
Stepstone			29,553	1,016,623	0.026%
Sterling Bancorp Inc/MI			34,240	155,792	0.004%
Steven Madden			6,700	293,192	0.008%
StoneCo			7,872	527,896	0.014%
Stoneridge			18,485	545,308	0.014%
Stora Enso			189,409	3,458,780	0.090%
Storebrand			432,179	3,916,706	0.102%
Stroeer SE & Co KGaA			25,552	2,046,944	0.053%
Stryker			60,449	15,700,419	0.408%
Sumitomo Corporation			208,400	2,794,319	0.073%
Sumitomo Mitsui Trust Holdings			60,558	1,931,813	0.050%
Sumitomo Rubber Industries			88,200	1,219,365	0.032%
Sun Country Airlines Holdings			6,687	247,486	0.006%
Sun Life Financial			117,548	6,061,365	0.158%
Suzuki Motor			62,500	2,648,725	0.069%
Svenska Handelsbanken			336,945	3,803,418	0.099%
Symphony CLO XVII	1.06	4/15/28	414,901	414,905	0.011%
Symphony CLO XXIII	1.5	1/15/34	580,000	581,508	0.015%
Symphony CLO XXVI	1.19	4/20/33	250,000	249,750	0.006%
Synchrony Financial	4.38	3/19/24	65,000	70,777	0.002%
Synchrony Financial	4.25	8/15/24	45,000	49,217	0.001%
Synopsys			24,736	6,821,941	0.177%
Taiwan Semiconductor Manufacturing			663,759	14,296,063	0.372%
Taiwan Semiconductor Manufacturing, ADR			1,263	151,762	0.004%
Takeda Pharmaceutical, ADR			85,512	1,439,167	0.037%
TechnoPro Holdings			111,600	2,638,873	0.069%
TE Connectivity			11,042	1,492,989	0.039%
Telecom Italia			2,999,986	1,591,335	0.041%
Teledyne Technologies			5,743	2,405,341	0.063%
Teleflex			7,045	2,830,611	0.074%
Teleperformance			8,105	3,291,357	0.086%
Tencent Holdings			232,600	17,513,038	0.455%
Tengizchevroil Finance Co International	4	8/15/26	525,000	571,197	0.015%
Tetra Tech			4,393	536,122	0.014%
Texas Instruments			36,369	6,993,759	0.182%
TG Therapeutics			1,811	70,249	0.002%
Therapeutics MD			188,145	223,893	0.006%
Thermo Fisher Scientific			42,844	21,613,513	0.562%
Thermon Group Holdings			12,860	219,134	0.006%
The Travelers Companies			26,277	3,933,930	0.102%
THG			83,028	701,250	0.018%
THK			56,100	1,674,173	0.044%
thredUP			13,367	388,712	0.010%
TJX			121,453	8,188,361	0.213%
T-Mobile US			96,336	13,952,343	0.363%
T-Mobile USA	2.05	2/15/28	120,000	121,615	0.003%

T-Mobile USA	3.5	4/15/25	255,000	275,562	0.007%
T-Mobile USA	3.75	4/15/27	750,000	828,031	0.022%
Tokio Marine Holdings			93,600	4,311,242	0.112%
Tokyo Electron			9,800	4,237,367	0.110%
Toro			9,871	1,084,625	0.028%
Tosoh			27,000	465,556	0.012%
TotalEnergies			131,977	5,978,795	0.155%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	154,159	0.004%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	2,050	2,049	0.000%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	8,299	8,312	0.000%
Towd Point Mortgage Trust 2016-1	3	2/25/55	30,312	30,556	0.001%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	50,492	50,935	0.001%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	33,201	33,450	0.001%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	25,274	25,661	0.001%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	26,204	26,569	0.001%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	40,179	40,181	0.001%
Toyota Motor			102,700	8,977,428	0.233%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	101,621	0.003%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	157,918	0.004%
TransUnion			11,720	1,286,973	0.033%
Transurban Finance Co Pty	4.13	2/2/26	55,000	61,200	0.002%
Transurban Finance Co Pty	2.45	3/16/31	535,000	536,088	0.014%
Transurban Finance Co Pty	3.38	3/22/27	255,000	275,785	0.007%
TreeHouse Foods			28,256	1,257,957	0.033%
Trinity Acquisition	4.4	3/15/26	195,000	219,894	0.006%
Tri Pointe Homes			3,117	66,797	0.002%
TRP Inflation Protected Bond - I			488	6,537	0.000%
TRP Inst Emerging Markets Bd - Inst			4,928,391	41,299,920	1.073%
TRP Inst Emerging Markets Eq - Inst			4,511,886	231,098,809	6.006%
TRP Inst Floating Rate - Inst			3,447,388	33,680,984	0.875%
TRP Institutional High Yield - Inst			5,026,864	44,739,086	1.163%
TRP International Bond (USD Hgd) - I			8,721,275	88,346,513	2.296%
TRP Limited Duration Infl Foc Bd - I			6,175,822	33,472,954	0.870%
TRP Real Assets - I			5,792,565	83,702,560	2.175%
TRP Treasury Reserve	0.03		130,517,902	130,517,902	3.392%
TRP US Treasury Long-Term Idx - I			5,687,138	65,174,598	1.694%
Turning Point therapeutics			6,264	488,717	0.013%
Twilio			4,520	1,781,603	0.046%
Ultragenyx Pharmaceutical			15,490	1,476,972	0.038%
Umicore			54,896	3,358,434	0.087%
Unilever			209,487	12,241,078	0.318%
Union Pacific			12,220	2,687,545	0.070%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	48,055	48,034	0.001%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	76,455	76,056	0.002%
Unitedhealth	2	5/15/30	1,355,000	1,363,890	0.035%
UnitedHealth Group			58,651	23,486,206	0.610%
United Overseas Bank			211,500	4,072,940	0.106%
United Rentals			8,034	2,562,926	0.067%
UPS			46,872	9,747,970	0.253%
Upwork			48,716	2,839,656	0.074%
U.S. Physical Therapy			8,140	943,182	0.025%
U.S. Treasury Bonds	1.88	2/15/41	4,365,000	4,273,608	0.111%
U.S. Treasury Bonds	1.88	2/15/51	3,985,000	3,801,316	0.099%
U.S. Treasury Bonds	2.25	5/15/41	2,120,000	2,206,125	0.057%
U.S. Treasury Bonds	2.38	5/15/51	2,100,000	2,242,078	0.058%
U.S. Treasury Notes	0.13	1/15/24	4,000,000	3,976,250	0.103%
U.S. Treasury Notes	0.13	2/15/24	10,265,000	10,199,240	0.265%
U.S. Treasury Notes	0.25	3/15/24	1,220,000	1,215,234	0.032%
U.S. Treasury Notes	0.75	3/31/26	3,325,000	3,309,934	0.086%
U.S. Treasury Notes	0.75	4/30/26	8,085,000	8,043,312	0.209%
U.S. Treasury Notes	0.13	5/15/23	5,255,000	5,244,326	0.136%
U.S. Treasury Notes	0.25	5/15/24	8,025,000	7,982,367	0.207%
U.S. Treasury Notes	0.75	5/31/26	9,545,000	9,489,818	0.247%
U.S. Treasury Notes	0.25	6/15/24	5,015,000	4,984,440	0.130%
U.S. Treasury Notes	0.13	6/30/23	6,050,000	6,034,875	0.157%
Utz Brands			43,100	939,149	0.024%
Vail Resorts			4,047	1,280,956	0.033%
Valero Energy	2.15	9/15/27	90,000	91,305	0.002%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	548,661	0.014%
Veeva Systems			7,371	2,292,012	0.060%
Vereit Operating Partnership	4.63	11/1/25	320,000	361,829	0.009%
Vereit Operating Partnership	3.4	1/15/28	180,000	195,607	0.005%

Vereit Operating Partnership	2.85	12/15/32	240,000	249,967	0.006%
Vereit Operating Partnership	4.6	2/6/24	385,000	419,174	0.011%
Vereit Operating Partnership	4.88	6/1/26	250,000	287,874	0.007%
Vereit Operating Partnership	2.2	6/15/28	50,000	50,649	0.001%
Vereit Operating Partnership	3.95	8/15/27	230,000	258,004	0.007%
Verizon Communications	2.99	10/30/56	1,250,000	1,176,149	0.031%
Verizon Communications	4.75	11/1/41	55,000	68,854	0.002%
Verizon Communications	2.65	11/20/40	220,000	210,148	0.005%
Verizon Communications	1.75	1/20/31	555,000	530,644	0.014%
Verizon Communications	2.55	3/21/31	250,000	254,839	0.007%
Verizon Communications	2.1	3/22/28	165,000	167,840	0.004%
Verizon Communications	4.52	9/15/48	150,000	184,223	0.005%
Verizon Communications	4.33	9/21/28	205,000	237,924	0.006%
Vertex Pharmaceuticals			1,385	279,258	0.007%
Verus Securitization Trust 2019-3	3.04	7/25/59	118,070	119,378	0.003%
Verus Securitization Trust 2019-4	2.64	11/25/59	107,102	108,893	0.003%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	248,149	252,496	0.007%
Verus Securitization Trust 2020-1	2.72	1/25/60	299,187	302,632	0.008%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	104,459	0.003%
Vimeo			15,000	735,000	0.019%
Visa			148,739	34,778,153	0.904%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	99,870	100,807	0.003%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	145,000	151,275	0.004%
Vistra Operations	3.55	7/15/24	405,000	427,275	0.011%
Vodafone	4.13	5/30/25	230,000	256,610	0.007%
Vodafone	5.25	5/30/48	500,000	657,712	0.017%
Vodafone	4.88	6/19/49	270,000	339,967	0.009%
Vodafone, ADR			223,765	3,833,094	0.100%
Volkswagen Bank GmbH	2.5	7/31/26	100,000	131,763	0.003%
Volkswagen Group of America Finance	1.63	11/24/27	245,000	241,929	0.006%
Volkswagen Group of America Finance	2.85	9/26/24	250,000	263,991	0.007%
Volkswagen Group of America Finance	3.2	9/26/26	785,000	847,968	0.022%
Vulcan Materials			4,462	776,700	0.020%
Wal-Mart			35,207	4,964,891	0.129%
Walt Disney			78,597	13,814,995	0.359%
Wayfair			543	171,431	0.004%
Webster Financial			18,417	982,363	0.026%
Wec Energy			9,773	869,308	0.023%
Welcia Holdings			44,600	1,458,358	0.038%
Wellfleet CLO 2017-2A	1.25	10/20/29	285,000	284,716	0.007%
Wells Fargo	2.88	10/30/30	500,000	529,288	0.014%
Wells Fargo	2.57	2/11/31	1,840,000	1,899,283	0.049%
Wells Fargo	2.19	4/30/26	150,000	155,695	0.004%
Wells Fargo	2.39	6/2/28	670,000	692,862	0.018%
Wells Fargo	4.3	7/22/27	175,000	199,178	0.005%
Wells Fargo			545,032	24,684,499	0.642%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.35	6/15/48	460,000	492,897	0.013%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	40,000	42,689	0.001%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	393,568	0.010%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	674,302	0.018%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	365,000	371,107	0.010%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	195,757	205,993	0.005%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	51,667	52,111	0.001%
Welltower, REIT			104,954	8,721,677	0.227%
Western Alliance Bancorp			27,222	2,527,563	0.066%
West Fraser Timber			8,894	638,494	0.017%
Westlake Chemical	1.63	7/17/29	100,000	123,918	0.003%
Westrock			345,214	18,372,289	0.477%
Weyerhaeuser, REIT			14,806	509,623	0.013%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	248,723	0.006%
Williams	3.9	1/15/25	490,000	535,052	0.014%
Williams	4.55	6/24/24	335,000	368,168	0.010%
Williams	4	9/15/25	495,000	548,213	0.014%
Williams	5.1	9/15/45	230,000	284,941	0.007%
Wilmar International			1,057,700	3,546,209	0.092%
Woodside Finance	3.7	3/15/28	515,000	552,981	0.014%
Woodside Finance	3.65	3/5/25	240,000	255,930	0.007%
Woodside Finance	3.7	9/15/26	195,000	210,390	0.005%
Workday			7,648	1,825,884	0.047%
Workiva			8,100	901,773	0.023%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	251,045	0.007%
Worley			325,262	2,910,368	0.076%

WPP				326,746	4,416,909	0.115%
WPP Finance 2010	3.75	9/19/24		530,000	577,097	0.015%
Xencor				16,750	577,708	0.015%
Xometry				2,458	214,805	0.006%
Xometry				13,856	1,150,332	0.030%
XP				19,186	835,550	0.022%
Yum! Brands				120,431	13,853,178	0.360%
Zalando				44,588	5,392,469	0.140%
Zendesk				3,848	555,420	0.014%
Zentis Pharmaceuticals				5,552	295,366	0.008%
Z Holdings				439,000	2,196,959	0.057%
Zimmer Biomet Holdings				5,571	895,928	0.023%
Zoetis				23,701	4,416,918	0.115%
Zoom Video Communications				19,085	7,386,468	0.192%
Zurich Insurance Group				10,307	4,139,966	0.108%
Zynga				124,538	1,323,839	0.034%
Miscellaneous Securities ‡					22,820,145	
Total Investments in Securities					3,811,515,087	

‡ 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	380,098	AUD	(490,000)	07/23/2021	12,579	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	132,394	AUD	(175,000)	07/23/2021	1,137	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	269,330	EUR	(225,000)	08/20/2021	2,260	0.000%
JP MORGAN CHASE BANK	USD	471,435	CAD	(585,000)	07/23/2021	(485)	0.000%
JP MORGAN CHASE BANK	GBP	740,000	USD	(1,042,638)	08/20/2021	(18,871)	0.000%
JP MORGAN CHASE BANK	USD	871,481	GBP	(615,000)	08/20/2021	20,648	0.001%
JP MORGAN CHASE BANK	USD	159,509	GBP	(115,000)	08/20/2021	411	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	440,000	USD	(363,824)	07/23/2021	(8,875)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	272,696	CAD	(335,000)	07/23/2021	2,451	0.000%
CITIBANK N A	AUD	840,000	USD	(653,320)	07/23/2021	(23,287)	-0.001%
CITIBANK N A	AUD	835,000	USD	(652,116)	07/23/2021	(25,833)	-0.001%
CITIBANK N A	USD	468,155	AUD	(605,000)	07/23/2021	14,381	0.000%
CITIBANK N A	USD	184,359	AUD	(245,000)	07/23/2021	599	0.000%
CITIBANK N A	EUR	165,230	USD	(200,957)	08/20/2021	(4,833)	0.000%
CITIBANK N A	EUR	330,000	USD	(400,968)	08/20/2021	(9,267)	0.000%
CITIBANK N A	USD	272,684	GBP	(195,000)	08/20/2021	2,908	0.000%
CITIBANK N A	USD	396,362	GBP	(285,000)	08/20/2021	2,073	0.000%
Credit Suisse First Boston Inc (PAS)	USD	121,448	AUD	(160,000)	07/23/2021	1,442	0.000%
Credit Suisse First Boston Inc (PAS)	USD	133,767	NOK	(1,140,000)	07/23/2021	1,350	0.000%
DEUTSCHE BANK	USD	120,019	NOK	(1,020,000)	07/23/2021	1,540	0.000%
HSBC SECURITIES INC	CAD	552,500	USD	(441,009)	07/23/2021	4,694	0.000%
HSBC SECURITIES INC	USD	864,675	CAD	(1,045,000)	07/23/2021	21,671	0.001%
HSBC SECURITIES INC	USD	397,396	CAD	(490,000)	07/23/2021	2,112	0.000%
HSBC SECURITIES INC	USD	157,613	CAD	(195,000)	07/23/2021	306	0.000%
MORGAN STANLEY & COMPANY LLC	CAD	1,657,500	USD	(1,322,414)	07/23/2021	14,695	0.000%
MORGAN STANLEY & COMPANY LLC	EUR	165,230	USD	(200,909)	08/20/2021	(4,785)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	387,920	EUR	(325,000)	08/20/2021	2,153	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	162,764	USD	(197,959)	08/20/2021	(4,763)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	470,000	USD	(662,571)	08/20/2021	(12,340)	0.000%
UBS SECURITIES LLC	NOK	5,440,000	USD	(656,278)	07/23/2021	(24,393)	-0.001%
UBS SECURITIES LLC	NOK	5,415,000	USD	(657,018)	07/23/2021	(28,036)	-0.001%
UBS SECURITIES LLC	USD	386,495	NOK	(3,190,000)	07/23/2021	15,960	0.000%
UBS SECURITIES LLC	USD	469,912	NOK	(3,930,000)	07/23/2021	13,421	0.000%
UBS SECURITIES LLC	USD	181,919	NOK	(1,575,000)	07/23/2021	(1,026)	0.000%
UBS SECURITIES LLC	USD	878,695	EUR	(720,000)	08/20/2021	24,074	0.001%
UBS SECURITIES LLC	USD	160,949	EUR	(135,000)	08/20/2021	708	0.000%

Total Forward Currency Exchange Contracts (3,220)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 08/20/2021 C 4275	4,275.00	8/20/2021	(547)	(4,824,540)	(0.125%)

Total Options (4,824,540)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPKO CDS 06/20/2024	47,500	1,198	0.000%
CHILE CDS 06/20/2026	1,213,000	24,604	0.001%
CHILE CDS 06/20/2026	497,000	10,081	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2026	1,300,000	16,102	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	257,000	780	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	132,000	401	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	911,000	2,766	0.000%
CDX HY CDSI S36 5Y PRC 06/20/2026	3,135,000	320,999	0.008%

INDONESIA CDS 06/20/2026	649,000	8,039	0.000%
MEXICO CDS 06/20/2026	3,955,000	12,007	0.000%
CDX IG CDSI S36 5Y 06/20/2026	6,569,000	167,385	0.004%

Total Swap Contracts **564,362**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(5)	9/30/2021	(617,148)	(672)	(0.016%)
MSCI EAFE FUT 09/21	(136)	9/17/2021	(15,667,880)	406,452	(0.407%)
S&P500 EMINI FUT 9/21	396	9/17/2021	84,914,280	1,057,945	2.207%
TYU1 UST 10YR FUT SEP 21	(12)	9/21/2021	(1,590,000)	(9,204)	(0.041%)
USU1 US LONG BOND FUT SEP 21	86	9/21/2021	13,824,500	207,317	0.359%
UXYU1 UST 10YR ULTRA FUT SEP 21	(16)	9/21/2021	(2,355,250)	(31,909)	(0.061%)
WNU1 ULTRA US BOND FUT SEP 21	94	9/21/2021	18,112,625	775,504	0.471%

Total Futures Contracts **2,405,432**

NET ASSETS 3,847,623,745

NET ASSET VALUE PER SHARE

Spectrum Moderate Growth Allocation Fund Shares 45.16
(\$3,235,786,747 / 71,651,416 Shares Outstanding)

Spectrum Moderate Growth Allocation Fund - I Class Shares 45.31
(\$611,836,998 / 13,502,648 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 Bardados Dollar | GIP Gibraltar Pound | MTL Maltese Lira | SLL Sierra Leonean Leone |
| BDT Bandladesh Taka | GTQ Guatemalan Quetzal | MUR Mauritius Rupee | SOS Somali Shilling |
| BGN Bulgarian Lev | GYD Guyanan Dollar | MWK Malawi Kwacha | SVC El Salvador Colon |
| BHD Bahraini Dinar | HKD Hong Kong Dollar | MXN Mexican Peso | SZL Swazi Lilangeni |

BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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