

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1stdibs.com			6,642	78,243	0.002%
280 Park Avenue 2017-280P Mortgage Trust	0.96	9/15/34	167,534	167,532	0.004%
ABB			172,267	5,762,645	0.150%
Abbott Laboratories			24,768	2,925,844	0.076%
AbbVie	4.88	11/14/48	412,000	528,386	0.014%
AbbVie	2.95	11/21/26	535,000	573,388	0.015%
AbbVie	3.2	11/21/29	1,030,000	1,110,227	0.029%
AbbVie	4.05	11/21/39	355,000	405,788	0.011%
AbbVie			40,464	4,364,852	0.114%
Abcam, ADR			14,306	289,983	0.008%
ACADIA Pharmaceuticals			7,026	116,702	0.003%
Accelaron Pharma			6,410	1,103,161	0.029%
Accolade			8,205	346,005	0.009%
Adani Electricity Mumbai	3.95	2/12/30	550,000	550,610	0.014%
Adaptive Biotechnologies			7,358	250,098	0.007%
ADT			96,828	783,339	0.020%
Advanced Micro Devices			75,264	7,744,666	0.202%
Advantage Solutions			26,198	226,613	0.006%
Advantage Solutions			6,549	11,919	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	469,373	0.012%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	152,440	0.004%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	155,000	179,902	0.005%
AES			19,666	1,882,808	0.049%
AES			110,441	2,521,368	0.066%
Affirm Holdings			38,743	4,615,454	0.121%
Agilent Technologies			76,974	12,125,714	0.317%
Agios Pharmaceuticals			11,088	511,711	0.013%
Aia	3.9	4/6/28	490,000	545,159	0.014%
AIA Group			179,400	2,063,891	0.054%
Air Lease			13,700	538,958	0.014%
Air Liquide			25,580	4,096,897	0.107%
Aker BP	2.88	1/15/26	240,000	253,131	0.007%
Akzo Nobel			37,801	4,130,314	0.108%
Alcon			21,836	1,768,077	0.046%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	313,391	0.008%
Alexandria Real Estate Equities	4.7	7/1/30	50,000	59,350	0.002%
Alexandria Real Estate, REIT			17,725	3,386,716	0.088%
Alibaba Group Holding, ADR			31,476	4,660,022	0.122%
Alignment Healthcare			34,609	553,052	0.014%
Align Technology			1,990	1,324,206	0.035%
Allogene therapeutics			4,612	118,528	0.003%
Alphabet Class A			5,031	13,450,479	0.351%
Alphabet Class C			51,347	136,855,673	3.573%
Altimeter Growth			27,930	297,175	0.008%
Altus Group			5,600	273,235	0.007%
Amadeus IT			31,266	2,056,422	0.054%
Amazon.com			26,349	86,557,519	2.260%
Amcor			193,318	2,247,388	0.059%
Amedisys			6,876	1,025,212	0.027%
Ameren			4,241	343,521	0.009%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	1	0.000%
American Campus Communities Operating Partnership	3.63	11/15/27	215,000	234,153	0.006%
American Campus Communities Operating Partnership	2.85	2/1/30	390,000	399,332	0.010%
American Campus Communities Operating Partnership	3.3	7/15/26	95,000	101,429	0.003%
American Campus Communities, REIT			25,830	1,251,464	0.033%
American International Group			502,484	27,581,347	0.720%
American Tower	2.3	9/15/31	140,000	137,778	0.004%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	225,000	226,972	0.006%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	160,000	159,251	0.004%
Analog Devices			64,963	10,880,003	0.284%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	184,858	185,426	0.005%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	95,448	96,140	0.003%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	62,834	63,302	0.002%
Anheuser-Busch InBev Worldwide	4.44	10/6/48	100,000	117,324	0.003%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	710,000	849,246	0.022%

Anthem			31,713	11,822,606	0.309%
Antofagasta			191,187	3,474,397	0.091%
Apellis Pharmaceuticals			6,700	220,832	0.006%
Apollo Global Management			24,436	1,505,013	0.039%
Apple			270,956	38,340,274	1.001%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	331,650	337,464	0.009%
Applied Materials			108,503	13,967,591	0.365%
APT Pipelines	4.25	7/15/27	520,000	589,587	0.015%
Arcutis Biotherapeutics			2,929	69,974	0.002%
Ares LIX CLO	1.21	4/25/34	250,000	250,033	0.007%
Ares LVII CLO	1.45	10/25/31	300,000	300,032	0.008%
Argenx, ADR			6,693	2,021,286	0.053%
Arrow Electronics	4	4/1/25	230,000	247,976	0.006%
Arvinas			1,746	143,486	0.004%
Asahi Kasei			314,400	3,369,132	0.088%
Ascendis Pharma, ADR			10,983	1,750,580	0.046%
Ashtead			71,048	5,370,760	0.140%
ASML Holding			15,455	11,515,675	0.301%
ASML Holding			14,457	10,800,224	0.282%
ASOS			75,220	3,030,661	0.079%
Assurant			12,059	1,902,307	0.050%
Astellas Pharma			474,400	7,808,177	0.204%
AstraZeneca, ADR			367,968	22,100,158	0.577%
Astrazeneca Finance	1.75	5/28/28	200,000	201,198	0.005%
Astrazeneca Finance	2.25	5/28/31	65,000	66,066	0.002%
Atea Pharmaceuticals			3,120	109,387	0.003%
Atlantic Capital Bancshares			16,268	430,939	0.011%
Atlassian			10,183	3,985,830	0.104%
Atmos Energy			7,839	691,400	0.018%
Atricure			13,062	908,462	0.024%
AT&T	2.55	12/1/33	820,000	806,579	0.021%
AT&T	2.25	2/1/32	300,000	291,171	0.008%
AT&T	4.3	2/15/30	135,000	154,583	0.004%
AT&T	2.3	6/1/27	190,000	196,704	0.005%
AT&T	2.75	6/1/31	720,000	737,317	0.019%
Ausgrid Finance Pty	3.85	5/1/23	135,000	140,070	0.004%
Ausgrid Finance Pty	4.35	8/1/28	205,000	230,526	0.006%
Austin Fairmont Hotel Trust 2019-FAIR	1.33	9/15/32	120,000	119,626	0.003%
Austin Fairmont Hotel Trust 2019-FAIR	1.88	9/15/32	145,000	144,274	0.004%
Australia & New Zealand Banking			151,229	3,037,064	0.079%
Autoliv			27,048	2,321,470	0.061%
AutoZone			225	382,048	0.010%
Avanos Medical			21,880	682,656	0.018%
Avery Dennison			14,412	2,986,311	0.078%
Avidity Biosciences			11,631	286,472	0.007%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	330,000	342,895	0.009%
Aviva			503,953	2,670,888	0.070%
Avolon Holdings Funding	4.25	4/15/26	435,000	467,625	0.012%
Avolon Holdings Funding	4.38	5/1/26	130,000	140,400	0.004%
Avolon Holdings Funding	3.95	7/1/24	445,000	472,256	0.012%
AXA			304,743	8,445,419	0.221%
Axis Capital Holdings			27,355	1,259,424	0.033%
Axonics			4,229	275,266	0.007%
AZZ			27,496	1,462,787	0.038%
Baidu	2.88	7/6/22	260,000	264,082	0.007%
Baidu	3.63	7/6/27	450,000	491,170	0.013%
Ballyrock CLO 15	1.23	4/15/34	440,000	439,750	0.011%
Bally s			4,319	216,555	0.006%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	1.55	9/15/38	155,000	155,000	0.004%
Banco Santander	3.49	5/28/30	200,000	214,133	0.006%
Banco Santander	1.72	9/14/27	200,000	198,943	0.005%
Bank of America	3.25	10/21/27	475,000	512,392	0.013%
Bank of America	0.8	10/24/31	600,000	576,176	0.015%
Bank of America	3.42	12/20/28	25,000	27,063	0.001%
Bank of America	2.5	2/13/31	250,000	253,265	0.007%
Bank of America	3.95	4/21/25	635,000	692,059	0.018%
Bank of America	3.56	4/23/27	95,000	103,334	0.003%
Bank of America	2.59	4/29/31	265,000	269,806	0.007%
Bank of America	4.27	7/23/29	330,000	374,158	0.010%
Bank of America	1.9	7/23/31	1,525,000	1,466,525	0.038%
Bank of America			405,893	17,230,158	0.450%
BankUnited			44,134	1,845,684	0.048%

Barclays	3.93	5/7/25	235,000	251,511	0.007%
Barclays	2.85	5/7/26	300,000	315,009	0.008%
Barry Callebaut			1,115	2,528,890	0.066%
BASF			51,319	3,890,508	0.102%
BAT Capital	3.56	8/15/27	665,000	714,763	0.019%
BAT International Finance	1.67	3/25/26	85,000	84,620	0.002%
Bausch Health			23,035	641,525	0.017%
Bayer			89,825	4,875,297	0.127%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	71,289	71,981	0.002%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	476,954	482,059	0.013%
Bayview MSR Opportunity Master Fund Trust 2021-INV4	2.5	10/25/51	317,185	319,469	0.008%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	24,326	24,610	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	99,484	101,291	0.003%
BBCRE Trust 2015-GTP	4.7	8/10/33	340,000	357,422	0.009%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	135,000	132,290	0.003%
BBVA Bancomer SA/Texas	4.38	4/10/24	700,000	756,000	0.020%
Becton Dickinson And	1.96	2/11/31	255,000	248,355	0.006%
Becton Dickinson And	2.82	5/20/30	150,000	157,118	0.004%
Becton Dickinson And	3.79	5/20/50	175,000	194,336	0.005%
Becton Dickinson And	3.7	6/6/27	510,000	564,178	0.015%
Becton Dickinson And	4.67	6/6/47	170,000	211,462	0.006%
Becton, Dickinson & Company			30,187	7,420,568	0.194%
Beijing Enterprises Holdings			336,500	1,343,137	0.035%
BellRing Brands			13,881	426,841	0.011%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	130,000	143,288	0.004%
Benefit Street Partners CLO	1.31	7/20/34	380,000	380,110	0.010%
Benefit Street Partners CLO XI	1.63	4/15/29	250,000	250,050	0.007%
Benefit Street Partners CLO XX	1.31	7/15/34	250,000	250,000	0.007%
Bhp			166,029	4,182,991	0.109%
Bhp			55,742	1,488,750	0.039%
Big Sky Growth Partners			27,360	273,053	0.007%
Bill.Com Holdings			11,688	3,120,112	0.081%
BJ's Restaurants			25,061	1,046,547	0.027%
Blackstone Hedge Fund Solutions			63,178	85,771,070	2.239%
Blue Foundry Bancorp			11,159	153,883	0.004%
BlueMountain CLO 2015-2	1.06	7/18/27	150,079	150,079	0.004%
Blueprint Medicines			10,988	1,129,676	0.029%
Bluescape Opportunities Acquisition			35,704	366,680	0.010%
Bnp Paribas	1.32	1/13/27	595,000	585,199	0.015%
Bnp Paribas	3.05	1/13/31	375,000	391,673	0.010%
Bnp Paribas	2.16	9/15/29	200,000	198,313	0.005%
BNP Paribas			62,289	3,985,294	0.104%
Boardwalk Pipelines	4.95	12/15/24	175,000	193,458	0.005%
Boardwalk Pipelines	3.4	2/15/31	235,000	246,671	0.006%
Boardwalk Pipelines	5.95	6/1/26	250,000	291,678	0.008%
Boardwalk Pipelines	4.45	7/15/27	40,000	44,849	0.001%
Booking Holdings	4.63	4/13/30	100,000	118,853	0.003%
Booking Holdings			2,337	5,547,734	0.145%
Booz Allen Hamilton			13,598	1,079,001	0.028%
Boral Finance Pty	3	11/1/22	30,000	30,550	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	909,045	0.024%
Boston Beer			4,574	2,331,597	0.061%
Boston Properties	3.25	1/30/31	100,000	106,076	0.003%
Bridgepoint			303,443	2,060,650	0.054%
Bright Health			7,417	60,523	0.002%
Bright Health			43,110	334,189	0.009%
Bright Horizons Family Solutions			9,559	1,332,716	0.035%
Brinks Company			11,799	746,877	0.020%
Brixmor Operating Partnership	4.13	5/15/29	445,000	500,953	0.013%
Brixmor Operating Partnership	4.05	7/1/30	70,000	78,100	0.002%
Broadcom			33,089	16,045,849	0.419%
Bruker			28,618	2,235,066	0.058%
Bunzl			60,328	1,990,492	0.052%
Burlington Stores			10,186	2,888,444	0.075%
BWX Technologies			4,637	249,749	0.007%
BX Commercial Mortgage Trust 2019-IMC	1.08	4/15/34	305,000	305,000	0.008%
Cable One			1,186	2,150,372	0.056%
Cactus			13,400	505,448	0.013%
California Water Service Group			13,371	787,953	0.021%
Cal-Maine Foods			22,480	812,877	0.021%
Camden Property Trust, REIT			41,478	6,116,761	0.160%
Cameron LNG	3.3	1/15/35	95,000	100,847	0.003%

Cameron LNG	3.7	1/15/39	75,000	82,603	0.002%
Cameron LNG	2.9	7/15/31	90,000	95,313	0.002%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	145,000	150,632	0.004%
Capital One Financial	3.75	3/9/27	775,000	857,296	0.022%
Capital One Financial	2.36	7/29/32	575,000	563,011	0.015%
Capitol Federal Financial			35,086	403,138	0.011%
Capri Holdings			22,100	1,069,861	0.028%
Cardinal Health	4.5	11/15/44	50,000	56,560	0.001%
Cardinal Health	4.9	9/15/45	50,000	59,688	0.002%
Carlyle Global Market Strategies CLO 2015-3	1.13	7/28/28	277,234	277,234	0.007%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	500,000	514,406	0.013%
Carvana			35,363	10,663,359	0.278%
Catalent			21,007	2,795,401	0.073%
Caterpillar			15,684	3,010,857	0.079%
Cavco Industries			2,546	602,740	0.016%
Cboe Global Markets			16,390	2,030,065	0.053%
Celulosa Arauco Y Constitucion	4.2	1/29/30	550,000	593,313	0.015%
Centene			110,715	6,898,652	0.180%
Central Japan Railway			18,800	3,000,930	0.078%
Cerevel therapeutics Holdings			13,166	388,397	0.010%
Ceridian HCM Holding			18,579	2,092,367	0.055%
Certara			5,518	182,646	0.005%
Challenger Ltd/Australia			274,699	1,222,351	0.032%
Charles Schwab			317,791	23,147,896	0.604%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	68,064	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.25	1/15/29	160,000	159,618	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	190,000	180,570	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	545,000	597,960	0.016%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	75,000	84,451	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	310,000	346,769	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	495,000	497,367	0.013%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	15,000	18,940	0.000%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	85,000	100,038	0.003%
Chart Industries			4,523	864,391	0.023%
Cheniere Corpus Christi Holdings	3.7	11/15/29	225,000	243,563	0.006%
Cheniere Corpus Christi Holdings	5.13	6/30/27	70,000	80,850	0.002%
Chesapeake Utilities			11,226	1,347,681	0.035%
Chipotle Mexican Grill			3,612	6,564,882	0.171%
Chubb			68,531	11,888,758	0.310%
Chuy's Holdings			22,644	713,965	0.019%
CIFC Funding 2020-I	1.26	7/15/36	280,000	279,965	0.007%
CIFC Funding 2021-III	1.29	7/15/36	260,000	260,041	0.007%
Cigna	2.38	3/15/31	135,000	136,122	0.004%
Cigna			9,521	1,905,723	0.050%
CIM Trust 2019-INV3	3.5	8/25/49	57,236	58,153	0.002%
CIM Trust 2020-INV1	2.5	4/25/50	262,780	266,420	0.007%
CIM Trust 2021-INV1	2.5	7/1/51	310,636	313,766	0.008%
Cinemark Holdings			26,976	518,209	0.014%
Cintas			2,301	875,899	0.023%
Citigroup	3.11	4/8/26	215,000	228,191	0.006%
Citigroup			108,363	7,604,915	0.199%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	58,117	0.002%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	260,000	282,603	0.007%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	285,338	0.007%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	145,000	156,477	0.004%
Citigroup Commercial Mortgage Trust 2020-555	2.83	12/10/41	120,000	121,445	0.003%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	100,000	99,068	0.003%
Clarivate			79,179	1,734,020	0.045%
Clear Secure			38,808	1,513,415	0.040%
Clearwater Analytics Holdings			11,658	298,561	0.008%
Close Brothers			52,116	1,082,460	0.028%
CMS Energy			16,466	983,514	0.026%
Cno Financial	5.25	5/30/25	79,000	88,776	0.002%
Cold Storage Trust 2020-ICE5	1.73	11/15/37	113,044	113,150	0.003%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	58,814	58,941	0.002%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	92,990	93,286	0.002%
Comcast	3.25	11/1/39	300,000	316,136	0.008%
Comcast	2.89	11/1/51	135,000	129,000	0.003%
Comcast			67,985	3,802,401	0.099%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	130,263	0.003%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	128,635	136,502	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	497,321	0.013%

COMM 2017-PANW Mortgage Trust	3.53	10/10/29	170,000	175,911	0.005%
Community Healthcare Trust, REIT			10,026	453,075	0.012%
Compass Group			216,607	4,429,867	0.116%
Constellium			77,590	1,457,140	0.038%
Conyers Park III Acquisition			26,344	266,074	0.007%
Copart			14,992	2,079,690	0.054%
CoStar Group			42,174	3,629,494	0.095%
Country Garden Holdings	5.13	1/17/25	200,000	200,722	0.005%
Country Garden Holdings	6.15	9/17/25	300,000	313,377	0.008%
Coupang			69,115	1,924,853	0.050%
Coupa Software			11,687	2,561,557	0.067%
Covestro			42,092	2,868,603	0.075%
Crispr therapeutics			2,053	229,792	0.006%
CrossFirst Bankshares			30,306	393,978	0.010%
CrowdStrike Holdings			4,097	1,006,961	0.026%
Crown Castle International	2.25	1/15/31	855,000	835,880	0.022%
Crown Castle Towers	3.66	5/15/25	355,000	373,575	0.010%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	140,000	149,851	0.004%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	165,000	172,094	0.004%
CSMC 2020-NET	2.26	8/15/37	125,000	128,465	0.003%
CSW Industrials			3,512	448,482	0.012%
CSX			189,651	5,640,221	0.147%
CTS			33,373	1,031,559	0.027%
CubeSmart, REIT			25,028	1,212,607	0.032%
CVRx			6,252	103,408	0.003%
CVS Health	1.88	2/28/31	165,000	159,524	0.004%
CVS Health	4.3	3/25/28	354,000	403,982	0.011%
CVS Health	5.05	3/25/48	800,000	1,030,876	0.027%
CVS Health	3.63	4/1/27	45,000	49,616	0.001%
CVS Health	4.25	4/1/50	545,000	646,592	0.017%
CVS Health	1.3	8/21/27	180,000	177,259	0.005%
CVS Health	2.7	8/21/40	45,000	42,856	0.001%
CyberAgent			265,700	5,126,015	0.134%
Daimler Finance North America	2.45	3/2/31	150,000	152,902	0.004%
Danaher			116,997	35,618,567	0.930%
Danske Bank	3.24	12/20/25	260,000	275,523	0.007%
Datadog			12,522	1,769,985	0.046%
DBC 2017-BBG Mortgage Trust	0.78	6/15/34	360,000	360,000	0.009%
DBS Group			107,856	2,389,940	0.062%
DCC			35,791	2,983,750	0.078%
DC office Trust 2019-MTC	3.17	9/15/45	285,000	283,199	0.007%
Deephaven Residential Mortgage Trust 2021-2	1.21	4/25/66	120,743	120,690	0.003%
Definitive Healthcare			5,489	235,094	0.006%
Deliveroo			177,400	656,708	0.017%
Delivery Hero			9,722	1,240,092	0.032%
Denny's			32,597	532,635	0.014%
Denso			41,300	2,696,781	0.070%
dentalcorp Holdings			29,745	389,132	0.010%
Dentsply Sirona			32,920	1,911,006	0.050%
Descartes Systems			31,436	2,554,489	0.067%
Devon Energy			37,572	1,334,182	0.035%
Diageo			109,314	5,292,438	0.138%
Diamondback Energy	3.25	12/1/26	260,000	277,875	0.007%
Diamondback Energy			20,144	1,907,032	0.050%
Dime Community Bancshares			21,385	698,434	0.018%
Direct Line Insurance			517,287	2,013,330	0.053%
Discover Financial Services	4.1	2/9/27	225,000	250,898	0.007%
DNB Bank			327,642	7,448,840	0.194%
DocuSign			17,582	4,526,134	0.118%
Dollar General			25,255	5,357,596	0.140%
Dominion Energy			65,203	4,761,123	0.124%
DoorDash			36,309	7,478,928	0.195%
DoubleVerify Holdings			3,357	114,675	0.003%
Doximity			4,147	334,663	0.009%
Dril-Quip			9,200	231,656	0.006%
DRIVEN BRANDS FUNDING	3.24	1/20/51	213,925	219,782	0.006%
DRIVEN BRANDS FUNDING	3.79	7/20/50	128,700	134,295	0.004%
Drive Shack			69,300	194,733	0.005%
Dr. Martens			354,108	1,891,205	0.049%
Dryden 86 CLO	1.23	7/17/34	265,000	265,000	0.007%
Duck Creek Technologies			2,960	130,950	0.003%
Dutch Bros			8,237	356,827	0.009%

EastGroup Properties, REIT			14,614	2,435,131	0.064%
East West Bancorp			20,906	1,621,051	0.042%
Ecolab	4.8	3/24/30	20,000	24,244	0.001%
Edison International	4.95	4/15/25	15,000	16,483	0.000%
Elanco Animal Health			201,907	6,438,814	0.168%
Electric Power development			103,700	1,486,771	0.039%
Elekta			207,382	2,322,477	0.061%
Element Fleet Management			375,054	3,784,297	0.099%
Element Solutions			109,554	2,375,131	0.062%
Eli Lilly And			75,976	17,554,255	0.458%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	97,413	98,809	0.003%
Ellington Financial Mortgage Trust 2021-2	1.09	6/25/66	218,757	218,941	0.006%
Encore Capital			20,558	1,012,893	0.026%
Enel Finance International	3.63	5/25/27	615,000	678,038	0.018%
Energy Transfer	5.88	1/15/24	465,000	509,175	0.013%
Energy Transfer	4.5	4/15/24	50,000	54,063	0.001%
Energy Transfer	5.25	4/15/29	315,000	368,944	0.010%
Energy Transfer	6.25	4/15/49	320,000	417,930	0.011%
Energy Transfer	2.9	5/15/25	465,000	487,088	0.013%
Energy Transfer	5	5/15/50	175,000	201,688	0.005%
Energy Transfer	5.5	6/1/27	35,000	41,081	0.001%
Energy Transfer	4.95	6/15/28	80,000	91,800	0.002%
Energy Transfer	6	6/15/48	145,000	182,976	0.005%
Enerpac Tool			49,294	1,021,865	0.027%
Engie			428,620	5,607,721	0.146%
Eni	4.75	9/12/28	360,000	421,027	0.011%
Entegris			23,640	2,976,276	0.078%
EOG Resources			18,355	1,473,356	0.038%
Equate Petrochemical BV	4.25	11/3/26	525,000	579,112	0.015%
Equifax			4,291	1,087,425	0.028%
Equinor			255,470	6,496,810	0.170%
Equitable Holdings			221,210	6,556,664	0.171%
Equity Bancshares			14,634	488,483	0.013%
Equity LifeStyle Properties, REIT			58,352	4,557,291	0.119%
ERO Copper			59,925	1,062,621	0.028%
Erste Group Bank			71,691	3,147,896	0.082%
ESCO Technologies			15,263	1,175,251	0.031%
Essent			24,043	1,058,132	0.028%
EssilorLuxottica			21,564	4,120,733	0.108%
Euronet Worldwide			7,918	1,007,803	0.026%
Evergy			17,215	1,070,773	0.028%
Eversource Energy			28,534	2,332,940	0.061%
Evotec			52,357	2,482,611	0.065%
Exact Sciences			870	83,042	0.002%
Exelon			19,316	933,735	0.024%
Extra Space Storage	2.35	3/15/32	320,000	313,068	0.008%
Facebook			181,630	61,643,406	1.609%
Falabella	4.38	1/27/25	500,000	540,630	0.014%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	357,978	353,623	0.009%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	201,663	200,866	0.005%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	150,813	148,604	0.004%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	293,928	295,726	0.008%
Fannie Mae Interest Strip	6.5	2/25/32	967	192	0.000%
Fannie Mae REMICS	4	6/25/44	15,561	15,638	0.000%
FB Financial			24,874	1,066,597	0.028%
Federal Home Loan Mortgage	4.5	10/1/39	17,103	19,177	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	28,715	32,092	0.001%
Federal Home Loan Mortgage	4	10/1/40	895	968	0.000%
Federal Home Loan Mortgage	4	10/1/40	425	466	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	17,365	19,405	0.001%
Federal Home Loan Mortgage	4	10/1/41	27,001	29,774	0.001%
Federal Home Loan Mortgage	4.5	10/1/41	36,827	41,106	0.001%
Federal Home Loan Mortgage	3.5	10/1/42	52,950	57,515	0.002%
Federal Home Loan Mortgage	5.5	11/1/21	0	0	0.000%
Federal Home Loan Mortgage	6	11/1/21	8	8	0.000%
Federal Home Loan Mortgage	4	11/1/40	433	479	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	77,536	83,829	0.002%
Federal Home Loan Mortgage	5	1/1/24	3,842	4,005	0.000%
Federal Home Loan Mortgage	2.22	1/1/37	4,299	4,317	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	126	147	0.000%
Federal Home Loan Mortgage	4	1/1/41	17,775	19,601	0.001%
Federal Home Loan Mortgage	6	12/1/33	12,525	14,676	0.000%

Federal Home Loan Mortgage	5	12/1/36	6,985	7,969	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	2,752	3,087	0.000%
Federal Home Loan Mortgage	4	12/1/40	196	216	0.000%
Federal Home Loan Mortgage	4	12/1/41	16,490	18,184	0.000%
Federal Home Loan Mortgage	3	12/1/42	117,046	126,343	0.003%
Federal Home Loan Mortgage	2.2	2/1/37	5,644	5,909	0.000%
Federal Home Loan Mortgage	2.16	2/1/37	4,376	4,417	0.000%
Federal Home Loan Mortgage	4	2/1/41	57,554	63,177	0.002%
Federal Home Loan Mortgage	3	2/1/47	340,091	362,376	0.009%
Federal Home Loan Mortgage	6.5	3/1/32	2,952	3,317	0.000%
Federal Home Loan Mortgage	6	3/1/33	4,564	5,348	0.000%
Federal Home Loan Mortgage	3.5	3/1/44	42,755	46,217	0.001%
Federal Home Loan Mortgage	3.5	3/1/46	360,892	394,017	0.010%
Federal Home Loan Mortgage	2.5	4/1/30	94,892	99,670	0.003%
Federal Home Loan Mortgage	5	4/1/40	1,905	2,167	0.000%
Federal Home Loan Mortgage	4	4/1/41	35,203	38,879	0.001%
Federal Home Loan Mortgage	3	4/1/43	79,026	84,951	0.002%
Federal Home Loan Mortgage	3	4/1/43	64,206	68,838	0.002%
Federal Home Loan Mortgage	4.5	5/1/42	85,680	96,255	0.003%
Federal Home Loan Mortgage	3.5	5/1/43	41,741	45,214	0.001%
Federal Home Loan Mortgage	7	6/1/32	459	476	0.000%
Federal Home Loan Mortgage	6	6/1/34	33,982	39,461	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	23,316	26,058	0.001%
Federal Home Loan Mortgage	5	7/1/25	13	13	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	910	914	0.000%
Federal Home Loan Mortgage	5	7/1/40	11,297	12,851	0.000%
Federal Home Loan Mortgage	6	8/1/38	715	845	0.000%
Federal Home Loan Mortgage	6	8/1/38	983	1,154	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	19,662	21,974	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	4,972	5,553	0.000%
Federal Home Loan Mortgage	5	8/1/40	18,707	21,248	0.001%
Federal Home Loan Mortgage	5	8/1/40	19,867	22,599	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	69,492	75,490	0.002%
Federal Home Loan Mortgage	4.5	9/1/23	2,130	2,230	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,321	2,608	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	147	147	0.000%
Federal Home Loan Mortgage	6	9/1/34	429	494	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	20,617	22,176	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	12,318	13,343	0.000%
Federal National Mortgage Assn.	3	10/1/29	23,473	24,769	0.001%
Federal National Mortgage Assn.	3	10/1/30	33,825	35,775	0.001%
Federal National Mortgage Assn.	5.5	10/1/35	9,899	11,505	0.000%
Federal National Mortgage Assn.	5	10/1/35	18,477	21,071	0.001%
Federal National Mortgage Assn.	5	10/1/35	19,495	22,237	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	5,557	6,584	0.000%
Federal National Mortgage Assn.	3	10/1/37	26,955	28,513	0.001%
Federal National Mortgage Assn.	6	10/1/38	2,678	3,165	0.000%
Federal National Mortgage Assn.	4	10/1/41	22,696	25,023	0.001%
Federal National Mortgage Assn.	3	10/1/42	26,376	28,510	0.001%
Federal National Mortgage Assn.	3	10/1/42	20,363	22,010	0.001%
Federal National Mortgage Assn.	3	10/1/42	57,447	61,986	0.002%
Federal National Mortgage Assn.	3.5	10/1/42	49,761	53,782	0.001%
Federal National Mortgage Assn.	3	10/1/46	15,910	16,730	0.000%
Federal National Mortgage Assn.	4	10/1/47	47,845	51,737	0.001%
Federal National Mortgage Assn.	2.5	10/1/51	1,005,831	1,038,394	0.027%
Federal National Mortgage Assn.	3	11/1/28	17,530	18,589	0.000%
Federal National Mortgage Assn.	3.5	11/1/32	126,864	136,360	0.004%
Federal National Mortgage Assn.	3	11/1/33	45,087	48,205	0.001%
Federal National Mortgage Assn.	3	11/1/34	57,202	61,174	0.002%
Federal National Mortgage Assn.	6	11/1/34	7,275	8,559	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	3,581	4,174	0.000%
Federal National Mortgage Assn.	3	11/1/35	53,798	56,878	0.001%
Federal National Mortgage Assn.	5	11/1/35	29,813	33,980	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	935	1,078	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	14,701	17,080	0.000%
Federal National Mortgage Assn.	6	11/1/38	2,896	3,423	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	4,938	5,514	0.000%
Federal National Mortgage Assn.	4	11/1/40	184,473	201,959	0.005%
Federal National Mortgage Assn.	4	11/1/40	71,532	78,869	0.002%
Federal National Mortgage Assn.	4	11/1/40	22,994	25,352	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	113,714	127,022	0.003%
Federal National Mortgage Assn.	4	11/1/41	22,022	24,320	0.001%

Federal National Mortgage Assn.	4	11/1/43	95,736	105,025	0.003%
Federal National Mortgage Assn.	5	11/1/44	17,592	19,982	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	84,428	90,760	0.002%
Federal National Mortgage Assn.	3	11/1/46	119,091	126,668	0.003%
Federal National Mortgage Assn.	3	11/1/46	152,590	164,812	0.004%
Federal National Mortgage Assn.	3	11/1/46	39,171	41,984	0.001%
Federal National Mortgage Assn.	3	11/1/46	67,239	72,133	0.002%
Federal National Mortgage Assn.	3	11/1/46	25,283	27,160	0.001%
Federal National Mortgage Assn.	3.5	11/1/47	331,939	361,241	0.009%
Federal National Mortgage Assn.	4.5	11/1/47	103,430	115,161	0.003%
Federal National Mortgage Assn.	3.5	11/1/50	70,239	75,330	0.002%
Federal National Mortgage Assn.	6	1/1/22	94	95	0.000%
Federal National Mortgage Assn.	6	1/1/22	38	38	0.000%
Federal National Mortgage Assn.	3	1/1/27	4,652	4,919	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	41,820	43,838	0.001%
Federal National Mortgage Assn.	3	1/1/35	60,587	65,035	0.002%
Federal National Mortgage Assn.	3	1/1/35	119,724	127,081	0.003%
Federal National Mortgage Assn.	2	1/1/36	471,583	488,444	0.013%
Federal National Mortgage Assn.	5.5	1/1/36	8,040	9,345	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	5,770	6,668	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	81,060	87,215	0.002%
Federal National Mortgage Assn.	6	1/1/37	1,237	1,460	0.000%
Federal National Mortgage Assn.	4	1/1/40	920,000	985,676	0.026%
Federal National Mortgage Assn.	3	1/1/42	1,620,000	1,695,115	0.044%
Federal National Mortgage Assn.	3.5	1/1/43	49,343	53,331	0.001%
Federal National Mortgage Assn.	2.5	1/1/44	7,395,000	7,624,649	0.199%
Federal National Mortgage Assn.	3.5	1/1/44	78,546	84,894	0.002%
Federal National Mortgage Assn.	5	1/1/44	90,371	103,110	0.003%
Federal National Mortgage Assn.	4.5	1/1/44	29,706	32,964	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	86,790	94,706	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	110,714	119,660	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	30,253	32,817	0.001%
Federal National Mortgage Assn.	3.5	1/1/46	44,195	47,978	0.001%
Federal National Mortgage Assn.	3.5	1/1/48	304,650	323,290	0.008%
Federal National Mortgage Assn.	2	1/1/50	10,015,000	10,023,998	0.262%
Federal National Mortgage Assn.	4	1/1/50	88,214	94,376	0.002%
Federal National Mortgage Assn.	3	1/1/50	285,494	302,929	0.008%
Federal National Mortgage Assn.	4.5	1/1/50	20,625	22,400	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	6,344	7,426	0.000%
Federal National Mortgage Assn.	3	12/1/32	638,244	674,122	0.018%
Federal National Mortgage Assn.	5.5	12/1/34	5,431	6,301	0.000%
Federal National Mortgage Assn.	3	12/1/34	126,578	135,179	0.004%
Federal National Mortgage Assn.	2.31	12/1/35	1,918	1,932	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	757	761	0.000%
Federal National Mortgage Assn.	3	12/1/36	243,995	260,509	0.007%
Federal National Mortgage Assn.	5.5	12/1/38	4,240	4,886	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	7,792	8,732	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	14,744	16,464	0.000%
Federal National Mortgage Assn.	4	12/1/40	38,993	42,988	0.001%
Federal National Mortgage Assn.	4	12/1/40	53,028	58,376	0.002%
Federal National Mortgage Assn.	3.5	12/1/41	5,599	6,153	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	121,356	130,709	0.003%
Federal National Mortgage Assn.	3	12/1/46	59,046	62,380	0.002%
Federal National Mortgage Assn.	3	12/1/46	145,709	156,317	0.004%
Federal National Mortgage Assn.	3	12/1/46	128,394	137,741	0.004%
Federal National Mortgage Assn.	3	12/1/46	104,768	112,904	0.003%
Federal National Mortgage Assn.	3	12/1/46	75,691	81,201	0.002%
Federal National Mortgage Assn.	3	12/1/46	41,518	44,542	0.001%
Federal National Mortgage Assn.	5	12/1/47	51,077	57,574	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	9,803	10,439	0.000%
Federal National Mortgage Assn.	4	12/1/47	235,001	253,505	0.007%
Federal National Mortgage Assn.	3.5	12/1/48	480,061	512,320	0.013%
Federal National Mortgage Assn.	4	12/1/48	83,733	89,754	0.002%
Federal National Mortgage Assn.	3	12/1/49	47,432	50,164	0.001%
Federal National Mortgage Assn.	4	12/1/49	11,435	12,246	0.000%
Federal National Mortgage Assn.	3	12/1/50	32,985	35,324	0.001%
Federal National Mortgage Assn.	6	2/1/33	133	156	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	8,801	9,524	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	865	1,002	0.000%
Federal National Mortgage Assn.	3	2/1/35	122,230	128,788	0.003%
Federal National Mortgage Assn.	6	2/1/36	16,339	19,294	0.001%
Federal National Mortgage Assn.	5	2/1/36	40,461	46,165	0.001%

Federal National Mortgage Assn.	6	2/1/37	20,226	23,900	0.001%
Federal National Mortgage Assn.	6	2/1/37	1,785	2,110	0.000%
Federal National Mortgage Assn.	6	2/1/37	18,850	22,122	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	15,216	17,686	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	4,472	5,198	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	14,366	16,044	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	12,639	14,166	0.000%
Federal National Mortgage Assn.	4	2/1/41	44,492	49,059	0.001%
Federal National Mortgage Assn.	4	2/1/41	11,368	12,516	0.000%
Federal National Mortgage Assn.	4	2/1/41	28,072	30,930	0.001%
Federal National Mortgage Assn.	5	2/1/42	6,945	7,919	0.000%
Federal National Mortgage Assn.	3	2/1/43	116,347	124,111	0.003%
Federal National Mortgage Assn.	4.5	2/1/44	32,618	36,197	0.001%
Federal National Mortgage Assn.	3	2/1/44	8,205	8,759	0.000%
Federal National Mortgage Assn.	4	2/1/45	102,861	112,664	0.003%
Federal National Mortgage Assn.	3	2/1/47	100,702	107,376	0.003%
Federal National Mortgage Assn.	3.5	2/1/48	264,222	280,926	0.007%
Federal National Mortgage Assn.	3	2/1/49	135,524	143,271	0.004%
Federal National Mortgage Assn.	4	2/1/50	134,107	144,583	0.004%
Federal National Mortgage Assn.	5	3/1/25	6,829	7,122	0.000%
Federal National Mortgage Assn.	6	3/1/33	3,361	3,891	0.000%
Federal National Mortgage Assn.	5	3/1/35	36,823	41,926	0.001%
Federal National Mortgage Assn.	3	3/1/35	129,563	138,130	0.004%
Federal National Mortgage Assn.	5	3/1/36	9,223	10,515	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	29,589	33,045	0.001%
Federal National Mortgage Assn.	3.5	3/1/43	181,458	196,123	0.005%
Federal National Mortgage Assn.	3.5	3/1/44	37,800	41,526	0.001%
Federal National Mortgage Assn.	3	3/1/44	52,876	56,614	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	51,098	56,964	0.001%
Federal National Mortgage Assn.	3	3/1/46	200,121	215,775	0.006%
Federal National Mortgage Assn.	4	3/1/49	93,205	100,070	0.003%
Federal National Mortgage Assn.	4	3/1/49	578,630	619,788	0.016%
Federal National Mortgage Assn.	4.5	3/1/49	76,003	82,279	0.002%
Federal National Mortgage Assn.	3	3/1/50	135,419	143,040	0.004%
Federal National Mortgage Assn.	3	4/1/31	70,523	74,551	0.002%
Federal National Mortgage Assn.	5.5	4/1/35	2,231	2,589	0.000%
Federal National Mortgage Assn.	5	4/1/35	3,999	4,555	0.000%
Federal National Mortgage Assn.	6	4/1/35	3,653	4,200	0.000%
Federal National Mortgage Assn.	5	4/1/35	2,339	2,658	0.000%
Federal National Mortgage Assn.	6	4/1/36	388	458	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	22,441	25,129	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	6,048	6,602	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	8,145	8,843	0.000%
Federal National Mortgage Assn.	3	4/1/43	204,918	219,617	0.006%
Federal National Mortgage Assn.	3	4/1/43	84,440	89,888	0.002%
Federal National Mortgage Assn.	3.5	4/1/43	27,532	30,057	0.001%
Federal National Mortgage Assn.	4	4/1/44	50,418	55,569	0.001%
Federal National Mortgage Assn.	3	4/1/47	142,961	150,764	0.004%
Federal National Mortgage Assn.	3	4/1/47	110,316	116,951	0.003%
Federal National Mortgage Assn.	4.5	4/1/48	32,166	34,692	0.001%
Federal National Mortgage Assn.	3	4/1/50	2,987	3,187	0.000%
Federal National Mortgage Assn.	3	4/1/51	381,991	407,927	0.011%
Federal National Mortgage Assn.	3	5/1/31	130,412	137,432	0.004%
Federal National Mortgage Assn.	2.5	5/1/32	153,644	161,782	0.004%
Federal National Mortgage Assn.	2	5/1/36	365,370	378,594	0.010%
Federal National Mortgage Assn.	6	5/1/36	13,883	16,405	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	5,551	6,480	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	8,249	9,553	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	6,778	7,989	0.000%
Federal National Mortgage Assn.	5	5/1/40	17,703	20,245	0.001%
Federal National Mortgage Assn.	6	5/1/42	8,548	10,085	0.000%
Federal National Mortgage Assn.	4	5/1/42	115,094	126,755	0.003%
Federal National Mortgage Assn.	3	5/1/43	31,650	33,650	0.001%
Federal National Mortgage Assn.	3	5/1/46	25,130	26,996	0.001%
Federal National Mortgage Assn.	3.5	5/1/46	24,283	26,243	0.001%
Federal National Mortgage Assn.	4.5	5/1/47	94,448	104,956	0.003%
Federal National Mortgage Assn.	4.5	5/1/48	53,648	59,721	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	43,057	46,799	0.001%
Federal National Mortgage Assn.	4.5	5/1/50	66,479	72,338	0.002%
Federal National Mortgage Assn.	2.5	5/1/51	9,472	9,807	0.000%
Federal National Mortgage Assn.	3	6/1/33	3,609	3,760	0.000%
Federal National Mortgage Assn.	5	6/1/35	2,777	3,163	0.000%

Federal National Mortgage Assn.	5	6/1/35	9,079	10,347	0.000%
Federal National Mortgage Assn.	5	6/1/35	1,478	1,682	0.000%
Federal National Mortgage Assn.	5	6/1/35	7,917	9,012	0.000%
Federal National Mortgage Assn.	6	6/1/36	729	862	0.000%
Federal National Mortgage Assn.	2	6/1/36	264,827	274,410	0.007%
Federal National Mortgage Assn.	5.5	6/1/36	72,880	83,928	0.002%
Federal National Mortgage Assn.	5	6/1/41	5,088	5,761	0.000%
Federal National Mortgage Assn.	5	6/1/42	16,034	18,156	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	13,864	14,939	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	27,603	29,835	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	24,807	27,143	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	4,918	5,368	0.000%
Federal National Mortgage Assn.	4	6/1/45	165,624	182,108	0.005%
Federal National Mortgage Assn.	4	6/1/47	82,464	88,857	0.002%
Federal National Mortgage Assn.	3	6/1/47	65,797	71,069	0.002%
Federal National Mortgage Assn.	4	6/1/48	420,734	451,077	0.012%
Federal National Mortgage Assn.	2.5	6/1/51	49,752	51,555	0.001%
Federal National Mortgage Assn.	2.5	6/1/51	95,004	98,470	0.003%
Federal National Mortgage Assn.	2.5	6/1/51	124,492	129,172	0.003%
Federal National Mortgage Assn.	6.5	7/1/32	10,829	12,558	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	2,847	3,250	0.000%
Federal National Mortgage Assn.	5	7/1/34	22,667	25,819	0.001%
Federal National Mortgage Assn.	5	7/1/35	12,771	14,537	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	40,643	46,981	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	14,729	17,071	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	3,003	3,330	0.000%
Federal National Mortgage Assn.	5	7/1/41	15,277	17,299	0.000%
Federal National Mortgage Assn.	5	7/1/41	46,996	53,530	0.001%
Federal National Mortgage Assn.	3.5	7/1/42	16,596	17,938	0.000%
Federal National Mortgage Assn.	3.5	7/1/43	34,045	37,251	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	13,534	14,715	0.000%
Federal National Mortgage Assn.	3	7/1/43	8,457	9,051	0.000%
Federal National Mortgage Assn.	3.5	7/1/47	398,263	424,224	0.011%
Federal National Mortgage Assn.	3	7/1/50	133,091	140,496	0.004%
Federal National Mortgage Assn.	3.5	7/1/50	167,993	178,583	0.005%
Federal National Mortgage Assn.	2.5	7/1/51	11,589	12,007	0.000%
Federal National Mortgage Assn.	2.5	7/1/51	311,735	323,058	0.008%
Federal National Mortgage Assn.	6	8/1/22	131	131	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	31,159	32,754	0.001%
Federal National Mortgage Assn.	6	8/1/34	64,189	73,958	0.002%
Federal National Mortgage Assn.	2	8/1/36	131,114	135,851	0.004%
Federal National Mortgage Assn.	6	8/1/37	68,570	80,293	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,277	2,643	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	692	803	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,309	1,522	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	52,165	60,565	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,427	2,821	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	12,584	14,601	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	15,890	18,486	0.000%
Federal National Mortgage Assn.	6	8/1/38	10,515	12,373	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	3,445	3,847	0.000%
Federal National Mortgage Assn.	4	8/1/42	110,163	122,331	0.003%
Federal National Mortgage Assn.	3.5	8/1/42	36,229	39,036	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	13,113	14,280	0.000%
Federal National Mortgage Assn.	3	8/1/43	28,748	30,943	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	12,550	13,616	0.000%
Federal National Mortgage Assn.	3	8/1/47	402,263	432,472	0.011%
Federal National Mortgage Assn.	4.5	8/1/48	17,633	19,022	0.000%
Federal National Mortgage Assn.	4.5	8/1/48	25,102	27,202	0.001%
Federal National Mortgage Assn.	3.5	8/1/49	75,294	80,888	0.002%
Federal National Mortgage Assn.	3	8/1/49	73,697	79,274	0.002%
Federal National Mortgage Assn.	2.5	8/1/51	32,254	33,419	0.001%
Federal National Mortgage Assn.	2.5	8/1/51	39,517	40,943	0.001%
Federal National Mortgage Assn.	2.5	8/1/51	373,637	385,821	0.010%
Federal National Mortgage Assn.	2.5	8/1/51	41,466	43,128	0.001%
Federal National Mortgage Assn.	5.5	9/1/23	5,157	5,294	0.000%
Federal National Mortgage Assn.	5	9/1/23	158	165	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	14,604	16,887	0.000%
Federal National Mortgage Assn.	5	9/1/35	3,745	4,257	0.000%
Federal National Mortgage Assn.	3.5	9/1/35	380,507	406,576	0.011%
Federal National Mortgage Assn.	2	9/1/36	154,100	159,680	0.004%
Federal National Mortgage Assn.	2	9/1/36	168,415	174,299	0.005%

Federal National Mortgage Assn.	5.5	9/1/36	18,907	21,873	0.001%
Federal National Mortgage Assn.	6	9/1/38	12,143	14,324	0.000%
Federal National Mortgage Assn.	5.5	9/1/38	14,684	16,923	0.000%
Federal National Mortgage Assn.	4.5	9/1/39	8,972	10,020	0.000%
Federal National Mortgage Assn.	6	9/1/39	40,161	47,384	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	27,054	30,220	0.001%
Federal National Mortgage Assn.	4	9/1/41	84,777	93,359	0.002%
Federal National Mortgage Assn.	5.5	9/1/41	48,494	56,040	0.001%
Federal National Mortgage Assn.	4.5	9/1/42	13,535	15,040	0.000%
Federal National Mortgage Assn.	3.5	9/1/42	53,079	57,369	0.001%
Federal National Mortgage Assn.	3	9/1/43	48,644	52,580	0.001%
Federal National Mortgage Assn.	3.5	9/1/43	78,864	86,217	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	139,943	150,501	0.004%
Federal National Mortgage Assn.	4	9/1/45	9,291	10,146	0.000%
Federal National Mortgage Assn.	4	9/1/46	8,108	8,846	0.000%
Federal National Mortgage Assn.	3	9/1/46	318,272	339,597	0.009%
Federal National Mortgage Assn.	3	9/1/49	85,199	91,658	0.002%
Federal National Mortgage Assn.	3	9/1/49	899,608	962,468	0.025%
Federal National Mortgage Assn.	4.5	9/1/49	517,768	568,096	0.015%
Federal Signal			20,800	803,296	0.021%
FHLMC 15YR GOLD	6	10/1/21	4	4	0.000%
Fidelity National Information Services			14,691	1,787,601	0.047%
Fiesta Restaurant			51,565	565,152	0.015%
First Bancshares			18,696	725,031	0.019%
First Industrial Realty, REIT			13,479	701,986	0.018%
FirstKey Mortgage Trust 2014-1	3.9	11/25/44	55,900	56,232	0.001%
FirstService			18,418	3,324,081	0.087%
Fiserv			117,769	12,777,937	0.334%
Five9			7,510	1,199,647	0.031%
Five Below			2,000	353,620	0.009%
Five Star Bancorp			10,658	255,153	0.007%
Flagship Communities REIT			6,984	126,410	0.003%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	66,929	66,879	0.002%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	317,857	322,864	0.008%
Flywire			3,149	138,052	0.004%
FNMA 30 YR TBA OCT	4.5	1/1/35	1,010,000	1,092,300	0.029%
ForgeRock			5,184	201,813	0.005%
Fortinet			16,686	4,872,979	0.127%
Fortive			82,185	5,799,795	0.151%
Franco-Nevada			5,157	669,970	0.017%
Freddie Mac REMICS	4.5	5/25/50	148,621	24,615	0.001%
Freddie Mac STACR Remic Trust 2020-DNA2	1.94	2/25/50	535,940	540,212	0.014%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.85	10/25/50	247,240	250,272	0.007%
Freddie Mac STACR REMIC Trust 2021-DNA5	1.7	1/25/34	130,000	131,062	0.003%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.9	9/25/41	175,000	175,000	0.005%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	48,880	48,929	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	132,901	132,945	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	25,088	25,097	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.44	3/25/29	7,209	7,212	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	3/25/30	380,000	381,420	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	176,879	182,957	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	223,298	222,423	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	159,176	159,369	0.004%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	345,000	371,417	0.010%
FREMF 2019-K736 Mortgage Trust	3.88	7/25/26	295,000	317,546	0.008%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	105,000	117,772	0.003%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	170,000	185,435	0.005%
FREMF K-100 Mortgage Trust	3.61	11/25/52	245,000	262,098	0.007%
Fresenius			97,967	4,689,208	0.122%
G1 therapeutics			6,798	91,229	0.002%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	40,142	40,600	0.001%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	155,750	157,345	0.004%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	41,269	41,892	0.001%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	1,993	1,993	0.000%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	37,727	38,269	0.001%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	240,699	242,830	0.006%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	72,565	73,699	0.002%
GCAT 2021-NQM4 Trust	1.56	8/25/66	131,613	131,434	0.003%
GE			350,869	36,150,033	0.944%
GE Capital Funding	4.05	5/15/27	210,000	235,243	0.006%
General Motors Financial	4	10/6/26	100,000	109,904	0.003%
General Motors Financial	5.1	1/17/24	285,000	311,008	0.008%

General Motors Financial	4.35	4/9/25	165,000	180,683	0.005%
Generation Bio			22,543	565,153	0.015%
Genius Sports			8,600	160,476	0.004%
Gentherm			12,805	1,036,309	0.027%
Gibraltar Industries			21,034	1,465,018	0.038%
GlaxoSmithKline, ADR			103,955	3,972,121	0.104%
Global Blood Therapeutics			19,042	485,190	0.013%
Global Payments			42,942	6,766,800	0.177%
GLP Capital LP / GLP Financing II	3.35	9/1/24	60,000	63,278	0.002%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	120,000	120,830	0.003%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	130,000	130,925	0.003%
Goldman Sachs	3.5	11/16/26	230,000	248,306	0.006%
Goldman Sachs	2.62	4/22/32	2,125,000	2,152,485	0.056%
Goldman Sachs	1.54	9/10/27	270,000	268,568	0.007%
Goldman Sachs			56,901	21,510,285	0.562%
Golub Capital Partners CLO 39B	1.28	10/20/28	289,163	289,221	0.008%
Golub Capital Partners CLO 53B	1.93	7/20/34	260,000	259,409	0.007%
Government National Mortgage Assn.	5.5	10/15/38	16,829	19,487	0.001%
Government National Mortgage Assn.	5	10/15/39	8,722	10,016	0.000%
Government National Mortgage Assn.	8	10/20/25	46	50	0.000%
Government National Mortgage Assn.	4.5	10/20/40	56,110	62,241	0.002%
Government National Mortgage Assn.	3.5	10/20/44	11,655	12,593	0.000%
Government National Mortgage Assn.	5	10/20/47	8,640	9,469	0.000%
Government National Mortgage Assn.	5.5	10/20/48	7,667	8,459	0.000%
Government National Mortgage Assn.	3	10/20/49	68,297	70,128	0.002%
Government National Mortgage Assn.	4	10/20/50	570,952	608,025	0.016%
Government National Mortgage Assn.	2.5	10/20/51	1,579,000	1,627,141	0.042%
Government National Mortgage Assn.	4.5	11/20/39	4,192	4,639	0.000%
Government National Mortgage Assn.	4.5	11/20/40	75,800	84,152	0.002%
Government National Mortgage Assn.	4	11/20/42	37,441	41,034	0.001%
Government National Mortgage Assn.	4	11/20/47	36,753	39,371	0.001%
Government National Mortgage Assn.	5	11/20/47	40,066	43,855	0.001%
Government National Mortgage Assn.	5.5	11/20/48	34,250	37,773	0.001%
Government National Mortgage Assn.	3.5	1/1/41	679,000	714,183	0.019%
Government National Mortgage Assn.	2	1/1/50	2,400,000	2,434,594	0.064%
Government National Mortgage Assn.	5.5	1/20/36	41,271	48,505	0.001%
Government National Mortgage Assn.	3.5	1/20/46	9,819	10,609	0.000%
Government National Mortgage Assn.	4.5	1/20/47	49,390	54,292	0.001%
Government National Mortgage Assn.	4	1/20/48	10,488	11,429	0.000%
Government National Mortgage Assn.	5.5	1/20/49	29,349	32,382	0.001%
Government National Mortgage Assn.	3	1/20/50	76,886	79,109	0.002%
Government National Mortgage Assn.	5	12/15/39	44,821	52,025	0.001%
Government National Mortgage Assn.	6.5	12/20/33	444	526	0.000%
Government National Mortgage Assn.	6	12/20/38	21,546	25,240	0.001%
Government National Mortgage Assn.	5.5	12/20/39	7,574	8,841	0.000%
Government National Mortgage Assn.	3.5	12/20/42	43,886	47,447	0.001%
Government National Mortgage Assn.	3.5	12/20/45	54,120	57,740	0.002%
Government National Mortgage Assn.	3.5	12/20/47	219,335	232,546	0.006%
Government National Mortgage Assn.	5	12/20/47	109,412	120,011	0.003%
Government National Mortgage Assn.	5.5	12/20/48	115,806	127,717	0.003%
Government National Mortgage Assn.	5	2/15/40	19,230	22,318	0.001%
Government National Mortgage Assn.	5	2/15/40	19,230	22,318	0.001%
Government National Mortgage Assn.	4	2/20/44	93,655	102,346	0.003%
Government National Mortgage Assn.	3	2/20/45	25,007	26,462	0.001%
Government National Mortgage Assn.	3.5	2/20/45	26,797	28,838	0.001%
Government National Mortgage Assn.	3.5	2/20/46	123,468	133,389	0.003%
Government National Mortgage Assn.	3.5	2/20/48	240,581	258,572	0.007%
Government National Mortgage Assn.	3.5	2/20/48	140,889	150,857	0.004%
Government National Mortgage Assn.	3.5	2/20/48	385,869	409,108	0.011%
Government National Mortgage Assn.	6.5	3/15/26	507	567	0.000%
Government National Mortgage Assn.	4.5	3/20/41	7,965	8,865	0.000%
Government National Mortgage Assn.	3.5	3/20/43	59,454	63,860	0.002%
Government National Mortgage Assn.	5.5	3/20/48	32,571	36,398	0.001%
Government National Mortgage Assn.	5.5	3/20/49	31,586	34,919	0.001%
Government National Mortgage Assn.	8	4/15/22	94	94	0.000%
Government National Mortgage Assn.	5	4/20/40	8,784	10,016	0.000%
Government National Mortgage Assn.	3.5	4/20/46	81,367	86,287	0.002%
Government National Mortgage Assn.	3.5	4/20/47	35,222	37,063	0.001%
Government National Mortgage Assn.	4	4/20/47	65,217	69,935	0.002%
Government National Mortgage Assn.	5.5	4/20/48	23,916	26,676	0.001%
Government National Mortgage Assn.	3.5	4/20/48	68,841	74,000	0.002%
Government National Mortgage Assn.	3.5	4/20/48	176,818	191,810	0.005%

Government National Mortgage Assn.	3	4/20/51	424,525	444,070	0.012%
Government National Mortgage Assn.	4.5	5/20/40	12,828	14,195	0.000%
Government National Mortgage Assn.	3	5/20/45	50,447	53,164	0.001%
Government National Mortgage Assn.	3.5	5/20/45	7,682	8,301	0.000%
Government National Mortgage Assn.	3.5	5/20/45	19,301	20,850	0.001%
Government National Mortgage Assn.	3	5/20/46	565,894	595,648	0.016%
Government National Mortgage Assn.	3.5	5/20/46	64,060	68,072	0.002%
Government National Mortgage Assn.	3.5	5/20/46	14,982	16,191	0.000%
Government National Mortgage Assn.	3	5/20/46	11,731	12,580	0.000%
Government National Mortgage Assn.	3	5/20/46	14,473	15,568	0.000%
Government National Mortgage Assn.	5.5	5/20/48	117,175	129,683	0.003%
Government National Mortgage Assn.	5	5/20/48	5,346	5,758	0.000%
Government National Mortgage Assn.	5	6/15/40	15,463	17,896	0.000%
Government National Mortgage Assn.	5	6/20/40	16,690	19,031	0.000%
Government National Mortgage Assn.	3.5	6/20/43	66,611	72,027	0.002%
Government National Mortgage Assn.	3.5	6/20/43	91,431	98,360	0.003%
Government National Mortgage Assn.	5.5	6/20/44	48,344	56,794	0.001%
Government National Mortgage Assn.	3	6/20/45	145,917	153,784	0.004%
Government National Mortgage Assn.	3.5	6/20/46	351,469	373,770	0.010%
Government National Mortgage Assn.	3	6/20/46	32,497	34,612	0.001%
Government National Mortgage Assn.	5	6/20/47	28,307	31,133	0.001%
Government National Mortgage Assn.	5	6/20/48	23,772	25,689	0.001%
Government National Mortgage Assn.	3	7/15/43	5,048	5,352	0.000%
Government National Mortgage Assn.	5	7/20/39	7,009	7,988	0.000%
Government National Mortgage Assn.	4	7/20/42	37,493	41,094	0.001%
Government National Mortgage Assn.	3	7/20/46	21,857	23,006	0.001%
Government National Mortgage Assn.	3.5	7/20/46	12,376	13,137	0.000%
Government National Mortgage Assn.	3	7/20/46	13,092	14,118	0.000%
Government National Mortgage Assn.	3	7/20/46	27,260	29,083	0.001%
Government National Mortgage Assn.	3	7/20/46	21,511	23,046	0.001%
Government National Mortgage Assn.	3	7/20/46	46,131	48,980	0.001%
Government National Mortgage Assn.	3	7/20/46	11,387	12,148	0.000%
Government National Mortgage Assn.	3	7/20/46	45,963	49,430	0.001%
Government National Mortgage Assn.	5	7/20/47	17,866	19,561	0.001%
Government National Mortgage Assn.	3.5	7/20/47	44,687	47,330	0.001%
Government National Mortgage Assn.	3	7/20/50	300,376	309,084	0.008%
Government National Mortgage Assn.	3	7/20/51	901,130	942,616	0.025%
Government National Mortgage Assn.	5	8/20/40	12,502	14,256	0.000%
Government National Mortgage Assn.	5	8/20/41	33,535	38,241	0.001%
Government National Mortgage Assn.	3	8/20/45	80,394	84,726	0.002%
Government National Mortgage Assn.	3	8/20/46	15,253	16,371	0.000%
Government National Mortgage Assn.	3	8/20/46	18,844	20,271	0.001%
Government National Mortgage Assn.	3	8/20/46	17,641	19,022	0.000%
Government National Mortgage Assn.	4.5	8/20/47	73,901	80,060	0.002%
Government National Mortgage Assn.	5	8/20/47	29,340	32,262	0.001%
Government National Mortgage Assn.	2.5	8/20/51	1,953,860	2,017,138	0.053%
Government National Mortgage Assn.	3.5	8/20/51	557,903	591,798	0.015%
Government National Mortgage Assn.	5	9/15/39	9,055	10,482	0.000%
Government National Mortgage Assn.	3	9/15/42	86,963	93,073	0.002%
Government National Mortgage Assn.	4.5	9/15/45	32,433	36,633	0.001%
Government National Mortgage Assn.	4.5	9/20/40	30,667	34,025	0.001%
Government National Mortgage Assn.	4	9/20/42	4,330	4,745	0.000%
Government National Mortgage Assn.	3.5	9/20/46	71,077	75,528	0.002%
Government National Mortgage Assn.	3	9/20/46	11,029	11,836	0.000%
Government National Mortgage Assn.	3	9/20/46	12,311	13,246	0.000%
Government National Mortgage Assn.	3.5	9/20/47	16,089	17,057	0.000%
Government National Mortgage Assn.	4	9/20/47	356,610	382,022	0.010%
Government National Mortgage Assn.	4.5	9/20/47	196,367	212,736	0.006%
Government National Mortgage Assn.	5.5	9/20/48	264	294	0.000%
Government National Mortgage Assn.	3	9/20/49	11,163	11,485	0.000%
Government National Mortgage Association	3	11/20/47	28,992	30,049	0.001%
Government National Mortgage Association	4.5	12/20/39	1,780	36	0.000%
Government National Mortgage Association	3	12/20/47	33,395	34,130	0.001%
Government National Mortgage Association	4	2/20/43	18,594	2,304	0.000%
Government National Mortgage Association	3.5	4/20/39	4,864	19	0.000%
Government National Mortgage Association	4	5/20/37	36,925	962	0.000%
Government National Mortgage Association	3.5	5/20/43	32,845	5,182	0.000%
Graco			17,410	1,218,178	0.032%
Gray Oak Pipeline	2.6	10/15/25	70,000	71,656	0.002%
Gray Oak Pipeline	3.45	10/15/27	30,000	31,623	0.001%
Gray Oak Pipeline	2	9/15/23	25,000	25,467	0.001%
Great Portland Estates			287,301	2,883,670	0.075%

Great Wolf Trust 2019-WOLF	1.12	12/15/36	225,000	224,930	0.006%
Great Wolf Trust 2019-WOLF	2.02	12/15/36	190,000	188,806	0.005%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	64,235	64,824	0.002%
GS Mortgage-Backed Securities Trust	1.66	7/25/44	5,634	5,676	0.000%
GS Mortgage-Backed Securities Trust 2020-INV1	2.98	10/25/50	248,987	253,875	0.007%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	240,244	241,915	0.006%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	238,281	241,129	0.006%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	180,000	192,836	0.005%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	480,000	517,184	0.014%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	390,000	413,216	0.011%
Halliburton			46,023	995,017	0.026%
Hamamatsu Photonics KK			53,500	3,309,442	0.086%
Hanger			42,561	934,640	0.024%
Hanover Insurance Group			9,412	1,219,983	0.032%
Hardee s Funding	4.96	6/20/48	242,500	257,601	0.007%
Hardee s Funding	2.87	6/20/51	134,663	134,931	0.004%
Hartford Financial Services			146,266	10,275,187	0.268%
Hasbro	3.55	11/19/26	120,000	130,628	0.003%
Haynes International			16,630	619,468	0.016%
HCA Healthcare			75,528	18,332,156	0.479%
Healthcare Realty Trust	3.63	1/15/28	260,000	283,936	0.007%
Healthcare Realty Trust	2.05	3/15/31	95,000	91,861	0.002%
Healthpeak Properties	2.88	1/15/31	35,000	36,492	0.001%
Healthpeak Properties	3.5	7/15/29	35,000	38,158	0.001%
Helios Technologies			13,353	1,096,415	0.029%
Heritage Commerce			60,430	702,801	0.018%
Heritage-Crystal Clean			19,135	554,532	0.014%
Heritage Financial Corp.			20,509	522,980	0.014%
Highwoods Realty	3.05	2/15/30	350,000	365,700	0.010%
Highwoods Realty	4.13	3/15/28	110,000	122,589	0.003%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	22,328	22,811	0.001%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	105,362	109,571	0.003%
Hilton Worldwide Holdings			71,174	9,402,797	0.245%
Home Bancshares			45,666	1,074,521	0.028%
Home Depot			21,257	6,977,823	0.182%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	106,449	108,152	0.003%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	99,212	99,613	0.003%
Homology Medicines			10,656	83,863	0.002%
Honda Motor			52,400	1,610,976	0.042%
Honeywell International			34,146	7,248,513	0.189%
Housing Development Finance			82,595	3,041,344	0.079%
HSBC Holdings	3.9	5/25/26	310,000	341,336	0.009%
HSBC Holdings	2.1	6/4/26	390,000	398,387	0.010%
Hubbell			33,241	6,005,651	0.157%
Humana	2.15	2/3/32	95,000	92,859	0.002%
Humana	4.88	4/1/30	265,000	315,947	0.008%
Humana			6,102	2,374,593	0.062%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	389,064	392,003	0.010%
Hundred Acre Wood Trust 2021-INV2	2.5	10/25/51	140,000	141,991	0.004%
Huron Consulting Group			7,800	405,600	0.011%
Hyundai Capital America	1.8	10/15/25	120,000	121,070	0.003%
Hyundai Capital America	2.1	9/15/28	210,000	207,025	0.005%
Icosavax			8,830	261,280	0.007%
ICU Medical			5,619	1,311,362	0.034%
IdaCorp			11,900	1,230,222	0.032%
IGM Biosciences			5,061	332,811	0.009%
IGO			818,041	5,126,852	0.134%
Illinois Tool Works			4,178	863,300	0.023%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	128,620	128,542	0.003%
Infinera			11,300	94,016	0.002%
Ingersoll-Rand			39,127	1,972,392	0.051%
Ing Groep	1.75	4/1/27	200,000	200,965	0.005%
ING Groep			494,630	7,191,184	0.188%
Insmed			44,462	1,224,483	0.032%
Intellia Therapeutics			5,512	739,435	0.019%
Intercontinental Exchange	2.1	6/15/30	1,095,000	1,082,862	0.028%
Intercontinental Exchange	1.85	9/15/32	650,000	611,694	0.016%
International Flavors & Fragrances			24,255	3,243,379	0.085%
International Paper			278,324	15,563,878	0.406%
Intesa Sanpaolo			846,648	2,396,849	0.063%
InTown Hotel Portfolio Trust 2018-STAY	1.58	1/15/33	375,000	375,449	0.010%
Intuit			30,984	16,716,178	0.436%

Intuitive Surgical			13,489	13,410,089	0.350%
lovance Biotherapeutics			4,528	111,660	0.003%
Ipsen			20,155	1,920,571	0.050%
Jack in the Box Funding	3.98	8/25/49	258,050	263,326	0.007%
Jacobs Engineering Group			57,199	7,580,583	0.198%
JBG SMITH Properties, REIT			34,285	1,015,179	0.027%
John Bean Technologies			13,839	1,945,071	0.051%
Johnson Matthey			114,266	4,099,522	0.107%
JPMorgan Chase	2.74	10/15/30	185,000	191,604	0.005%
JPMorgan Chase	1.95	2/4/32	1,085,000	1,044,709	0.027%
JPMorgan Chase	1.58	4/22/27	285,000	285,638	0.007%
JPMorgan Chase	3.54	5/1/28	120,000	130,944	0.003%
JPMorgan Chase	2.96	5/13/31	1,000,000	1,038,802	0.027%
JPMorgan Chase	2.18	6/1/28	295,000	300,673	0.008%
JPMorgan Chase			4,747	777,036	0.020%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	172,341	0.004%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	84,387	0.002%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	155,547	158,146	0.004%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	110,092	112,814	0.003%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	94,907	97,061	0.003%
JP Morgan Mortgage Trust 2020-5	3.64	12/25/50	165,823	169,035	0.004%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	80,974	82,407	0.002%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	35,988	36,512	0.001%
JP Morgan Mortgage Trust 2020-LTV1	3.35	6/25/50	165,339	168,941	0.004%
Julius Baer			56,672	3,765,271	0.098%
Karuna therapeutics			1,756	214,811	0.006%
Kering			4,298	3,052,702	0.080%
Keurig Dr Pepper			26,874	918,016	0.024%
Kilroy Realty	3.45	12/15/24	470,000	500,713	0.013%
Kimberly-Clark			6,254	828,280	0.022%
KIND Trust 2021-KIND	1.43	8/15/38	450,000	450,142	0.012%
Kingfisher			1,206,787	5,447,287	0.142%
Kion			49,584	4,610,201	0.120%
Kirin Holdings			113,700	2,110,259	0.055%
KKR Acquisition Holdings I			41,277	411,944	0.011%
KKR Clo 33	1.27	7/20/34	250,000	249,707	0.007%
KLA			11,697	3,912,763	0.102%
Knight-Swift Transportation Holdings			17,926	916,915	0.024%
Knorr-Bremse			18,309	1,958,909	0.051%
Kodiak Sciences			14,582	1,399,580	0.037%
Koninklijke Philips			138,693	6,161,703	0.161%
Kookmin Bank	4.5	2/1/29	350,000	396,090	0.010%
Kratos Defense & Security Solutions			31,530	703,434	0.018%
KT			66,618	1,821,959	0.048%
Kymera therapeutics			2,981	175,104	0.005%
Landstar System			4,915	775,685	0.020%
Largan Precision			15,000	1,168,652	0.031%
Las Vegas Sands	3.5	8/18/26	95,000	97,201	0.003%
Las Vegas Sands	3.2	8/8/24	60,000	61,534	0.002%
Lattice Semiconductor			54,716	3,537,389	0.092%
Legalzoom.com			6,216	164,102	0.004%
Legrand			30,042	3,218,991	0.084%
Liberty Oilfield Services			76,234	924,718	0.024%
Linde			57,718	16,933,307	0.442%
Littelfuse			4,928	1,346,675	0.035%
Live Oak Bancshares			22,886	1,456,236	0.038%
Lloyds Banking Group			5,424,435	3,376,285	0.088%
LM Ericsson			520,446	5,874,237	0.153%
Longfor Group Holdings	3.95	9/16/29	375,000	389,715	0.010%
L'Oreal			15,616	6,461,964	0.169%
LSEGA Financing	2	4/6/28	550,000	552,345	0.014%
LSEGA Financing	2.5	4/6/31	200,000	203,610	0.005%
LSEGA Financing	3.2	4/6/41	200,000	206,621	0.005%
Lululemon athletica			16,512	6,682,406	0.174%
Macquarie Group			26,781	3,460,006	0.090%
Madison Park Funding XXXIII	1.46	10/15/32	635,000	636,042	0.017%
Magna International			73,968	5,565,352	0.145%
Magnetite XVIII	1.2	11/15/28	250,000	249,982	0.007%
Magnetite XXIII	1.43	10/25/32	465,000	465,121	0.012%
Magnetite XXV	1.33	1/25/32	250,000	250,253	0.007%
Magnolia Oil & Gas			85,189	1,515,512	0.040%
Manhattan Associates			5,300	811,059	0.021%

Marel HF			51,853	359,064	0.009%
Marriott			59,960	8,879,476	0.232%
Marsh & McLennan	2.25	11/15/30	85,000	85,658	0.002%
Marsh & McLennan			25,973	3,933,091	0.103%
Martin Marietta Materials			5,155	1,761,360	0.046%
Marvell Technology			52,167	3,146,192	0.082%
MasterCard			45,809	15,926,873	0.416%
Matson			15,320	1,236,477	0.032%
McDonald's			4,066	980,353	0.026%
Medtronic			115,892	14,527,062	0.379%
Meggitt			312,481	3,082,938	0.080%
MeiraGTX Holdings			5,759	75,904	0.002%
Melrose Industries			1,788,181	4,151,630	0.108%
Meridian Bancorp			15,619	324,250	0.008%
Meritor			37,535	799,871	0.021%
Mesa Laboratories			1,169	353,459	0.009%
MetLife			122,382	7,554,641	0.197%
MFA 2021-NQM2 Trust	1.03	11/25/64	165,946	166,085	0.004%
MGE Energy			6,039	443,867	0.012%
MGM Resorts International			126,664	5,465,552	0.143%
Microchip Technology			20,950	3,215,616	0.084%
Micron Technology	4.19	2/15/27	144,000	161,820	0.004%
Micron Technology	4.98	2/6/26	200,000	228,250	0.006%
Micron Technology	5.33	2/6/29	115,000	137,425	0.004%
Micron Technology			22,245	1,578,950	0.041%
Microsoft			403,783	113,834,503	2.972%
Middlesex Water			7,594	780,511	0.020%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	380,000	413,250	0.011%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	6,641	6,662	0.000%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	49,282	49,892	0.001%
Minerals Technologies			13,046	911,133	0.024%
Mitsubishi Corporation			96,000	3,014,634	0.079%
Mitsubishi Electric			428,600	5,956,509	0.156%
Mitsubishi HC Capital			282,700	1,478,207	0.039%
Mitsubishi UFJ Financial			505,900	2,990,544	0.078%
Mitsui Fudosan			220,000	5,226,075	0.136%
ModivCare			6,705	1,217,762	0.032%
Molina Healthcare			11,655	3,162,118	0.083%
Moncler			63,551	3,876,014	0.101%
Mondelez International			15,636	909,702	0.024%
MongoDB			11,093	5,230,460	0.137%
Monolithic Power Systems			5,692	2,758,799	0.072%
Monro			21,532	1,238,305	0.032%
Monte Rosa therapeutics			2,956	65,860	0.002%
Morgan Stanley	4.43	1/23/30	95,000	109,627	0.003%
Morgan Stanley	3.22	4/22/42	75,000	78,524	0.002%
Morgan Stanley	1.93	4/28/32	650,000	624,322	0.016%
Morgan Stanley	1.59	5/4/27	120,000	120,311	0.003%
Morgan Stanley			406,362	39,543,086	1.032%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	131,378	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	59,678	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	190,602	0.005%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	25,000	27,165	0.001%
Morgan Stanley Eaton Vance Clo 2021-1	1.78	10/20/34	255,000	255,000	0.007%
Morphic Holding			889	50,353	0.001%
Motorola Solutions			802	186,321	0.005%
MSA Safety			5,208	758,806	0.020%
MSCG Trust 2018-SELF	0.98	10/15/37	235,000	235,071	0.006%
MSCI			1,777	1,081,020	0.028%
Mueller Water Products			61,051	929,196	0.024%
Munich Re			30,828	8,412,015	0.220%
Murata Manufacturing			54,600	4,829,506	0.126%
MVW 2020-1	4.21	10/20/37	87,873	92,286	0.002%
National Bank of Canada			83,872	6,441,709	0.168%
National Grid			318,579	3,796,098	0.099%
National Instruments			26,138	1,025,394	0.027%
NAVER			10,489	3,403,334	0.089%
Navient Private Education Loan Trust 2017	2.88	12/16/58	43,143	43,703	0.001%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	248,361	253,732	0.007%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	103,171	104,206	0.003%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	73,446	73,939	0.002%
NBN	2.63	5/5/31	210,000	212,882	0.006%

nCino			14,830	1,053,375	0.028%
Nelnet Student Loan Trust 2020-1	0.83	3/26/68	122,248	122,898	0.003%
Nestle			158,676	19,118,882	0.499%
Netflix	4.63	5/15/29	290,000	420,708	0.011%
Netflix			26,826	16,372,981	0.427%
Neuberger Berman CLO XVI-S	1.17	4/15/34	305,000	304,291	0.008%
Neuberger Berman Loan Advisers CLO 29	1.26	10/19/31	250,000	250,085	0.007%
Neuberger Berman Loan Advisers CLO 32	1.12	1/20/32	570,000	569,846	0.015%
Neuberger Berman Loan Advisers CLO 38	1.43	10/20/32	290,000	290,084	0.008%
Neuberger Berman Loan Advisers Clo 43	1.24	6/18/35	250,000	249,697	0.007%
Nevro			6,829	794,759	0.021%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	210,654	213,241	0.006%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	114,417	115,376	0.003%
Next			32,992	3,629,149	0.095%
NextEra Energy			149,048	11,703,249	0.306%
Nextera Energy Partners			11,992	903,717	0.024%
NexTier Oilfield Solutions			119,301	548,785	0.014%
Nike			43,196	6,273,355	0.164%
Nippon Telegraph & Telephone			394,900	10,942,351	0.286%
NiSource	1.7	2/15/31	150,000	141,252	0.004%
NiSource	3.6	5/1/30	155,000	169,546	0.004%
Nomad Foods			33,535	924,225	0.024%
Norfolk Southern			42,940	10,273,395	0.268%
Northern Star Resources			119,059	729,195	0.019%
NorthWestern			11,500	658,950	0.017%
Novanta			16,017	2,474,627	0.065%
Novartis			103,157	8,458,793	0.221%
NRG Energy	4.45	6/15/29	115,000	126,500	0.003%
NTT Data			359,200	6,944,859	0.181%
NTT Finance	1.59	4/3/28	295,000	291,796	0.008%
NTT Finance	2.07	4/3/31	200,000	200,871	0.005%
Nurix therapeutics			4,079	122,207	0.003%
NuVasive			9,443	565,164	0.015%
NVIDIA			63,520	13,158,803	0.344%
NXP BV / NXP Funding	5.35	3/1/26	105,000	120,996	0.003%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	20,000	20,915	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	40,000	42,711	0.001%
NXP Semiconductors			45,552	8,922,270	0.233%
Oak Street Health			2,403	102,200	0.003%
OBX 2019-EXP2 Trust	4	6/25/59	83,701	86,528	0.002%
OBX 2019-EXP3 Trust	3.5	10/25/59	66,875	67,931	0.002%
OBX 2020-EXP1 Trust	3.5	2/25/60	195,764	200,661	0.005%
OBX 2020-EXP1 Trust	0.84	2/25/60	38,378	38,370	0.001%
OBX 2020-EXP2 Trust	3	5/25/60	215,045	218,617	0.006%
OBX 2020-EXP3 Trust	3	1/25/60	196,689	198,819	0.005%
OBX 2021-NQM1 Trust	1.33	2/25/66	286,814	285,630	0.007%
OBX 2021-NQM3 Trust	1.05	7/25/61	196,584	196,555	0.005%
OCP CLO 2014-7	1.78	7/20/29	250,000	249,938	0.007%
OCP CLO 2020-19	1.28	10/20/34	430,000	431,256	0.011%
OHA Credit Funding 3	1.29	7/2/35	395,000	395,279	0.010%
Olink Holding, ADR			16,469	399,373	0.010%
Ollies Bargain Outlet Holdings			25,425	1,532,619	0.040%
Omron			29,000	2,869,625	0.075%
ONE Gas			19,939	1,263,534	0.033%
Option Care Health			30,683	744,370	0.019%
Oracle	2.3	3/25/28	160,000	163,883	0.004%
Orchard therapeutics, ADR			14,507	33,366	0.001%
Origin Bancorp			21,370	905,020	0.024%
Otsuka Holdings			82,200	3,515,094	0.092%
Outset Medical			5,758	284,676	0.007%
OZLM VII	1.14	7/17/29	238,635	238,647	0.006%
Pacific Gas & Electric	2.5	2/1/31	265,000	251,478	0.007%
Pacific Gas & Electric	4.55	7/1/30	635,000	684,137	0.018%
Pacific Gas & Electric	2.1	8/1/27	105,000	102,514	0.003%
Pacific Gas & Electric	3.3	8/1/40	225,000	207,520	0.005%
Pacific Premier Bancorp			26,431	1,095,301	0.029%
Packaging Corporation of America			56,011	7,698,152	0.201%
Palmer Square CLO 2021-2	1.26	7/15/34	310,000	310,165	0.008%
Panasonic			279,700	3,466,993	0.091%
Papa John's International			22,087	2,804,828	0.073%
Parsons			10,246	345,905	0.009%
PAR Technology			23,666	1,455,696	0.038%

Paycom Software			4,615	2,287,886	0.060%
Paycor HCM			8,104	284,937	0.007%
Payoneer Global			81,600	697,680	0.018%
PayPal Holdings			68,815	17,906,351	0.468%
Pennant			11,861	333,175	0.009%
PennyMac Financial Services			24,251	1,482,464	0.039%
Penumbra			2,774	739,271	0.019%
PerkinElmer	1.9	9/15/28	185,000	183,687	0.005%
PerkinElmer	3.3	9/15/29	99,000	106,488	0.003%
PerkinElmer	2.25	9/15/31	100,000	98,565	0.003%
PerkinElmer			18,905	3,276,047	0.086%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	214,740	0.006%
Persimmon			93,267	3,335,689	0.087%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13	5/15/27	375,000	406,875	0.011%
Petco Health & Wellness			15,799	333,359	0.009%
Pfizer			100,741	4,332,870	0.113%
PGT Innovations			28,323	540,969	0.014%
PICC Property & Casualty			2,800,000	2,716,191	0.071%
Ping An Insurance			215,000	1,470,466	0.038%
Pinnacle Financial Partners			24,193	2,276,077	0.059%
Pinterest			113,278	5,771,514	0.151%
Plex Systems			534	518	0.000%
Pola Orbis Holdings			32,500	748,078	0.020%
Popular			11,410	886,215	0.023%
Poshmark			3,421	81,283	0.002%
Post Holdings			13,343	1,469,865	0.038%
Post Holdings Partnering			17,985	181,828	0.005%
PPG Industries			37,304	5,334,845	0.139%
PRA Group			22,011	927,544	0.024%
Privia Health			6,698	157,805	0.004%
PROCEPT BioRobotics			2,393	91,293	0.002%
Professional Holding			11,709	220,129	0.006%
PROG Holdings			24,508	1,029,581	0.027%
Prologis	1.25	10/15/30	85,000	79,602	0.002%
Prologis, REIT			166,382	20,869,294	0.545%
Prothena			20,711	1,475,245	0.039%
Prysmian			112,733	3,937,597	0.103%
PS Business Parks, REIT			10,926	1,712,541	0.045%
PTC Therapeutics			2,900	107,909	0.003%
Pulmonx			1,758	63,253	0.002%
QNB Finance	2.75	2/12/27	500,000	524,483	0.014%
Quaker Chemical			4,994	1,187,174	0.031%
Qualcomm			47,781	6,162,793	0.161%
Quanerix			3,732	185,816	0.005%
Quidel			11,291	1,593,725	0.042%
Radius Health			51,854	643,508	0.017%
Ranpak Holdings			10,472	280,859	0.007%
Rapid Micro Biosystems			11,151	205,959	0.005%
RAPT therapeutics			11,125	345,431	0.009%
RealReal			32,900	433,622	0.011%
Reata Pharmaceuticals			5,021	505,163	0.013%
Recruit Holdings			89,800	5,489,102	0.143%
Red Robin Gourmet Burgers			17,325	399,515	0.010%
Red Rock Resorts			5,800	297,076	0.008%
REESE PARK CLO	1.45	10/15/32	265,000	265,017	0.007%
Regency Centers	3.6	2/1/27	660,000	723,650	0.019%
Regency Centers	3.7	6/15/30	70,000	77,330	0.002%
REI - SECURITY LENDING COLLATERAL			1,423,700	14,236,998	0.372%
Reliance Industries	3.67	11/30/27	600,000	653,175	0.017%
Renesas Electronics			164,700	2,027,022	0.053%
Rentokil Initial			170,600	1,339,688	0.035%
Repare therapeutics			9,100	238,784	0.006%
Repay Holdings			22,961	528,792	0.014%
Replimune			5,157	152,853	0.004%
Republic Services			64,703	7,768,242	0.203%
Rexford Industrial Realty, REIT			24,597	1,395,880	0.036%
Reynolds American	4.45	6/12/25	175,000	192,766	0.005%
RH			1,557	1,038,379	0.027%
Rio Tinto			19,906	1,417,129	0.037%
Roche Holding			31,522	11,504,584	0.300%
Roku			3,585	1,123,360	0.029%
Roper Technologies			7,858	3,505,690	0.092%

Ross Stores	1.88	4/15/31	205,000	197,561	0.005%
Ross Stores			56,449	6,144,474	0.160%
Rover			13,478	174,008	0.005%
Royal Dutch Shell, ADR			60,592	2,682,408	0.070%
Rush Enterprises			16,872	761,940	0.020%
Ruth's Hospitality Group			21,428	443,774	0.012%
Sabine Pass Liquefaction	5	3/15/27	545,000	626,423	0.016%
Sabine Pass Liquefaction	4.5	5/15/30	40,000	46,000	0.001%
Sabine Pass Liquefaction	5.88	6/30/26	15,000	17,645	0.000%
Safran			23,020	2,911,584	0.076%
Saia			4,600	1,094,938	0.029%
Salesforce.com			58,673	15,913,291	0.415%
Sampo			117,883	5,828,234	0.152%
Samsonite International			618,300	1,327,801	0.035%
Samsung Electronics			138,347	8,576,767	0.224%
Sandy Spring Bancorp			18,858	864,074	0.023%
Sanofi			94,109	9,059,313	0.237%
Santander Drive Auto Receivables Trust 2021-3	1.33	9/15/27	230,000	229,793	0.006%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	325,000	332,599	0.009%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	305,000	304,351	0.008%
Santander UK Group Holdings	1.53	8/21/26	545,000	544,615	0.014%
SAP			39,956	5,403,219	0.141%
Saudi Arabian Oil	3.5	4/16/29	550,000	592,795	0.015%
SBA Tower Trust	2.33	1/15/28	40,000	40,794	0.001%
Scentre			1,032,800	2,198,175	0.057%
Schneider Electric			18,216	3,033,948	0.079%
Scholar Rock Holding			18,068	596,605	0.016%
Sea, ADR			63,441	20,220,550	0.528%
Seacoast Banking			31,566	1,067,246	0.028%
Seagen			4,723	801,965	0.021%
Seer			9,845	339,948	0.009%
Selective Insurance			25,445	1,921,861	0.050%
Selectquote			18,791	242,968	0.006%
Sempra Energy			129,323	16,359,360	0.427%
Semtech			6,905	538,383	0.014%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	128,390	130,486	0.003%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	116,903	119,471	0.003%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	50,455	51,078	0.001%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	15,362	15,564	0.000%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	39,961	40,330	0.001%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	29,983	30,309	0.001%
ServiceMaster Funding	2.87	7/30/51	325,000	324,447	0.008%
ServiceNow			31,701	19,726,581	0.515%
Seven & i Holdings			119,300	5,431,066	0.142%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	36,868	36,973	0.001%
Sherwin-Williams			31,712	8,870,798	0.232%
Shinhan Bank	4	4/23/29	375,000	415,733	0.011%
Shoals Technologies			24,140	673,023	0.018%
Shopify			4,203	5,698,343	0.149%
Siemens			132,545	21,677,873	0.566%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	249,041	0.007%
Siemens Financieringsmaatschappij	2.15	3/11/31	320,000	320,999	0.008%
Siemens Healthineers			76,450	4,958,201	0.129%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	99,924	102,505	0.003%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	143,299	143,162	0.004%
Signature Bank			9,751	2,655,002	0.069%
Simon Property	2.65	7/15/30	185,000	190,322	0.005%
SiteOne Landscape Supply			14,368	2,865,985	0.075%
SJW			13,202	872,124	0.023%
Skechers USA			21,000	884,520	0.023%
Skyline Champion			23,468	1,409,488	0.037%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	210,000	222,420	0.006%
Smb Private Education Loan Trust 2015	2.98	7/15/27	20,229	20,380	0.001%
Smb Private Education Loan Trust 2015	2.03	8/16/32	240,000	244,256	0.006%
Smb Private Education Loan Trust 2016	2.43	2/17/32	325,701	333,081	0.009%
Smb Private Education Loan Trust 2016	2.7	5/15/31	36,518	37,354	0.001%
Smb Private Education Loan Trust 2016	2.34	9/15/34	166,045	168,938	0.004%
Smb Private Education Loan Trust 2018	3.63	11/15/35	185,722	194,961	0.005%
Smb Private Education Loan Trust 2018	3.6	1/15/37	153,911	162,299	0.004%
Smb Private Education Loan Trust 2021	2.31	1/15/53	240,000	243,188	0.006%
Smb Private Education Loan Trust 2021	1.07	1/15/53	311,248	306,613	0.008%
SMC			2,700	1,684,558	0.044%

Snap Inc.			232,693	17,189,032	0.449%
Snowflake Computing			4,962	1,500,658	0.039%
SOFTBANK GROUP CORP			40,700	2,351,861	0.061%
Sony			50,000	5,550,938	0.145%
Sophia Genetics			10,633	186,396	0.005%
South32			918,716	2,279,826	0.060%
Southern			19,032	959,867	0.025%
Southern Company			88,534	5,486,452	0.143%
SouthState			13,262	990,274	0.026%
Southwest Gas Holdings			23,758	1,588,935	0.041%
S&P Global			12,834	5,453,038	0.142%
Spotify Technology			11,531	2,598,396	0.068%
SPX			19,359	1,034,739	0.027%
Square			30,153	7,231,896	0.189%
SS&C Technologies Holdings			28,266	1,961,660	0.051%
STACR Trust 2018-DNA3	0.84	9/25/48	213	213	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	173,138	173,415	0.005%
Standard Chartered	4.64	4/1/31	245,000	281,662	0.007%
Standard Chartered			221,648	1,295,705	0.034%
Stanley Electric			80,100	2,023,183	0.053%
Starbucks			71,705	7,909,779	0.207%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	54,372	54,920	0.001%
Stepstone			29,553	1,260,140	0.033%
Stericycle			10,900	740,873	0.019%
STERIS			1,713	349,932	0.009%
Sterling Bancorp Inc/MI			13,940	71,930	0.002%
Steven Madden			6,700	269,072	0.007%
StoneCo			4,290	148,949	0.004%
Stoneridge			18,485	376,909	0.010%
Stora Enso			198,319	3,303,285	0.086%
Storebrand			432,179	4,114,413	0.107%
Stroer SE & Co KGaA			25,552	2,104,333	0.055%
Stryker			34,041	8,977,293	0.234%
Sumitomo Corporation			208,400	2,935,716	0.077%
Sumitomo Mitsui Trust Holdings			60,558	2,085,620	0.054%
Sumitomo Rubber Industries			88,200	1,119,049	0.029%
Sun Country Airlines Holdings			8,787	294,716	0.008%
Sun Life Financial			122,748	6,318,624	0.165%
Suzuki Motor			66,700	2,980,093	0.078%
Svenska Handelsbanken			336,945	3,773,584	0.099%
Symphony CLO XVII	1.01	4/15/28	370,635	370,638	0.010%
Symphony CLO XXIII	1.45	1/15/34	580,000	580,800	0.015%
Symphony CLO XXVI	1.21	4/20/33	250,000	250,000	0.007%
Synopsys			24,736	7,406,206	0.193%
Taiwan Semiconductor Manufacturing			663,759	13,727,922	0.358%
Taiwan Semiconductor Manufacturing, ADR			23,658	2,641,416	0.069%
Takeda Pharmaceutical, ADR			85,512	1,400,687	0.037%
TechnoPro Holdings			128,900	3,876,471	0.101%
TE Connectivity			10,295	1,412,680	0.037%
Telecom Italia			2,999,986	1,210,605	0.032%
Teledyne Technologies			5,743	2,467,078	0.064%
Teleflex			17,225	6,486,074	0.169%
Teleperformance			8,105	3,187,979	0.083%
Tenaya therapeutics			2,734	56,457	0.001%
Tencent Holdings			163,700	9,772,687	0.255%
Tengizchevroil Finance Co International	4	8/15/26	525,000	565,192	0.015%
Tetra Tech			4,393	656,051	0.017%
Texas Instruments			32,466	6,240,290	0.163%
TG Therapeutics			1,811	60,270	0.002%
Thermo Fisher Scientific			40,266	23,005,174	0.601%
Thermon Group Holdings			12,860	222,607	0.006%
The Travelers Companies			38,463	5,846,761	0.153%
THG			149,843	1,023,008	0.027%
THK			56,100	1,231,050	0.032%
thredUP			15,367	333,310	0.009%
TJX			125,111	8,254,824	0.216%
T-Mobile US			115,168	14,713,864	0.384%
T-Mobile USA	2.25	11/15/31	860,000	842,713	0.022%
T-Mobile USA	2.05	2/15/28	120,000	121,024	0.003%
T-Mobile USA	3.75	4/15/27	750,000	826,196	0.022%
Toast			3,412	170,429	0.004%
Toast			69,320	3,289,407	0.086%

Tokio Marine Holdings			93,600	5,017,429	0.131%
Tokyo Electron			9,800	4,329,432	0.113%
Toorak Mortgage Corp 2018-1	1.15	7/25/56	197,702	197,833	0.005%
Toro			9,871	961,534	0.025%
Tosoh			27,000	489,287	0.013%
TotalEnergies			131,977	6,308,231	0.165%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	152,162	0.004%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	1,579	1,578	0.000%
Towd Point Mortgage Trust 2016-1	3	2/25/55	23,149	23,300	0.001%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	36,813	36,992	0.001%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	23,624	23,775	0.001%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	20,435	20,711	0.001%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	21,392	21,651	0.001%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	35,087	35,087	0.001%
Toyota Motor			530,500	9,452,123	0.247%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	100,471	0.003%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	156,641	0.004%
TransUnion			11,301	1,269,215	0.033%
Transurban Finance Co Pty	2.45	3/16/31	535,000	535,748	0.014%
Transurban Finance Co Pty	3.38	3/22/27	255,000	275,081	0.007%
TreeHouse Foods			26,956	1,075,005	0.028%
Trinity Acquisition	4.4	3/15/26	195,000	217,687	0.006%
TRP Inflation Protected Bond - I			488	6,644	0.000%
TRP Inst Emerging Markets Bd - Inst			4,982,239	41,003,824	1.071%
TRP Inst Emerging Markets Eq - Inst			4,971,207	230,365,725	6.015%
TRP Inst Floating Rate - Inst			3,481,872	34,017,890	0.888%
TRP Institutional High Yield - Inst			5,092,160	45,116,538	1.178%
TRP International Bond (USD Hgd) - I			8,751,992	88,220,080	2.303%
TRP Limited Duration Infl Foc Bd - I			5,447,224	29,959,734	0.782%
TRP Multi-Strategy Total Return - I			7,189,815	77,650,000	2.027%
TRP Real Assets - I			5,792,565	81,559,311	2.129%
TRP Treasury Reserve	0.05		136,168,544	136,168,544	3.555%
TRP US Treasury Long-Term Idx - I			5,649,731	64,689,415	1.689%
Turning Point therapeutics			6,264	416,118	0.011%
Twilio			4,418	1,409,563	0.037%
Ultragenyx Pharmaceutical			15,890	1,433,119	0.037%
Umicore			54,896	3,247,626	0.085%
Unilever			217,716	11,786,789	0.308%
Union Pacific			20,698	4,057,015	0.106%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	48,055	48,545	0.001%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	76,455	75,211	0.002%
Unitedhealth	2	5/15/30	1,355,000	1,359,743	0.036%
UnitedHealth Group			59,146	23,110,708	0.603%
United Overseas Bank			221,800	4,195,920	0.110%
United Rentals			11,774	4,131,850	0.108%
UPS			42,829	7,799,161	0.204%
Upwork			48,716	2,193,681	0.057%
U.S. Physical Therapy			8,140	900,284	0.024%
U.S. Treasury Bonds	1.88	2/15/41	4,365,000	4,270,880	0.112%
U.S. Treasury Bonds	1.88	2/15/51	3,985,000	3,801,939	0.099%
U.S. Treasury Bonds	2.25	5/15/41	2,120,000	2,205,131	0.058%
U.S. Treasury Bonds	2.38	5/15/51	2,100,000	2,241,750	0.059%
U.S. Treasury Bonds	2	8/15/51	2,750,000	2,703,164	0.071%
U.S. Treasury Notes	0.13	1/15/24	4,000,000	3,978,750	0.104%
U.S. Treasury Notes	0.13	2/15/24	10,265,000	10,207,259	0.267%
U.S. Treasury Notes	0.25	3/15/24	1,220,000	1,215,806	0.032%
U.S. Treasury Notes	0.13	5/15/23	2,455,000	2,451,548	0.064%
U.S. Treasury Notes	0.25	5/15/24	8,025,000	7,986,129	0.209%
U.S. Treasury Notes	0.25	6/15/24	5,015,000	4,986,791	0.130%
U.S. Treasury Notes	0.13	6/30/23	6,050,000	6,039,602	0.158%
U.S. Treasury Notes	0.63	7/31/26	3,350,000	3,296,609	0.086%
U.S. Treasury Notes	0.75	8/31/26	5,300,000	5,243,688	0.137%
U.S. Treasury Notes	0.38	9/15/24	2,805,000	2,792,728	0.073%
U.S. Treasury Notes	0.88	9/30/26	6,755,000	6,719,114	0.175%
Utz Brands			45,800	784,554	0.020%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	245,000	247,680	0.006%
Valero Energy	2.15	9/15/27	30,000	30,205	0.001%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	541,245	0.014%
Veeva Systems			8,862	2,553,763	0.067%
Vereit Operating Partnership	3.4	1/15/28	180,000	194,694	0.005%
Vereit Operating Partnership	3.1	12/15/29	420,000	446,723	0.012%
Vereit Operating Partnership	2.85	12/15/32	240,000	248,388	0.006%

Vereit Operating Partnership	2.2	6/15/28	50,000	50,525	0.001%
Vereit Operating Partnership	3.95	8/15/27	230,000	257,455	0.007%
Verizon Communications	2.99	10/30/56	1,250,000	1,152,704	0.030%
Verizon Communications	4.75	11/1/41	55,000	66,825	0.002%
Verizon Communications	2.65	11/20/40	220,000	207,911	0.005%
Verizon Communications	1.75	1/20/31	555,000	526,111	0.014%
Verizon Communications	2.36	3/15/32	265,000	261,190	0.007%
Verizon Communications	2.55	3/21/31	250,000	252,638	0.007%
Verizon Communications	2.1	3/22/28	165,000	167,466	0.004%
Verizon Communications	4.52	9/15/48	150,000	184,089	0.005%
Verizon Communications	4.33	9/21/28	205,000	235,682	0.006%
Verus Securitization Trust 2019-3	3.04	7/25/59	118,070	118,665	0.003%
Verus Securitization Trust 2019-4	2.64	11/25/59	72,319	73,370	0.002%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	233,544	235,865	0.006%
Verus Securitization Trust 2020-1	2.72	1/25/60	299,187	302,373	0.008%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	103,775	0.003%
Verus Securitization Trust 2021-5	1.22	9/25/66	175,000	174,921	0.005%
Visa			136,408	30,384,882	0.793%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	65,246	65,514	0.002%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	145,000	149,397	0.004%
Vistra Operations	3.55	7/15/24	405,000	426,141	0.011%
Vodafone	5.25	5/30/48	500,000	648,978	0.017%
Vodafone	4.88	6/19/49	270,000	338,051	0.009%
Vodafone, ADR			223,765	3,457,169	0.090%
Volkswagen Bank GmbH	2.5	7/31/26	100,000	127,913	0.003%
Volkswagen Group of America Finance	1.63	11/24/27	245,000	243,079	0.006%
Volkswagen Group of America Finance	3.2	9/26/26	785,000	838,605	0.022%
Wal-Mart			38,285	5,336,163	0.139%
Walt Disney			106,073	17,944,369	0.469%
Warby Parker			40,878	2,168,578	0.057%
Waste Connections	2.2	1/15/32	190,000	187,584	0.005%
Webster Financial			18,417	1,002,990	0.026%
Wec Energy			10,273	906,079	0.024%
Welcia Holdings			51,100	1,841,781	0.048%
Wellfleet CLO 2017-2A	1.19	10/20/29	285,000	284,573	0.007%
Wells Fargo	2.88	10/30/30	500,000	519,335	0.014%
Wells Fargo	2.57	2/11/31	1,840,000	1,879,494	0.049%
Wells Fargo	2.39	6/2/28	670,000	691,055	0.018%
Wells Fargo	4.3	7/22/27	175,000	198,421	0.005%
Wells Fargo			530,132	24,603,426	0.642%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	391,262	0.010%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	668,145	0.017%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	365,000	368,838	0.010%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	40,790	41,068	0.001%
Welltower, REIT			109,109	8,990,582	0.235%
Western Alliance Bancorp			25,922	2,820,832	0.074%
West Fraser Timber			8,894	749,101	0.020%
Westlake Chemical	1.63	7/17/29	100,000	122,290	0.003%
Westrock			344,714	17,177,099	0.448%
Weyerhaeuser, REIT			39,549	1,406,758	0.037%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	247,045	0.006%
Williams	5.1	9/15/45	230,000	284,959	0.007%
Wilmar International			1,134,000	3,503,379	0.091%
Woodside Finance	3.7	3/15/28	515,000	550,406	0.014%
Woodside Finance	3.65	3/5/25	240,000	254,952	0.007%
Woodside Finance	3.7	9/15/26	195,000	210,690	0.006%
Workiva			8,100	1,141,776	0.030%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	248,950	0.006%
Worley			355,472	2,500,769	0.065%
WPP			326,746	4,377,602	0.114%
XCEL Energy			12,764	797,750	0.021%
Xencor			16,750	547,055	0.014%
Xometry			2,458	141,753	0.004%
Xometry			13,856	759,122	0.020%
XP			26,686	1,071,977	0.028%
Yum! Brands			105,252	12,873,372	0.336%
Zalando			44,588	4,066,496	0.106%
Zendesk			2,900	337,531	0.009%
Zentaris Pharmaceuticals			5,552	369,985	0.010%
Z Holdings			439,000	2,809,627	0.073%
Zoetis			23,701	4,601,312	0.120%
Zoom Video Communications			23,754	6,211,671	0.162%

Zurich Insurance Group		10,307	4,214,742	0.110%
Zynga		98,738	743,497	0.019%
Miscellaneous Securities ‡			24,384,434	
Total Investments in Securities			3,870,906,812	

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

Forwards Contracts	Currency		Deliver	Settlement	Unrealized G/L	% of Net Assets	
	Bought	Receive					Sold
BNP PARIBAS SECURITIES CORP	USD	229,957	EUR	(194,895)	11/19/2021	3,982	0.000%
CITIBANK N A	USD	113,171	EUR	(95,993)	11/19/2021	1,870	0.000%
MORGAN STANLEY & COMPANY LLC	USD	230,392	EUR	(194,895)	11/19/2021	4,417	0.000%
MORGAN STANLEY & COMPANY LLC	USD	113,145	EUR	(95,993)	11/19/2021	1,844	0.000%

Total Forward Currency Exchange Contracts **12,113**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 10/15/2021 C 4525	4,525.00	10/15/2021	(544)	(299,200)	(0.008%)

Total Options **(299,200)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	47,500	1,082	0.000%
INDONESIA CDS 12/20/2026	2,810,000	26,032	0.001%
CDX IG CDSI S37 5Y 12/20/2026	7,070,000	168,832	0.004%
CDX HY CDSI S37 5Y PRC 12/20/2026	1,730,000	160,553	0.004%
MEXICO CDS 12/20/2026	5,625,000	(4,978)	0.000%
CHILE CDS 12/20/2026	1,700,000	10,812	0.000%

Total Swap Contracts **362,332**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	5	12/31/2021	613,711	(163)	0.016%
MSCI EAFE FUT 12/21	(136)	12/17/2021	(15,415,600)	699,296	(0.402%)
S&P500 EMINI FUT 12/21	(89)	12/17/2021	(19,124,988)	247,710	(0.499%)
TUZ1 2YR US NOTE FUT DEC 21	64	12/31/2021	14,083,500	(7,778)	0.368%
TYZ1 UST 10YR FUT DEC 21	(136)	12/21/2021	(17,898,876)	249,423	(0.467%)
USZ1 UST 30YR FUT DEC 21	81	12/21/2021	12,896,719	(265,045)	0.337%
WNZ1 ULTRA US BOND FUT DEC 21	78	12/21/2021	14,902,875	(388,314)	0.389%

Total Futures Contracts **535,128**

NET ASSETS **3,830,104,924**

NET ASSET VALUE PER SHARE

Spectrum Moderate Growth Allocation Fund Shares **44.89**
(\$2,507,643,904 / 55,862,945 Shares Outstanding)

Spectrum Moderate Growth Allocation Fund - I Class Shares **45.06**
(\$1,322,461,020 / 29,351,839 Shares Outstanding)

- ADR American Depositary Receipts
- ADS American Depositary Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate

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

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