

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	1.04	9/15/34	167,534	167,533	0.005%
908 devices			1,174	66,859	0.002%
ABB			176,347	4,946,394	0.143%
AbbVie	4.88	11/14/48	412,000	557,509	0.016%
AbbVie	2.95	11/21/26	535,000	591,180	0.017%
AbbVie	4.05	11/21/39	355,000	424,294	0.012%
AbbVie			83,102	8,904,379	0.257%
Abcam, ADR			14,306	308,294	0.009%
ACADIA Pharmaceuticals			7,026	375,610	0.011%
Accelaron Pharma			8,888	1,137,131	0.033%
Accolade			6,515	283,403	0.008%
Adani Electricity Mumbai	3.95	2/12/30	550,000	584,766	0.017%
Adaptive Biotechnologies			7,962	470,793	0.014%
Adobe			321	160,539	0.005%
ADT			92,728	727,915	0.021%
Advanced Micro Devices			88,492	8,115,601	0.235%
Advantage Solutions			26,198	345,028	0.010%
Advantage Solutions			6,549	18,665	0.001%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	474,941	0.014%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	154,719	0.004%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	155,000	184,838	0.005%
Aerojet Rocketdyne Holdings			6,034	318,897	0.009%
AES			133,780	3,143,830	0.091%
Aes Gener	7.13	3/26/79	400,000	445,000	0.013%
Aflac	3.6	4/1/30	70,000	82,121	0.002%
Agilent Technologies			59,035	6,995,057	0.202%
Agios Pharmaceuticals			12,070	522,993	0.015%
Aia	3.9	4/6/28	490,000	558,713	0.016%
AIA Group			260,400	3,173,266	0.092%
Aib	4.26	4/10/25	210,000	229,420	0.007%
Airbnb			3,450	506,460	0.015%
Air Liquide			34,768	5,700,105	0.165%
Aker BP	2.88	1/15/26	240,000	243,914	0.007%
Alcoa			39,300	905,865	0.026%
Alcon			21,836	1,449,826	0.042%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	324,736	0.009%
Alexandria Real Estate Equities	1.88	2/1/33	120,000	119,782	0.003%
Alexandria Real Estate Equities	4.7	7/1/30	50,000	61,997	0.002%
Alexandria Real Estate Equities	3.38	8/15/31	185,000	211,415	0.006%
Alibaba Group Holding, ADR			112,105	26,090,197	0.754%
Align Technology			1,138	608,124	0.018%
Allogene therapeutics			4,612	116,407	0.003%
Alphabet Class A			5,275	9,245,176	0.267%
Alphabet Class C			44,893	78,647,149	2.273%
Altimeter Growth			27,930	363,090	0.010%
Amadeus IT			36,146	2,668,199	0.077%
Amazon.com			27,651	90,057,371	2.602%
Amcor			193,318	2,295,694	0.066%
Amedisys			7,167	2,102,296	0.061%
Ameren			75,954	5,928,969	0.171%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	0	0.000%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	315,613	304,892	0.009%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	34,373	28,726	0.001%
American Campus Communities Operating Partnership	3.63	11/15/27	215,000	235,706	0.007%
American Campus Communities Operating Partnership	2.85	2/1/30	390,000	406,797	0.012%
American Campus Communities Operating Partnership	3.3	7/15/26	95,000	103,462	0.003%
American Campus Communities, REIT			27,858	1,191,487	0.034%
American International Group			365,439	13,835,521	0.400%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	225,000	227,153	0.007%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	105,000	111,239	0.003%
Americredit Automobile Receivables Trust 2018-3	4.04	11/18/24	215,000	228,812	0.007%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	80,000	82,800	0.002%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	110,000	110,379	0.003%
Analog Devices			45,955	6,788,932	0.196%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	139,561	141,590	0.004%

Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	137,155	138,938	0.004%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	210,063	211,444	0.006%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	322,488	323,500	0.009%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	209,729	208,094	0.006%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	104,703	105,517	0.003%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	340,000	427,659	0.012%
Anthem	2.25	5/15/30	125,000	131,806	0.004%
Anthem			35,235	11,313,606	0.327%
Antofagasta			243,453	4,776,344	0.138%
Apellis Pharmaceuticals			3,800	217,360	0.006%
Api			22,774	413,348	0.012%
Api			39,216	88,236	0.003%
Apple	1.65	5/11/30	195,000	200,084	0.006%
Apple			322,350	42,772,622	1.236%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	334,163	329,591	0.010%
Applied Materials			214,521	18,513,162	0.535%
Aptiv			4,845	631,255	0.018%
APT Pipelines	4.25	7/15/27	520,000	590,800	0.017%
Arcutis Biotherapeutics			2,929	82,393	0.002%
Ares LVII CLO	1.56	10/25/31	300,000	299,259	0.009%
Argenx, ADR			6,963	2,047,749	0.059%
Array Technologies			16,911	729,541	0.021%
Arrow Electronics	4	4/1/25	230,000	251,830	0.007%
Arvinas			1,746	148,288	0.004%
Asahi Kasei			344,600	3,532,196	0.102%
Ascendis Pharma, ADR			20,330	3,390,637	0.098%
Ashford Hospitality Trust 2018-ASHF	1.41	4/15/35	180,000	171,210	0.005%
Ashtead			72,939	3,435,499	0.099%
ASML Holding			10,750	5,242,990	0.152%
ASML Holding			16,102	7,796,222	0.225%
ASOS			76,472	4,983,616	0.144%
Assurant			12,059	1,642,677	0.047%
Astellas Pharma			521,900	8,080,974	0.234%
Atea Pharmaceuticals			3,120	130,354	0.004%
Atlantic Capital Bancshares			16,268	258,987	0.007%
Atlassian			7,194	1,682,461	0.049%
Atricure			15,499	862,829	0.025%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	420,000	406,307	0.012%
AT&T	2.55	12/1/33	220,000	226,096	0.007%
AT&T	3.8	12/1/57	392,000	408,953	0.012%
AT&T	2.25	2/1/32	300,000	303,859	0.009%
AT&T	4.3	2/15/30	135,000	161,160	0.005%
AT&T	2.3	6/1/27	190,000	202,527	0.006%
AT&T	2.75	6/1/31	720,000	767,249	0.022%
Ausgrid Finance Pty	3.85	5/1/23	135,000	142,601	0.004%
Ausgrid Finance Pty	4.35	8/1/28	205,000	237,188	0.007%
Austin Fairmont Hotel Trust 2019-FAIR	1.41	9/15/32	120,000	116,540	0.003%
Austin Fairmont Hotel Trust 2019-FAIR	1.96	9/15/32	145,000	136,457	0.004%
Australia & New Zealand Banking			164,099	2,879,631	0.083%
Autoliv			29,058	2,718,614	0.079%
Avanos Medical			23,596	1,082,584	0.031%
Avery Dennison			11,673	1,810,599	0.052%
Avidity Biosciences			3,236	82,583	0.002%
Avis Budget Rental Car Funding AESOP	4	3/20/25	295,000	319,629	0.009%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	330,000	336,795	0.010%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	380,000	364,564	0.011%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	145,000	149,745	0.004%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	240,000	256,254	0.007%
Aviva			485,786	2,160,792	0.062%
Avnet	3.75	12/1/21	270,000	276,259	0.008%
Avolon Holdings Funding	4.25	4/15/26	60,000	64,536	0.002%
Avolon Holdings Funding	4.38	5/1/26	130,000	140,400	0.004%
Avolon Holdings Funding	3.95	7/1/24	445,000	468,363	0.014%
AXA			314,277	7,537,097	0.218%
Axis Capital Holdings			26,008	1,310,543	0.038%
Axonics Modulation Technologies			5,429	271,016	0.008%
AZZ			28,300	1,342,552	0.039%
Baidu	2.88	7/6/22	460,000	474,134	0.014%
Baidu	3.63	7/6/27	450,000	496,532	0.014%
Baidu	3.88	9/29/23	255,000	275,237	0.008%
Banco Santander	3.49	5/28/30	200,000	224,382	0.006%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	650,000	678,044	0.020%

BANK 2019-BNK21	3.52	10/17/52	110,000	110,598	0.003%
BANK 2019-BNK22	2.5	11/15/62	215,000	191,251	0.006%
BANK 2020-BNK25	2.84	1/15/63	90,000	96,964	0.003%
Bank of America	3.25	10/21/27	475,000	531,399	0.015%
Bank of America	2.83	10/24/51	205,000	213,476	0.006%
Bank of America	3.42	12/20/28	25,000	28,204	0.001%
Bank of America	2.5	2/13/31	250,000	265,268	0.008%
Bank of America	3.95	4/21/25	635,000	715,079	0.021%
Bank of America	3.56	4/23/27	95,000	106,991	0.003%
Bank of America	2.59	4/29/31	265,000	284,192	0.008%
Bank of America	2.68	6/19/41	205,000	213,446	0.006%
Bank of America	4.27	7/23/29	820,000	975,408	0.028%
Bank of America	1.9	7/23/31	225,000	226,539	0.007%
Bank of America			444,364	13,468,673	0.389%
BankUnited			51,093	1,777,015	0.051%
Barclays	3.93	5/7/25	235,000	257,070	0.007%
Barclays	2.85	5/7/26	300,000	321,056	0.009%
Barry Callebaut			1,170	2,788,263	0.081%
BASF			47,247	3,734,529	0.108%
BAT Capital	3.56	8/15/27	665,000	740,390	0.021%
BAT International Finance	1.67	3/25/26	85,000	86,881	0.003%
Bausch Health			84,382	1,755,146	0.051%
Bayer			86,761	5,111,194	0.148%
Bayer US Finance II	4.38	12/15/28	200,000	234,885	0.007%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	96,922	98,105	0.003%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	35,437	36,063	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	128,203	131,272	0.004%
BBCRE Trust 2015-GTP	4.55	8/10/33	340,000	345,517	0.010%
BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	135,000	127,177	0.004%
BBVA Bancomer SA/Texas	5.13	1/18/33	600,000	647,400	0.019%
BBVA Bancomer SA/Texas	4.38	4/10/24	300,000	326,703	0.009%
Becton Dickinson And	3.73	12/15/24	145,000	160,573	0.005%
Becton Dickinson And	2.82	5/20/30	150,000	164,799	0.005%
Becton Dickinson And	3.79	5/20/50	175,000	207,084	0.006%
Becton Dickinson And	2.89	6/6/22	76,000	78,474	0.002%
Becton Dickinson And	3.36	6/6/24	90,000	97,534	0.003%
Becton Dickinson And	3.7	6/6/27	715,000	818,599	0.024%
Becton Dickinson And	4.67	6/6/47	170,000	222,383	0.006%
Becton, Dickinson & Company			5,202	1,301,644	0.038%
Beijing Enterprises Holdings			336,500	1,098,925	0.032%
BellRing Brands			13,881	337,447	0.010%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	130,000	148,875	0.004%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	165,000	182,288	0.005%
Benefit Street Partners CLO XI	1.74	4/15/29	250,000	246,906	0.007%
Bhp			161,855	4,273,680	0.123%
Bhp			142,466	4,655,015	0.135%
BJ's Restaurants			26,341	1,013,865	0.029%
Blackstone Hedge Fund Solutions			105,906	133,403,645	3.855%
BlueMountain CLO 2015-2	1.15	7/18/27	232,017	230,936	0.007%
Blueprint Medicines			10,988	1,232,304	0.036%
Bluescape Opportunities Acquisition			35,704	398,457	0.012%
Bnp Paribas	3.05	1/13/31	375,000	406,875	0.012%
BNP Paribas			90,536	4,779,594	0.138%
Boardwalk Pipelines	4.95	12/15/24	175,000	194,258	0.006%
Boardwalk Pipelines	3.4	2/15/31	235,000	245,092	0.007%
Boardwalk Pipelines	5.95	6/1/26	250,000	294,980	0.009%
Boardwalk Pipelines	4.45	7/15/27	40,000	44,756	0.001%
Booking Holdings	4.1	4/13/25	85,000	96,247	0.003%
Booking Holdings	4.5	4/13/27	90,000	107,282	0.003%
Booking Holdings	4.63	4/13/30	100,000	124,005	0.004%
Booking Holdings			2,960	6,592,719	0.191%
Booz Allen Hamilton			14,860	1,295,495	0.037%
Boral Finance Pty	3	11/1/22	30,000	30,592	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	903,241	0.026%
Boston Beer			4,070	4,046,760	0.117%
Boston Properties	2.75	10/1/26	153,000	166,384	0.005%
Boston Properties	3.25	1/30/31	100,000	110,011	0.003%
Boston Properties	3.65	2/1/26	155,000	175,719	0.005%
Boston Scientific			17,877	642,678	0.019%
Braskem Finance	7.38	1/4/70	293,000	300,854	0.009%
Bridge Bancorp			17,500	423,150	0.012%
Bright Horizons Family Solutions			7,059	1,221,136	0.035%

Brinks Company			20,412	1,469,664	0.042%
Brixmor Operating Partnership	3.85	2/1/25	285,000	312,122	0.009%
Brixmor Operating Partnership	4.13	5/15/29	445,000	510,226	0.015%
Brixmor Operating Partnership	3.65	6/15/24	134,000	145,065	0.004%
Brixmor Operating Partnership	4.05	7/1/30	70,000	80,283	0.002%
Broadcom			44,159	19,335,018	0.559%
Bruker			28,618	1,549,092	0.045%
Bunzl			60,328	2,014,226	0.058%
Burlington Stores			10,617	2,776,876	0.080%
BWX Technologies			12,937	779,842	0.023%
BX Commercial Mortgage Trust 2019-IMC	1.16	4/15/34	305,000	297,350	0.009%
Cable One			1,170	2,606,432	0.075%
Cactus			13,400	349,338	0.010%
California Water Service Group			14,316	773,493	0.022%
Cal-Maine Foods			28,612	1,074,094	0.031%
Cameron LNG	3.3	1/15/35	95,000	106,527	0.003%
Cameron LNG	3.7	1/15/39	75,000	83,758	0.002%
Cameron LNG	2.9	7/15/31	90,000	98,915	0.003%
Canadian Pacific Railway			378	131,049	0.004%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	145,000	145,753	0.004%
Capital One Financial	3.3	10/30/24	320,000	350,274	0.010%
Capital One Financial	3.8	1/31/28	110,000	127,098	0.004%
Capital One Financial	3.75	3/9/27	775,000	879,559	0.025%
Capital One Financial			50,934	5,034,826	0.145%
Capitol Federal Financial			40,514	506,425	0.015%
Cara Therapeutics			10,157	153,675	0.004%
Cardinal Health	4.5	11/15/44	50,000	58,003	0.002%
Cardinal Health	3.75	9/15/25	205,000	231,348	0.007%
Cardinal Health	4.9	9/15/45	50,000	61,590	0.002%
CareDx			4,108	297,625	0.009%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	300,000	298,727	0.009%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	500,000	515,555	0.015%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	300,000	305,155	0.009%
Carvana			9,702	2,324,017	0.067%
Catalent			24,638	2,564,077	0.074%
Caterpillar			64,309	11,705,524	0.338%
Cavco Industries			2,929	513,893	0.015%
Cboe Global Markets			17,923	1,668,990	0.048%
Celulosa Arauco Y Constitucion	4.2	1/29/30	550,000	623,563	0.018%
Centene			62,047	3,724,681	0.108%
Central Japan Railway			16,700	2,361,437	0.068%
Century Plaza Towers 2019-CPT	3	11/13/39	250,000	253,063	0.007%
Cerevel therapeutics Holdings			7,085	111,596	0.003%
Ceridian HCM Holding			20,124	2,144,413	0.062%
Certara			3,895	131,339	0.004%
Challenger Ltd/Australia			274,699	1,365,015	0.039%
Charles Schwab			228,086	12,097,681	0.350%
Charter Communications			231	152,818	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	70,651	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	275,000	274,244	0.008%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	175,000	196,198	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	75,000	89,338	0.003%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	310,000	355,545	0.010%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	495,000	522,675	0.015%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	15,000	19,600	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	60,000	62,234	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	85,000	103,393	0.003%
Chart Industries			17,738	2,089,359	0.060%
Cheniere Corpus Christi Holdings	3.7	11/15/29	225,000	250,757	0.007%
Cheniere Corpus Christi Holdings	5.13	6/30/27	70,000	82,600	0.002%
Chesapeake Utilities			11,226	1,214,765	0.035%
Chevron			525	44,336	0.001%
Chipotle Mexican Grill			3,586	4,972,742	0.144%
Chubb			56,527	8,700,636	0.251%
Chuy's Holdings			34,990	926,885	0.027%
CIFC Funding 2015-IV	1.37	10/20/27	250,000	249,385	0.007%
CIFC Funding 2020-I	1.94	7/15/32	250,000	250,699	0.007%
Cigna	4.5	2/25/26	235,000	272,358	0.008%
Cigna	3.4	3/15/50	710,000	793,549	0.023%
Cigna	4.8	8/15/38	305,000	392,270	0.011%
Cigna			46,464	9,672,876	0.280%
CIM Trust 2019-INV3	3.5	8/25/49	109,969	112,473	0.003%

CIM Trust 2020-INV1	2.5	4/25/50	462,247	474,675	0.014%
Cinemark Holdings			32,076	558,443	0.016%
Cintas			7,910	2,795,869	0.081%
Citigroup	3.11	4/8/26	215,000	235,031	0.007%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	59,692	0.002%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	260,000	293,554	0.008%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	295,789	0.009%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	145,000	145,925	0.004%
Citigroup Commercial Mortgage Trust 2020-555	2.83	12/10/41	120,000	119,732	0.003%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	100,000	98,353	0.003%
Citrix Systems			16,190	2,106,319	0.061%
Clarivate			81,014	2,406,926	0.070%
Close Brothers			52,116	982,855	0.028%
Cnh Equipment Trust 2017	2.54	5/15/25	30,000	30,428	0.001%
Cno Financial	5.25	5/30/25	294,000	337,733	0.010%
Coca-Cola			64,726	3,549,574	0.103%
Cold Storage Trust 2020-ICE5	1.81	11/15/37	115,000	115,036	0.003%
Cole Park CLO Ltd 2015-1	1.27	10/20/28	435,000	434,475	0.013%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	139,320	140,925	0.004%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	129,993	131,022	0.004%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	205,514	206,059	0.006%
Columbia Banking System			13,877	498,184	0.014%
Comcast	3.25	11/1/39	300,000	338,513	0.010%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	205,000	226,228	0.007%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	133,060	0.004%
COMM 2015-LC21 Mortgage Trust	4.33	7/10/48	210,000	226,991	0.007%
COMM 2015-PC1 Mortgage Trust	4.43	7/10/50	105,000	111,685	0.003%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	130,566	139,799	0.004%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	100,000	112,804	0.003%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	503,124	0.015%
COMM 2017-PANW Mortgage Trust	3.41	10/10/29	170,000	178,154	0.005%
Community Healthcare Trust, REIT			6,900	325,059	0.009%
Compass Group			166,852	3,112,016	0.090%
Computer Modelling			38,800	148,750	0.004%
Connecticut Avenue Securities Trust 2020-R02	0.9	1/25/40	108,692	108,692	0.003%
Constellium			81,984	1,146,956	0.033%
CoStar Group			5,361	4,955,065	0.143%
Country Garden Holdings	5.13	1/17/25	200,000	210,406	0.006%
Country Garden Holdings	6.15	9/17/25	300,000	333,623	0.010%
Coupa Software			3,744	1,268,879	0.037%
Covestro			79,239	4,882,188	0.141%
Credit Suisse	4.19	4/1/31	295,000	345,740	0.010%
Credit Suisse	2.19	6/5/26	310,000	323,070	0.009%
Credit Suisse	2.59	9/11/25	385,000	404,975	0.012%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.76	5/15/36	280,000	277,191	0.008%
Crispr therapeutics			2,053	314,335	0.009%
Cross Country Healthcare			29,368	260,494	0.008%
CrossFirst Bankshares			33,238	357,309	0.010%
Crowdstrike Holdings			2,530	535,905	0.015%
Crown Castle Towers	3.66	5/15/25	355,000	381,579	0.011%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	140,000	153,348	0.004%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	165,000	175,426	0.005%
CSL			7,041	1,538,406	0.044%
CSMC 2020-NET	2.26	8/15/37	125,000	129,479	0.004%
CTS			35,989	1,235,502	0.036%
CubeSmart, REIT			27,100	910,831	0.026%
Cubic			18,406	1,141,908	0.033%
CVS Health	1.88	2/28/31	165,000	166,606	0.005%
CVS Health	5.05	3/25/48	135,000	182,352	0.005%
CVS Health	3.63	4/1/27	45,000	51,305	0.001%
CVS Health	4.25	4/1/50	515,000	641,623	0.019%
CVS Health	5.13	7/20/45	10,000	13,403	0.000%
CVS Health	1.3	8/21/27	180,000	181,291	0.005%
CVS Health	2.7	8/21/40	70,000	70,846	0.002%
CyberAgent			57,000	3,932,125	0.114%
Danaher			129,202	28,700,932	0.829%
Danske Bank	3.24	12/20/25	260,000	277,530	0.008%
Danske Bank	3	9/20/22	260,000	263,813	0.008%
DBCG 2017-BBG Mortgage Trust	0.86	6/15/34	360,000	359,608	0.010%
DBS Group			107,856	2,043,950	0.059%
DCC			33,299	2,356,317	0.068%
DC office Trust 2019-MTC	3.07	9/15/45	285,000	283,694	0.008%

Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	74,303	75,763	0.002%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	120,000	121,767	0.004%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	102,678	103,335	0.003%
Deere			51,743	13,921,454	0.402%
Denny's			36,979	542,852	0.016%
Denso			41,300	2,458,208	0.071%
Descartes Systems			33,208	1,942,004	0.056%
Devon Energy			40,600	641,886	0.019%
Diageo			115,925	4,587,009	0.133%
Diamondback Energy	2.88	12/1/24	380,000	399,475	0.012%
Diamondback Energy	3.25	12/1/26	260,000	277,875	0.008%
Diamondback Energy			23,771	1,150,516	0.033%
Digital Realty Trust, REIT			9,392	1,310,278	0.038%
Direct Line Insurance			269,904	1,180,481	0.034%
Discover Financial Services	4.1	2/9/27	225,000	259,001	0.007%
Discover Financial Services	3.75	3/4/25	320,000	352,032	0.010%
dMY Technology Group Inc II			8,600	151,274	0.004%
DNB			326,479	6,397,554	0.185%
DocuSign			11,755	2,613,137	0.076%
Dollar General			42,875	9,016,613	0.261%
Dollar Tree			1,433	154,821	0.004%
Dominion Energy			12,965	974,968	0.028%
Domino's Pizza			1,603	614,686	0.018%
Domtar			18,600	588,690	0.017%
DoorDash			3,604	514,471	0.015%
Douglas Emmett, REIT			3,900	113,802	0.003%
Dril-Quip			9,200	272,504	0.008%
DRIVEN BRANDS FUNDING	3.24	1/20/51	215,000	219,861	0.006%
DRIVEN BRANDS FUNDING	3.79	7/20/50	129,675	134,859	0.004%
Drive Shack			69,300	164,934	0.005%
Dryden 86 CLO	1.88	7/17/30	585,000	586,511	0.017%
Duck Creek Technologies			2,960	128,168	0.004%
DuPont de Nemours			74,896	5,325,855	0.154%
EastGroup Properties, REIT			14,614	2,017,609	0.058%
East West Bancorp			21,991	1,115,164	0.032%
Eaton Vance CLO 2013-1	2.09	1/15/28	250,000	250,010	0.007%
Ecolab	4.8	3/24/30	20,000	25,491	0.001%
Edison International	4.95	4/15/25	15,000	17,074	0.000%
Elanco Animal Health			145,780	4,471,073	0.129%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	10,687	10,705	0.000%
Electric Power development			110,800	1,529,054	0.044%
Elekta			238,274	3,192,164	0.092%
Element Fleet Management			399,551	4,199,853	0.121%
Element Solutions			115,587	2,049,358	0.059%
Eli Lilly And			19,657	3,318,888	0.096%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	166,430	170,507	0.005%
Enanta Pharmaceuticals			1,100	46,310	0.001%
Encore Capital			21,844	850,824	0.025%
Energy Transfer Operating	5.88	1/15/24	465,000	521,381	0.015%
Energy Transfer Operating	4.5	4/15/24	50,000	53,625	0.002%
Energy Transfer Operating	5.25	4/15/29	115,000	133,544	0.004%
Energy Transfer Operating	6.25	4/15/49	320,000	386,000	0.011%
Energy Transfer Operating	2.9	5/15/25	90,000	94,950	0.003%
Energy Transfer Operating	5	5/15/50	45,000	49,106	0.001%
Energy Transfer Operating	5.5	6/1/27	35,000	40,994	0.001%
Energy Transfer Operating	4.95	6/15/28	80,000	92,400	0.003%
Energy Transfer Operating	6	6/15/48	145,000	171,887	0.005%
Enerpac Tool			52,095	1,177,868	0.034%
Engie			362,626	5,559,061	0.161%
Eni	4.75	9/12/28	360,000	440,150	0.013%
Entegris			33,283	3,198,496	0.092%
Entergy			22,201	2,216,548	0.064%
EOG Resources			42,353	2,112,144	0.061%
Equate Petrochemical BV	4.25	11/3/26	525,000	586,706	0.017%
Equifax			3,532	681,111	0.020%
Equinor			255,470	4,311,436	0.125%
Equitable Holdings			399,963	10,235,053	0.296%
Equity Bancshares			14,634	315,948	0.009%
ERO Copper			57,725	926,031	0.027%
Erste Group Bank			67,018	2,041,552	0.059%
ESCO Technologies			16,120	1,663,906	0.048%
Essent			24,957	1,078,142	0.031%

Essex Portfolio	3.38	4/15/26	170,000	190,578	0.006%
EssilorLuxottica			21,564	3,360,413	0.097%
Etsy			9,525	1,694,593	0.049%
Euronet Worldwide			8,370	1,212,980	0.035%
Evotec			52,357	1,934,690	0.056%
Exact Sciences			1,560	206,684	0.006%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	255,000	258,511	0.007%
Facebook			183,118	50,020,513	1.445%
Falabella	4.38	1/27/25	500,000	545,132	0.016%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	373,533	368,584	0.011%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	212,744	210,302	0.006%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	158,097	154,101	0.004%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	309,113	305,871	0.009%
Fannie Mae Interest Strip	6.5	2/25/32	1,148	182	0.000%
Fannie Mae REMICS	4	6/25/44	95,002	96,975	0.003%
FB Financial			28,973	1,006,232	0.029%
Federal Home Loan Mortgage	6	10/1/21	618	625	0.000%
Federal Home Loan Mortgage	6	10/1/21	87	88	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	23,477	26,357	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	40,097	45,001	0.001%
Federal Home Loan Mortgage	4	10/1/40	1,214	1,338	0.000%
Federal Home Loan Mortgage	4	10/1/40	696	760	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	23,586	26,396	0.001%
Federal Home Loan Mortgage	4	10/1/41	37,589	41,245	0.001%
Federal Home Loan Mortgage	4.5	10/1/41	52,075	58,244	0.002%
Federal Home Loan Mortgage	3.5	10/1/42	71,734	77,961	0.002%
Federal Home Loan Mortgage	5.5	11/1/21	1	1	0.000%
Federal Home Loan Mortgage	6	11/1/21	104	105	0.000%
Federal Home Loan Mortgage	4	11/1/40	599	659	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	99,652	108,766	0.003%
Federal Home Loan Mortgage	5	1/1/24	7,239	7,599	0.000%
Federal Home Loan Mortgage	3.19	1/1/37	5,390	5,413	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	161	189	0.000%
Federal Home Loan Mortgage	4	1/1/41	25,414	27,885	0.001%
Federal Home Loan Mortgage	6	12/1/33	15,394	18,226	0.001%
Federal Home Loan Mortgage	5	12/1/36	8,802	10,221	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	4,250	4,773	0.000%
Federal Home Loan Mortgage	4	12/1/40	279	308	0.000%
Federal Home Loan Mortgage	4	12/1/41	22,677	24,727	0.001%
Federal Home Loan Mortgage	3	12/1/42	139,844	152,187	0.004%
Federal Home Loan Mortgage	3.73	2/1/37	8,958	9,385	0.000%
Federal Home Loan Mortgage	3.87	2/1/37	9,326	9,355	0.000%
Federal Home Loan Mortgage	4	2/1/41	81,421	89,616	0.003%
Federal Home Loan Mortgage	3	2/1/47	490,924	519,180	0.015%
Federal Home Loan Mortgage	6.5	3/1/32	4,355	4,881	0.000%
Federal Home Loan Mortgage	6	3/1/33	5,823	6,923	0.000%
Federal Home Loan Mortgage	3.5	3/1/44	54,287	59,292	0.002%
Federal Home Loan Mortgage	3.5	3/1/46	475,724	516,380	0.015%
Federal Home Loan Mortgage	2.5	4/1/30	121,484	129,061	0.004%
Federal Home Loan Mortgage	6.5	4/1/32	18,827	21,099	0.001%
Federal Home Loan Mortgage	5	4/1/40	2,539	2,951	0.000%
Federal Home Loan Mortgage	4	4/1/41	48,983	53,745	0.002%
Federal Home Loan Mortgage	3	4/1/43	93,784	101,805	0.003%
Federal Home Loan Mortgage	3	4/1/43	80,167	86,660	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	97,695	109,990	0.003%
Federal Home Loan Mortgage	3.5	5/1/43	61,662	66,830	0.002%
Federal Home Loan Mortgage	7	6/1/32	480	499	0.000%
Federal Home Loan Mortgage	6	6/1/34	35,526	42,429	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	31,825	35,724	0.001%
Federal Home Loan Mortgage	5	7/1/25	30	31	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	947	954	0.000%
Federal Home Loan Mortgage	5	7/1/40	15,100	17,478	0.001%
Federal Home Loan Mortgage	6	8/1/38	869	1,023	0.000%
Federal Home Loan Mortgage	6	8/1/38	1,222	1,443	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	27,238	30,470	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	6,734	7,536	0.000%
Federal Home Loan Mortgage	5	8/1/40	26,746	30,930	0.001%
Federal Home Loan Mortgage	5	8/1/40	26,693	30,521	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	100,239	108,654	0.003%
Federal Home Loan Mortgage	4.5	9/1/23	4,151	4,379	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,425	2,717	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	162	162	0.000%

Federal Home Loan Mortgage	6	9/1/34	458	536	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	32,716	35,466	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	18,003	19,506	0.001%
Federal National Mortgage Assn.	3	10/1/29	30,921	32,490	0.001%
Federal National Mortgage Assn.	3	10/1/30	37,550	39,485	0.001%
Federal National Mortgage Assn.	5.5	10/1/35	12,150	14,263	0.000%
Federal National Mortgage Assn.	5	10/1/35	22,858	26,556	0.001%
Federal National Mortgage Assn.	5	10/1/35	24,372	28,299	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	6,140	7,206	0.000%
Federal National Mortgage Assn.	3	10/1/37	43,599	45,660	0.001%
Federal National Mortgage Assn.	6	10/1/38	3,274	3,900	0.000%
Federal National Mortgage Assn.	4	10/1/41	33,597	36,856	0.001%
Federal National Mortgage Assn.	3	10/1/42	30,384	33,140	0.001%
Federal National Mortgage Assn.	3	10/1/42	23,964	26,137	0.001%
Federal National Mortgage Assn.	3	10/1/42	67,942	73,917	0.002%
Federal National Mortgage Assn.	3.5	10/1/42	69,552	75,679	0.002%
Federal National Mortgage Assn.	3	10/1/46	21,197	22,317	0.001%
Federal National Mortgage Assn.	4	10/1/47	80,591	86,583	0.003%
Federal National Mortgage Assn.	3	11/1/28	22,523	24,070	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	161,422	173,806	0.005%
Federal National Mortgage Assn.	3	11/1/33	57,641	61,118	0.002%
Federal National Mortgage Assn.	3	11/1/34	75,501	81,048	0.002%
Federal National Mortgage Assn.	6	11/1/34	8,422	10,122	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	4,704	5,549	0.000%
Federal National Mortgage Assn.	5	11/1/35	37,623	43,683	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	1,161	1,353	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	18,612	21,868	0.001%
Federal National Mortgage Assn.	6	11/1/38	3,470	4,109	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	6,845	7,685	0.000%
Federal National Mortgage Assn.	4	11/1/40	251,734	274,543	0.008%
Federal National Mortgage Assn.	4	11/1/40	102,961	112,554	0.003%
Federal National Mortgage Assn.	4	11/1/40	32,882	36,054	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	157,683	176,307	0.005%
Federal National Mortgage Assn.	4	11/1/41	29,861	32,757	0.001%
Federal National Mortgage Assn.	4	11/1/43	146,404	160,343	0.005%
Federal National Mortgage Assn.	5	11/1/44	26,838	31,008	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	134,820	144,333	0.004%
Federal National Mortgage Assn.	3	11/1/46	165,761	174,548	0.005%
Federal National Mortgage Assn.	3	11/1/46	183,807	199,882	0.006%
Federal National Mortgage Assn.	3	11/1/46	49,503	53,641	0.002%
Federal National Mortgage Assn.	3	11/1/46	78,986	85,523	0.002%
Federal National Mortgage Assn.	3	11/1/46	32,490	35,232	0.001%
Federal National Mortgage Assn.	4.5	11/1/47	134,350	149,312	0.004%
Federal National Mortgage Assn.	2.5	11/1/50	463,189	492,959	0.014%
Federal National Mortgage Assn.	2.5	11/1/50	328,078	346,571	0.010%
Federal National Mortgage Assn.	6	1/1/22	300	302	0.000%
Federal National Mortgage Assn.	6	1/1/22	120	121	0.000%
Federal National Mortgage Assn.	2.5	1/1/27	230,000	239,858	0.007%
Federal National Mortgage Assn.	3	1/1/27	6,303	6,698	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	58,539	61,125	0.002%
Federal National Mortgage Assn.	5	1/1/34	105,000	116,196	0.003%
Federal National Mortgage Assn.	2	1/1/35	805,000	841,482	0.024%
Federal National Mortgage Assn.	4.5	1/1/35	1,010,000	1,094,528	0.032%
Federal National Mortgage Assn.	3	1/1/35	74,038	78,625	0.002%
Federal National Mortgage Assn.	3	1/1/35	160,412	170,279	0.005%
Federal National Mortgage Assn.	5.5	1/1/36	10,060	11,822	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	7,644	8,985	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	113,487	121,970	0.004%
Federal National Mortgage Assn.	6	1/1/37	1,418	1,686	0.000%
Federal National Mortgage Assn.	4	1/1/40	440,000	469,871	0.014%
Federal National Mortgage Assn.	3	1/1/42	1,245,000	1,304,228	0.038%
Federal National Mortgage Assn.	3.5	1/1/43	60,947	66,576	0.002%
Federal National Mortgage Assn.	2.5	1/1/44	2,930,000	3,088,170	0.089%
Federal National Mortgage Assn.	3.5	1/1/44	105,850	115,559	0.003%
Federal National Mortgage Assn.	5	1/1/44	110,230	127,940	0.004%
Federal National Mortgage Assn.	4.5	1/1/44	41,134	45,560	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	110,021	120,194	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	146,609	160,021	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	40,667	44,134	0.001%
Federal National Mortgage Assn.	3.5	1/1/46	60,983	66,302	0.002%
Federal National Mortgage Assn.	3.5	1/1/48	509,821	540,541	0.016%
Federal National Mortgage Assn.	2	1/1/50	3,220,000	3,344,393	0.097%

Federal National Mortgage Assn.	4	1/1/50	151,702	161,823	0.005%
Federal National Mortgage Assn.	3	1/1/50	367,235	393,366	0.011%
Federal National Mortgage Assn.	4.5	1/1/50	33,894	36,747	0.001%
Federal National Mortgage Assn.	4	1/1/50	83,880	89,659	0.003%
Federal National Mortgage Assn.	6.5	12/1/32	7,283	8,487	0.000%
Federal National Mortgage Assn.	3	12/1/32	327,845	344,413	0.010%
Federal National Mortgage Assn.	3.5	12/1/33	219,898	235,878	0.007%
Federal National Mortgage Assn.	5.5	12/1/34	6,972	8,184	0.000%
Federal National Mortgage Assn.	3	12/1/34	163,784	175,010	0.005%
Federal National Mortgage Assn.	2.31	12/1/35	2,000	2,012	0.000%
Federal National Mortgage Assn.	2.15	12/1/35	790	792	0.000%
Federal National Mortgage Assn.	3	12/1/36	305,106	328,805	0.010%
Federal National Mortgage Assn.	5.5	12/1/38	5,178	6,041	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	10,022	11,214	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	20,898	23,382	0.001%
Federal National Mortgage Assn.	4	12/1/40	53,858	58,840	0.002%
Federal National Mortgage Assn.	4	12/1/40	77,449	84,635	0.002%
Federal National Mortgage Assn.	3.5	12/1/41	7,007	7,740	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	168,464	182,069	0.005%
Federal National Mortgage Assn.	3	12/1/46	183,067	198,217	0.006%
Federal National Mortgage Assn.	3	12/1/46	157,935	171,071	0.005%
Federal National Mortgage Assn.	3	12/1/46	125,277	135,969	0.004%
Federal National Mortgage Assn.	3	12/1/46	93,432	100,918	0.003%
Federal National Mortgage Assn.	3	12/1/46	46,844	50,740	0.001%
Federal National Mortgage Assn.	5	12/1/47	64,328	73,888	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	16,619	17,625	0.001%
Federal National Mortgage Assn.	4	12/1/48	155,869	166,478	0.005%
Federal National Mortgage Assn.	3	12/1/49	69,105	73,654	0.002%
Federal National Mortgage Assn.	4	12/1/49	19,689	21,029	0.001%
Federal National Mortgage Assn.	3	12/1/50	38,630	41,775	0.001%
Federal National Mortgage Assn.	6	2/1/33	154	184	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	11,919	12,825	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	1,090	1,277	0.000%
Federal National Mortgage Assn.	6	2/1/36	20,597	24,715	0.001%
Federal National Mortgage Assn.	5	2/1/36	50,451	58,629	0.002%
Federal National Mortgage Assn.	6	2/1/37	24,299	29,030	0.001%
Federal National Mortgage Assn.	6	2/1/37	2,108	2,524	0.000%
Federal National Mortgage Assn.	6	2/1/37	23,410	28,099	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	18,772	22,059	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	5,581	6,557	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	19,673	22,088	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	16,835	18,902	0.001%
Federal National Mortgage Assn.	4	2/1/41	62,659	68,950	0.002%
Federal National Mortgage Assn.	4	2/1/41	16,728	18,335	0.001%
Federal National Mortgage Assn.	4	2/1/41	39,801	43,624	0.001%
Federal National Mortgage Assn.	5	2/1/42	9,408	10,923	0.000%
Federal National Mortgage Assn.	3	2/1/43	149,390	159,160	0.005%
Federal National Mortgage Assn.	4.5	2/1/44	47,864	53,639	0.002%
Federal National Mortgage Assn.	3	2/1/44	11,633	12,535	0.000%
Federal National Mortgage Assn.	4	2/1/45	153,880	167,505	0.005%
Federal National Mortgage Assn.	3	2/1/47	140,170	149,009	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	438,401	464,380	0.013%
Federal National Mortgage Assn.	4	2/1/50	318,751	339,931	0.010%
Federal National Mortgage Assn.	4	2/1/50	224,173	239,794	0.007%
Federal National Mortgage Assn.	5	3/1/25	10,948	11,494	0.000%
Federal National Mortgage Assn.	6	3/1/33	4,141	4,891	0.000%
Federal National Mortgage Assn.	5	3/1/35	45,433	52,750	0.002%
Federal National Mortgage Assn.	3	3/1/35	156,552	167,357	0.005%
Federal National Mortgage Assn.	5	3/1/36	11,418	13,259	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	44,703	50,193	0.001%
Federal National Mortgage Assn.	3.5	3/1/43	238,572	260,453	0.008%
Federal National Mortgage Assn.	3.5	3/1/44	44,991	49,689	0.001%
Federal National Mortgage Assn.	3	3/1/44	72,663	77,681	0.002%
Federal National Mortgage Assn.	4.5	3/1/46	71,938	80,543	0.002%
Federal National Mortgage Assn.	3	3/1/46	237,332	258,025	0.007%
Federal National Mortgage Assn.	4	3/1/49	156,251	167,093	0.005%
Federal National Mortgage Assn.	3	3/1/50	118,189	123,990	0.004%
Federal National Mortgage Assn.	3	3/1/50	182,696	194,028	0.006%
Federal National Mortgage Assn.	3.5	4/1/31	114,785	123,011	0.004%
Federal National Mortgage Assn.	5.5	4/1/35	2,873	3,374	0.000%
Federal National Mortgage Assn.	5	4/1/35	5,097	5,921	0.000%
Federal National Mortgage Assn.	6	4/1/35	4,379	5,259	0.000%

Federal National Mortgage Assn.	5	4/1/35	2,893	3,346	0.000%
Federal National Mortgage Assn.	6	4/1/36	467	558	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	29,451	33,014	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	6,839	7,479	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	12,106	13,033	0.000%
Federal National Mortgage Assn.	3	4/1/43	249,692	269,272	0.008%
Federal National Mortgage Assn.	3	4/1/43	112,087	120,164	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	34,232	37,428	0.001%
Federal National Mortgage Assn.	4	4/1/44	69,373	76,048	0.002%
Federal National Mortgage Assn.	4.5	4/1/48	60,259	65,237	0.002%
Federal National Mortgage Assn.	3	4/1/50	358,756	376,422	0.011%
Federal National Mortgage Assn.	3	4/1/50	3,674	3,910	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	0	0	0.000%
Federal National Mortgage Assn.	3	5/1/31	164,189	173,995	0.005%
Federal National Mortgage Assn.	2.5	5/1/32	188,237	200,531	0.006%
Federal National Mortgage Assn.	6	5/1/36	17,648	21,087	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	7,083	8,325	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	9,218	10,582	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	8,390	10,067	0.000%
Federal National Mortgage Assn.	5	5/1/40	22,161	25,456	0.001%
Federal National Mortgage Assn.	6	5/1/42	10,595	12,545	0.000%
Federal National Mortgage Assn.	4	5/1/42	160,542	175,914	0.005%
Federal National Mortgage Assn.	3	5/1/43	45,752	48,467	0.001%
Federal National Mortgage Assn.	3	5/1/46	30,777	33,388	0.001%
Federal National Mortgage Assn.	3.5	5/1/46	32,743	35,745	0.001%
Federal National Mortgage Assn.	4.5	5/1/48	72,110	80,122	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	78,282	84,836	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	109,825	119,262	0.003%
Federal National Mortgage Assn.	3.5	5/1/50	459,942	486,009	0.014%
Federal National Mortgage Assn.	6	6/1/21	532	535	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	99,787	106,729	0.003%
Federal National Mortgage Assn.	3	6/1/33	6,506	6,817	0.000%
Federal National Mortgage Assn.	5	6/1/35	3,453	4,011	0.000%
Federal National Mortgage Assn.	5	6/1/35	11,570	13,441	0.000%
Federal National Mortgage Assn.	5	6/1/35	1,852	2,149	0.000%
Federal National Mortgage Assn.	5	6/1/35	10,064	11,686	0.000%
Federal National Mortgage Assn.	6	6/1/36	896	1,074	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	87,752	101,902	0.003%
Federal National Mortgage Assn.	5	6/1/41	7,200	8,359	0.000%
Federal National Mortgage Assn.	5	6/1/42	23,105	26,824	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	20,387	22,055	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	34,456	37,369	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	29,091	31,949	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	6,044	6,609	0.000%
Federal National Mortgage Assn.	4	6/1/45	240,491	259,952	0.008%
Federal National Mortgage Assn.	4	6/1/47	142,547	153,684	0.004%
Federal National Mortgage Assn.	3	6/1/47	78,855	85,838	0.002%
Federal National Mortgage Assn.	3	6/1/50	73,907	77,543	0.002%
Federal National Mortgage Assn.	6.5	7/1/32	12,800	14,994	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	3,344	3,876	0.000%
Federal National Mortgage Assn.	5	7/1/34	28,522	33,088	0.001%
Federal National Mortgage Assn.	5	7/1/35	16,228	18,774	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	50,303	58,640	0.002%
Federal National Mortgage Assn.	5.5	7/1/36	18,033	21,136	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	4,564	5,071	0.000%
Federal National Mortgage Assn.	5	7/1/41	21,299	24,763	0.001%
Federal National Mortgage Assn.	5	7/1/41	57,227	66,421	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	24,946	26,931	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	41,607	45,695	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	18,156	19,700	0.001%
Federal National Mortgage Assn.	3	7/1/43	11,833	12,621	0.000%
Federal National Mortgage Assn.	3	7/1/50	175,918	187,432	0.005%
Federal National Mortgage Assn.	3.5	7/1/50	275,054	293,979	0.008%
Federal National Mortgage Assn.	6	8/1/22	232	234	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	39,205	41,690	0.001%
Federal National Mortgage Assn.	6	8/1/34	78,890	94,752	0.003%
Federal National Mortgage Assn.	6	8/1/37	84,518	101,545	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	2,676	3,141	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	872	1,024	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,660	1,950	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	64,981	76,298	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	2,995	3,519	0.000%

Federal National Mortgage Assn.	5.5	8/1/37	15,354	18,015	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	20,053	23,547	0.001%
Federal National Mortgage Assn.	6	8/1/38	11,183	13,155	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	4,711	5,271	0.000%
Federal National Mortgage Assn.	4	8/1/42	157,088	172,317	0.005%
Federal National Mortgage Assn.	3.5	8/1/42	54,242	58,769	0.002%
Federal National Mortgage Assn.	3.5	8/1/43	16,581	18,030	0.001%
Federal National Mortgage Assn.	3	8/1/43	34,076	36,721	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	18,669	20,266	0.001%
Federal National Mortgage Assn.	3	8/1/47	502,354	543,974	0.016%
Federal National Mortgage Assn.	4.5	8/1/48	35,820	38,833	0.001%
Federal National Mortgage Assn.	4.5	8/1/48	46,546	50,503	0.001%
Federal National Mortgage Assn.	3.5	8/1/49	19,696	20,804	0.001%
Federal National Mortgage Assn.	3	8/1/49	89,977	98,166	0.003%
Federal National Mortgage Assn.	5.5	9/1/23	9,163	9,518	0.000%
Federal National Mortgage Assn.	5	9/1/23	291	305	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	17,773	20,781	0.001%
Federal National Mortgage Assn.	5	9/1/35	4,688	5,427	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	23,389	27,361	0.001%
Federal National Mortgage Assn.	6	9/1/38	15,436	18,518	0.001%
Federal National Mortgage Assn.	5.5	9/1/38	18,102	21,275	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	12,435	13,962	0.000%
Federal National Mortgage Assn.	6	9/1/39	47,920	56,662	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	39,264	43,923	0.001%
Federal National Mortgage Assn.	4	9/1/41	119,204	130,589	0.004%
Federal National Mortgage Assn.	5.5	9/1/41	58,537	68,513	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	20,077	22,545	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	71,955	78,267	0.002%
Federal National Mortgage Assn.	3	9/1/43	57,347	62,551	0.002%
Federal National Mortgage Assn.	3.5	9/1/43	97,590	106,671	0.003%
Federal National Mortgage Assn.	3.5	9/1/45	207,755	224,737	0.006%
Federal National Mortgage Assn.	4	9/1/45	15,845	17,264	0.000%
Federal National Mortgage Assn.	4	9/1/46	12,442	13,485	0.000%
Federal National Mortgage Assn.	3	9/1/49	101,394	110,526	0.003%
Federal National Mortgage Assn.	3.5	9/1/49	191,802	202,592	0.006%
Federal Signal			14,100	467,697	0.014%
FedEx			25,937	6,733,764	0.195%
Fidelity National Information Services			62,831	8,888,073	0.257%
Fiesta Restaurant			51,505	587,157	0.017%
Fifth Third Bancorp	2.55	5/5/27	80,000	86,912	0.003%
First Bancshares			20,133	621,707	0.018%
FirstEnergy			32,961	1,008,936	0.029%
First Industrial Realty, REIT			14,446	608,610	0.018%
FirstKey Mortgage Trust 2014-1	4	11/25/44	77,474	78,494	0.002%
FirstService			19,193	2,624,835	0.076%
Fiserv			110,118	12,538,035	0.362%
Five9			13,999	2,441,426	0.071%
Five Below			3,600	629,928	0.018%
Flagship Communities REIT, REIT			6,984	103,014	0.003%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	104,946	104,540	0.003%
Fortive			26,817	1,899,180	0.055%
Franco-Nevada			5,157	646,600	0.019%
Freddie Mac REMICS	4.5	5/25/50	191,351	29,456	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	52,066	52,107	0.002%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	236,158	236,618	0.007%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.88	10/25/50	265,000	268,386	0.008%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	96,095	96,180	0.003%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.45	9/25/50	171,447	171,709	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	175,295	175,296	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	150,000	150,344	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.5	3/25/29	17,143	17,143	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	3/25/30	380,000	381,818	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	4.85	4/25/28	233,226	242,797	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	27,598	27,691	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	237,340	236,265	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	81,226	81,372	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	170,651	170,126	0.005%
Freeport-McMoRan			179,132	4,661,015	0.135%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	345,000	376,693	0.011%
FREMF 2019-K736 Mortgage Trust	3.76	7/25/26	295,000	323,613	0.009%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	105,000	120,469	0.003%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	170,000	190,134	0.005%

FREMF K-100 Mortgage Trust	3.49	11/25/52	245,000	268,166	0.008%
Fresenius			91,468	4,229,647	0.122%
G1 therapeutics			6,798	122,296	0.004%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	84,822	87,492	0.003%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	329,109	335,845	0.010%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	93,159	96,481	0.003%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	58,057	58,582	0.002%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	171,055	174,412	0.005%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	240,699	243,489	0.007%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	245,458	249,707	0.007%
GE			1,787,108	19,300,766	0.558%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	535,000	594,343	0.017%
General Motors			300,737	12,522,689	0.362%
General Motors Financial	4	10/6/26	100,000	112,322	0.003%
General Motors Financial	5.1	1/17/24	285,000	318,138	0.009%
General Motors Financial	4.2	3/1/21	70,000	70,206	0.002%
General Motors Financial	4.35	4/9/25	165,000	184,751	0.005%
General Motors Financial	3.2	7/6/21	30,000	30,309	0.001%
Generation Bio			13,834	392,194	0.011%
Gentherm			17,605	1,148,198	0.033%
Gibraltar Industries			21,847	1,571,673	0.045%
GlaxoSmithKline, ADR			108,308	3,985,734	0.115%
Global Blood Therapeutics			19,912	862,389	0.025%
Global Payments			78,871	16,990,391	0.491%
GLP Capital LP / GLP Financing II	3.35	9/1/24	60,000	63,066	0.002%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	120,000	120,936	0.003%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	305,000	306,072	0.009%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	130,000	130,556	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	90,000	90,963	0.003%
GM Financial Consumer Automobile Receivables Trust 2019-4	2.04	2/18/25	150,000	154,771	0.004%
Goldman Sachs	3.5	11/16/26	230,000	257,948	0.007%
Goldman Sachs			54,214	14,296,774	0.413%
Golub Capital Partners CLO 39B	1.37	10/20/28	345,000	344,486	0.010%
Government National Mortgage Assn.	5.5	10/15/38	19,449	22,515	0.001%
Government National Mortgage Assn.	5	10/15/39	12,538	14,194	0.000%
Government National Mortgage Assn.	8	10/20/25	57	63	0.000%
Government National Mortgage Assn.	4.5	10/20/40	72,192	80,424	0.002%
Government National Mortgage Assn.	3.5	10/20/44	14,970	16,566	0.000%
Government National Mortgage Assn.	5	10/20/47	13,327	14,801	0.000%
Government National Mortgage Assn.	3	10/20/49	190,668	196,218	0.006%
Government National Mortgage Assn.	4.5	10/20/49	163,338	176,700	0.005%
Government National Mortgage Assn.	4.5	11/20/39	5,658	6,296	0.000%
Government National Mortgage Assn.	4.5	11/20/40	100,037	111,443	0.003%
Government National Mortgage Assn.	4	11/20/42	49,407	54,740	0.002%
Government National Mortgage Assn.	4	11/20/47	61,407	66,309	0.002%
Government National Mortgage Assn.	5	11/20/47	64,058	71,138	0.002%
Government National Mortgage Assn.	4	1/1/41	505,000	538,388	0.016%
Government National Mortgage Assn.	3	1/1/43	680,000	711,417	0.021%
Government National Mortgage Assn.	2.5	1/1/44	845,000	894,347	0.026%
Government National Mortgage Assn.	2	1/1/50	255,000	266,624	0.008%
Government National Mortgage Assn.	5.5	1/20/36	50,340	58,929	0.002%
Government National Mortgage Assn.	3.5	1/20/46	12,023	13,308	0.000%
Government National Mortgage Assn.	4.5	1/20/47	70,831	78,116	0.002%
Government National Mortgage Assn.	4	1/20/48	15,074	16,636	0.000%
Government National Mortgage Assn.	5.5	1/20/49	20,045	22,143	0.001%
Government National Mortgage Assn.	4.5	1/20/49	52,107	56,385	0.002%
Government National Mortgage Assn.	3	1/20/50	214,430	221,394	0.006%
Government National Mortgage Assn.	5	12/15/39	55,519	63,616	0.002%
Government National Mortgage Assn.	6.5	12/20/33	554	662	0.000%
Government National Mortgage Assn.	6	12/20/38	26,078	30,254	0.001%
Government National Mortgage Assn.	5.5	12/20/39	8,962	10,425	0.000%
Government National Mortgage Assn.	3.5	12/20/42	57,284	62,366	0.002%
Government National Mortgage Assn.	3.5	12/20/45	81,763	88,027	0.003%
Government National Mortgage Assn.	5	12/20/47	162,217	180,126	0.005%
Government National Mortgage Assn.	5.5	12/20/48	29,694	32,729	0.001%
Government National Mortgage Assn.	5	2/15/40	23,035	26,403	0.001%
Government National Mortgage Assn.	5	2/15/40	23,035	26,403	0.001%
Government National Mortgage Assn.	4	2/20/44	129,057	142,514	0.004%
Government National Mortgage Assn.	3.5	2/20/45	35,622	39,418	0.001%
Government National Mortgage Assn.	3.5	2/20/46	150,577	166,619	0.005%
Government National Mortgage Assn.	3.5	2/20/48	324,220	359,004	0.010%
Government National Mortgage Assn.	3.5	2/20/48	187,434	205,420	0.006%

Government National Mortgage Assn.	6.5	3/15/26	611	679	0.000%
Government National Mortgage Assn.	4.5	3/20/41	10,581	11,787	0.000%
Government National Mortgage Assn.	3.5	3/20/43	77,369	85,669	0.002%
Government National Mortgage Assn.	5.5	3/20/49	50,281	55,428	0.002%
Government National Mortgage Assn.	8	4/15/22	370	371	0.000%
Government National Mortgage Assn.	5	4/20/40	11,310	12,928	0.000%
Government National Mortgage Assn.	3.5	4/20/46	125,199	135,278	0.004%
Government National Mortgage Assn.	3.5	4/20/47	57,795	61,996	0.002%
Government National Mortgage Assn.	4	4/20/47	107,401	116,323	0.003%
Government National Mortgage Assn.	3.5	4/20/48	87,697	94,974	0.003%
Government National Mortgage Assn.	4.5	5/20/40	17,534	19,533	0.001%
Government National Mortgage Assn.	3.5	5/20/45	10,980	11,973	0.000%
Government National Mortgage Assn.	3.5	5/20/45	25,066	27,734	0.001%
Government National Mortgage Assn.	3	5/20/46	75,367	80,298	0.002%
Government National Mortgage Assn.	3.5	5/20/46	99,229	107,423	0.003%
Government National Mortgage Assn.	3.5	5/20/46	15,252	16,884	0.000%
Government National Mortgage Assn.	3	5/20/46	15,228	16,609	0.000%
Government National Mortgage Assn.	3	5/20/46	16,517	18,190	0.001%
Government National Mortgage Assn.	5.5	5/20/48	155,831	173,537	0.005%
Government National Mortgage Assn.	5	5/20/48	10,298	11,470	0.000%
Government National Mortgage Assn.	5	6/15/40	19,849	22,771	0.001%
Government National Mortgage Assn.	5	6/20/40	21,699	24,812	0.001%
Government National Mortgage Assn.	3.5	6/20/43	87,605	95,396	0.003%
Government National Mortgage Assn.	3.5	6/20/43	114,173	123,498	0.004%
Government National Mortgage Assn.	5.5	6/20/44	60,607	69,914	0.002%
Government National Mortgage Assn.	3	6/20/45	119,034	127,435	0.004%
Government National Mortgage Assn.	3.5	6/20/46	546,834	594,934	0.017%
Government National Mortgage Assn.	3	6/20/46	39,067	41,862	0.001%
Government National Mortgage Assn.	5	6/20/47	40,811	45,333	0.001%
Government National Mortgage Assn.	5	6/20/48	47,004	52,606	0.002%
Government National Mortgage Assn.	3	7/15/43	6,733	7,105	0.000%
Government National Mortgage Assn.	5	7/20/39	8,956	10,253	0.000%
Government National Mortgage Assn.	4	7/20/42	48,508	53,648	0.002%
Government National Mortgage Assn.	3	7/20/46	34,309	36,554	0.001%
Government National Mortgage Assn.	3.5	7/20/46	19,516	21,074	0.001%
Government National Mortgage Assn.	3	7/20/46	15,449	17,016	0.000%
Government National Mortgage Assn.	3	7/20/46	31,537	34,571	0.001%
Government National Mortgage Assn.	3	7/20/46	24,731	26,867	0.001%
Government National Mortgage Assn.	3	7/20/46	51,650	55,842	0.002%
Government National Mortgage Assn.	3	7/20/46	12,053	13,214	0.000%
Government National Mortgage Assn.	3	7/20/46	57,187	62,689	0.002%
Government National Mortgage Assn.	5	7/20/47	26,922	29,903	0.001%
Government National Mortgage Assn.	5	7/20/48	7,348	8,187	0.000%
Government National Mortgage Assn.	3	7/20/50	732,708	756,802	0.022%
Government National Mortgage Assn.	5	8/20/40	15,956	18,246	0.001%
Government National Mortgage Assn.	5	8/20/41	40,536	46,354	0.001%
Government National Mortgage Assn.	3	8/20/45	116,550	124,079	0.004%
Government National Mortgage Assn.	3	8/20/46	17,461	18,949	0.001%
Government National Mortgage Assn.	3	8/20/46	23,167	25,419	0.001%
Government National Mortgage Assn.	3	8/20/46	21,527	23,709	0.001%
Government National Mortgage Assn.	5	8/20/47	44,772	49,946	0.001%
Government National Mortgage Assn.	5	9/15/39	11,650	13,225	0.000%
Government National Mortgage Assn.	3	9/15/42	116,642	123,278	0.004%
Government National Mortgage Assn.	4.5	9/15/45	38,697	43,306	0.001%
Government National Mortgage Assn.	4.5	9/20/40	40,933	45,611	0.001%
Government National Mortgage Assn.	4	9/20/42	5,621	6,215	0.000%
Government National Mortgage Assn.	3	9/20/46	13,408	14,563	0.000%
Government National Mortgage Assn.	3	9/20/46	15,436	16,781	0.000%
Government National Mortgage Assn.	4	9/20/47	587,552	633,313	0.018%
Government National Mortgage Assn.	3	9/20/49	30,829	31,828	0.001%
Government National Mortgage Association	3	11/20/47	60,031	63,580	0.002%
Government National Mortgage Association	4.5	12/20/39	5,643	161	0.000%
Government National Mortgage Association	3	12/20/47	72,305	74,891	0.002%
Government National Mortgage Association	4	2/20/43	25,315	3,651	0.000%
Government National Mortgage Association	3.5	4/20/39	21,967	308	0.000%
Government National Mortgage Association	4	5/20/37	62,982	2,319	0.000%
Government National Mortgage Association	3.5	5/20/43	39,879	5,736	0.000%
Graco			18,723	1,354,609	0.039%
Gray Oak Pipeline	2.6	10/15/25	70,000	72,182	0.002%
Gray Oak Pipeline	3.45	10/15/27	30,000	31,228	0.001%
Gray Oak Pipeline	2	9/15/23	25,000	25,377	0.001%
Great Portland Estates			300,554	2,749,146	0.079%

Great Wolf Trust 2019-WOLF	1.19	12/15/36	225,000	219,922	0.006%
Great Wolf Trust 2019-WOLF	2.09	12/15/36	190,000	176,664	0.005%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	178,013	183,349	0.005%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	9,671	9,758	0.000%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	440,812	452,722	0.013%
GS Mortgage Securities Corp Trust 2019-SOHO	1.46	6/15/36	355,000	347,988	0.010%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	180,000	196,349	0.006%
GS Mortgage Securities Trust 2017-GS8	4.34	11/10/50	480,000	493,202	0.014%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	465,000	525,819	0.015%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	390,000	415,753	0.012%
Halliburton			68,357	1,291,947	0.037%
Hamamatsu Photonics KK			57,100	3,266,911	0.094%
Hanger			44,560	979,874	0.028%
Hanover Insurance Group			9,412	1,100,451	0.032%
Hardee s Funding	4.96	6/20/48	244,375	260,594	0.008%
Hartford Financial Services			56,450	2,764,921	0.080%
Hasbro	3	11/19/24	175,000	189,190	0.005%
Hasbro	3.55	11/19/26	120,000	133,716	0.004%
Haynes International			16,630	396,459	0.011%
HCA Healthcare			92,799	15,261,724	0.441%
Healthcare Realty Trust	3.63	1/15/28	260,000	293,162	0.008%
Healthcare Realty Trust	2.05	3/15/31	95,000	94,979	0.003%
Healthpeak Properties	2.88	1/15/31	35,000	37,975	0.001%
Healthpeak Properties	3.25	7/15/26	30,000	33,900	0.001%
Healthpeak Properties	3.5	7/15/29	35,000	39,531	0.001%
Heathrow Funding	4.88	7/15/21	175,000	178,396	0.005%
Helios Technologies			16,774	893,886	0.026%
Heritage Commerce			54,670	484,923	0.014%
Heritage-Crystal Clean			19,135	403,174	0.012%
Heritage Financial Corp.			20,509	479,706	0.014%
Highwoods Realty	3.05	2/15/30	350,000	367,152	0.011%
Highwoods Realty	4.13	3/15/28	110,000	124,195	0.004%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	30,235	30,919	0.001%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	129,556	135,592	0.004%
Hilton Orlando Trust 2018-ORL	0.93	12/15/34	289,000	283,203	0.008%
Hilton Worldwide Holdings			58,709	6,531,963	0.189%
HMS Holdings			6,700	246,225	0.007%
Home Bancshares			62,809	1,223,519	0.035%
Home Depot			16,478	4,376,886	0.126%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	131,572	132,923	0.004%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	107,995	109,330	0.003%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	188,991	191,061	0.006%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	134,169	136,591	0.004%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	168,829	169,566	0.005%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	182,201	184,164	0.005%
Homology Medicines			10,656	120,306	0.003%
Honda Motor			52,400	1,478,534	0.043%
Honeywell International			69,785	14,843,270	0.429%
Housing Development Finance			78,611	2,744,846	0.079%
HSBC Holdings	3.9	5/25/26	310,000	353,760	0.010%
HSBC Holdings	2.1	6/4/26	390,000	404,820	0.012%
Hubbell			1,599	250,707	0.007%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	205,000	230,399	0.007%
Hudson Yards 2019-30HY Mortgage Trust	3.44	7/10/39	220,000	235,787	0.007%
Humana	4.88	4/1/30	265,000	331,296	0.010%
Humana			4,643	1,904,884	0.055%
Hydrofarm Holdings			1,694	89,071	0.003%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	175,000	175,645	0.005%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	205,000	210,079	0.006%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	215,000	215,822	0.006%
Hyundai Capital America	1.8	10/15/25	120,000	122,788	0.004%
Hyundai Capital America	2.38	2/10/23	245,000	252,674	0.007%
ICU Medical			5,227	1,121,139	0.032%
IdaCorp			11,200	1,075,536	0.031%
IGM Biosciences			5,061	446,836	0.013%
IGO			821,493	4,048,659	0.117%
Inari Medical			1,724	150,488	0.004%
Incyte			32,027	2,785,708	0.080%
Ingersoll-Rand			39,127	1,782,626	0.052%
ING Groep			417,310	3,880,084	0.112%
Insmmed			34,683	1,154,597	0.033%
Intellia Therapeutics			4,770	259,488	0.007%

Intercontinental Exchange	2.1	6/15/30	330,000	343,230	0.010%
Intercontinental Exchange	1.85	9/15/32	650,000	655,257	0.019%
Intercontinental Exchange	2.65	9/15/40	150,000	153,820	0.004%
Intercontinental Exchange			26,423	3,046,308	0.088%
International Paper			215,636	10,721,422	0.310%
Intesa Sanpaolo			846,648	2,001,239	0.058%
InTown Hotel Portfolio Trust 2018-STAY	0.86	1/15/33	125,000	124,023	0.004%
InTown Hotel Portfolio Trust 2018-STAY	1.41	1/15/33	375,000	365,813	0.011%
Intuit			43,802	16,638,190	0.481%
Intuitive Surgical			14,812	12,117,697	0.350%
Investors Bancorp			57,526	607,475	0.018%
iovance Biotherapeutics			4,528	210,099	0.006%
Ipsen			20,155	1,666,581	0.048%
iRhythm Technologies			9,220	2,187,076	0.063%
Jack in the Box Funding	3.98	8/25/49	258,050	264,403	0.008%
Jacobs Engineering Group			62,347	6,793,329	0.196%
JBG SMITH Properties, REIT			37,762	1,180,818	0.034%
JD.com, ADR			7,608	668,743	0.019%
John Bean Technologies			14,433	1,643,486	0.047%
Johnson Controls International			116,568	5,430,903	0.157%
Johnson & Johnson			16,557	2,605,741	0.075%
Johnson Matthey			105,055	3,480,540	0.101%
JPMorgan Chase	2.74	10/15/30	185,000	200,576	0.006%
JPMorgan Chase	1.76	11/19/31	735,000	741,261	0.021%
JPMorgan Chase	2.52	4/22/31	580,000	619,626	0.018%
JPMorgan Chase	3.54	5/1/28	120,000	136,090	0.004%
JPMorgan Chase	2.96	5/13/31	1,000,000	1,094,712	0.032%
JPMorgan Chase	2.18	6/1/28	295,000	313,047	0.009%
JPMorgan Chase			107,820	13,700,687	0.396%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	175,853	0.005%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	84,337	0.002%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	101,366	104,529	0.003%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	195,746	203,382	0.006%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	168,747	173,062	0.005%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	216,579	223,129	0.006%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	96,258	99,103	0.003%
Kansas City Southern			497	101,453	0.003%
Kering			4,468	3,242,579	0.094%
Keysight Technologies	4.6	4/6/27	140,000	166,611	0.005%
Keysight Technologies			21,150	2,793,704	0.081%
Kilroy Realty	3.45	12/15/24	470,000	507,554	0.015%
Kinder Morgan Energy Partners	3.5	3/1/21	30,000	30,002	0.001%
Kingfisher			1,012,207	3,740,248	0.108%
Kion			44,778	3,883,241	0.112%
Kirin Holdings			87,500	2,066,137	0.060%
KLA			765	198,066	0.006%
Knight-Swift Transportation Holdings			36,872	1,541,987	0.045%
Knorr-Bremse			20,275	2,769,630	0.080%
Kodiak Sciences			14,524	2,133,721	0.062%
Koninklijke Philips			197,827	10,656,455	0.308%
Kraft Heinz			38,069	1,319,472	0.038%
Kratos Defense & Security Solutions			45,725	1,254,237	0.036%
KT			66,618	1,472,563	0.043%
Lam Research			10,551	4,982,921	0.144%
Landstar System			5,329	717,603	0.021%
Largan Precision			15,000	1,709,431	0.049%
Las Vegas Sands	3.5	8/18/26	95,000	101,325	0.003%
Las Vegas Sands	3.2	8/8/24	60,000	63,518	0.002%
Lattice Semiconductor			69,067	3,164,650	0.091%
Legend Biotech, ADR			1,496	42,127	0.001%
Legrand			30,042	2,687,456	0.078%
Lennar			41,213	3,141,667	0.091%
Liberty Oilfield Services			82,120	846,657	0.024%
Linde			60,523	15,948,416	0.461%
Littelfuse			5,318	1,354,282	0.039%
Live Nation Entertainment			27,513	2,021,655	0.058%
Live Oak Bancshares			25,582	1,214,122	0.035%
Lloyds Banking Group			6,061,878	3,022,199	0.087%
LM Ericsson			486,650	5,788,924	0.167%
L'Oreal			16,968	6,474,177	0.187%
lululemon athletica			15,546	5,410,474	0.156%
Macquarie Group			35,872	3,828,955	0.111%

Madison Park Funding XXXIII	1.57	10/15/32	635,000	635,065	0.018%
Madison Park Funding XXXVII	1.54	7/15/32	250,000	249,633	0.007%
Magna International			83,713	5,926,880	0.171%
Magnetite XVIII	1.3	11/15/28	250,000	249,712	0.007%
Magnetite XXIII	1.51	10/25/32	465,000	465,231	0.013%
Magnetite XXV	1.45	1/25/32	250,000	249,812	0.007%
Magnolia Oil & Gas			95,099	671,399	0.019%
Manhattan Associates			5,100	536,418	0.016%
Marel HF			51,853	320,266	0.009%
Marriott			30,296	3,996,648	0.115%
Marsh & McLennan	2.25	11/15/30	85,000	89,890	0.003%
Marsh & McLennan			48,944	5,726,448	0.165%
Marvell Technology Group			133,262	6,335,275	0.183%
MasterCard			52,310	18,671,531	0.540%
Match			53,383	8,070,976	0.233%
Matson			26,316	1,499,223	0.043%
Maxim Integrated Products			28,045	2,486,189	0.072%
McDonald's			31,051	6,662,924	0.193%
Medtronic			79,791	9,346,718	0.270%
Meggitt			656,789	4,176,596	0.121%
MeiraGTX Holdings			5,759	87,191	0.003%
Melrose Industries			1,887,903	4,599,673	0.133%
Meridian Bancorp			47,448	707,450	0.020%
Meritor			50,651	1,413,669	0.041%
Mesa Laboratories			1,486	425,947	0.012%
MetLife			166,251	7,805,484	0.226%
MGE Energy			6,039	422,911	0.012%
MGM Resorts International			30,336	955,887	0.028%
Michaels			74,770	972,758	0.028%
Micron Technology	4.19	2/15/27	185,000	219,456	0.006%
Micron Technology	4.64	2/6/24	380,000	422,275	0.012%
Micron Technology	4.98	2/6/26	200,000	235,750	0.007%
Micron Technology	5.33	2/6/29	115,000	143,463	0.004%
Micron Technology			112,870	8,485,567	0.245%
Microsoft			299,138	66,534,274	1.923%
Middlesex Water			10,450	757,312	0.022%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	380,000	409,450	0.012%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	22,512	22,742	0.001%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	86,141	87,709	0.003%
Minerals Technologies			15,590	968,451	0.028%
Mitsubishi Corporation			96,000	2,366,577	0.068%
Mitsubishi Electric			383,600	5,797,597	0.168%
Mitsubishi UFJ Financial			505,900	2,239,933	0.065%
Mitsubishi UFJ Lease & Finance			282,700	1,357,494	0.039%
Mitsui Fudosan			216,800	4,539,699	0.131%
MKS Instruments			2,550	383,648	0.011%
Molina Healthcare			13,086	2,783,130	0.080%
Moncler			67,184	4,130,514	0.119%
MongoDB			1,580	567,283	0.016%
Monolithic Power Systems			4,078	1,493,486	0.043%
Monro			21,600	1,151,280	0.033%
Morgan Stanley	4.43	1/23/30	95,000	115,543	0.003%
Morgan Stanley	1.79	2/13/32	245,000	246,105	0.007%
Morgan Stanley	3.75	2/25/23	530,000	567,520	0.016%
Morgan Stanley	4	7/23/25	1,035,000	1,179,681	0.034%
Morgan Stanley			592,356	40,594,157	1.173%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	132,451	0.004%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	61,115	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	195,110	0.006%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	25,000	27,851	0.001%
Morgan Stanley Capital I Trust 2017-ASHF	1.41	11/15/34	240,000	225,527	0.007%
Motorola Solutions			417	70,915	0.002%
MSA Safety			5,701	851,672	0.025%
MSCG Trust 2018-SELF	1.06	10/15/37	235,000	235,233	0.007%
MSCI			348	155,392	0.004%
Mueller Water Products			67,015	829,646	0.024%
Munich Re			27,617	8,205,735	0.237%
Murata Manufacturing			56,400	5,105,866	0.148%
MVW 2020-1	1.74	10/20/37	104,421	106,787	0.003%
MVW 2020-1	4.21	10/20/37	118,041	124,698	0.004%
MVW Owner Trust 2014-1	2.25	9/22/31	11,946	11,970	0.000%
National Bank of Canada			86,601	4,873,985	0.141%

National Cinemedia			70,920	263,822	0.008%
National Grid			329,006	3,888,005	0.112%
National Instruments			34,025	1,495,059	0.043%
Natwest	5.13	5/28/24	100,000	111,413	0.003%
NAVER			10,301	2,776,833	0.080%
Navient Private Education Loan Trust 2017	2.88	12/16/58	68,224	69,341	0.002%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	370,000	382,148	0.011%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	159,208	162,224	0.005%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	195,475	196,946	0.006%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	115,000	116,170	0.003%
nCino			1,914	138,593	0.004%
nCino			9,136	628,461	0.018%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	130,567	129,669	0.004%
Nestle			158,656	18,754,934	0.542%
Netflix	4.63	5/15/29	290,000	428,192	0.012%
Netflix			34,385	18,593,001	0.537%
Neuberger Berman CLO XVI-S	1.09	1/15/28	281,198	280,105	0.008%
Neuberger Berman Loan Advisers CLO 29	1.35	10/19/31	250,000	248,811	0.007%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	290,000	290,322	0.008%
Nevro			5,996	1,037,908	0.030%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	120,727	121,405	0.004%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	164,104	165,106	0.005%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	134,834	135,866	0.004%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	66,960	67,447	0.002%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	334,213	343,093	0.010%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	198,795	203,003	0.006%
Next			35,510	3,424,095	0.099%
NextEra Energy			311,692	24,047,038	0.695%
Nextera Energy Partners			12,900	864,945	0.025%
NexTier Oilfield Solutions			119,301	410,395	0.012%
Nike			54,024	7,642,775	0.221%
Nippon Telegraph & Telephone			399,700	10,255,904	0.296%
NiSource	1.7	2/15/31	150,000	149,030	0.004%
NiSource	3.6	5/1/30	155,000	178,176	0.005%
Nomad Foods			36,538	928,796	0.027%
Norfolk Southern			55,357	13,153,377	0.380%
Northern Star Resources			123,772	1,209,745	0.035%
NorthWestern			5,600	326,536	0.009%
Novanta			16,690	1,973,092	0.057%
Novartis			120,269	11,324,283	0.327%
Novo Nordisk			31,639	2,207,110	0.064%
NRG Energy	3.75	6/15/24	35,000	38,119	0.001%
NRG Energy	4.45	6/15/29	115,000	132,538	0.004%
NTT Data			338,500	4,633,491	0.134%
NuVasive			10,391	585,325	0.017%
NVIDIA			32,895	17,177,769	0.496%
NXP BV / NXP Funding	5.35	3/1/26	105,000	126,531	0.004%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	20,000	21,477	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	40,000	44,048	0.001%
NXP Semiconductors			122,718	19,513,389	0.564%
Oak Street Health			2,403	146,967	0.004%
OBX 2019-EXP2 Trust	4	6/25/59	141,496	147,648	0.004%
OBX 2019-EXP3 Trust	3.5	10/25/59	117,016	120,334	0.003%
OBX 2020-EXP1 Trust	3.5	2/25/60	143,846	148,338	0.004%
OBX 2020-EXP1 Trust	0.9	2/25/60	70,576	70,900	0.002%
OBX 2020-EXP2 Trust	3	5/25/60	345,449	355,172	0.010%
OBX 2020-EXP3 Trust	3	1/25/60	313,511	321,883	0.009%
Occidental Petroleum	2.9	8/15/24	650,000	624,813	0.018%
OCP CLO 2014-7	1.87	7/20/29	250,000	249,468	0.007%
OCP CLO 2020-19	2.07	7/20/31	250,000	250,797	0.007%
Octagon Investment Partners XXIII	1.09	7/15/27	214,398	213,849	0.006%
Odonate therapeutics			1,272	24,422	0.001%
Ollies Bargain Outlet Holdings			23,025	1,882,754	0.054%
Omron			29,000	2,588,868	0.075%
ONE Gas			19,939	1,530,717	0.044%
Oracle	2.95	4/1/30	315,000	351,204	0.010%
Oracle	3.6	4/1/50	215,000	250,331	0.007%
Orchard therapeutics, ADR			14,507	62,670	0.002%
O'Reilly Automotive			1,195	540,821	0.016%
Origin Bancorp			22,960	637,599	0.018%
Otsuka Holdings			82,200	3,521,976	0.102%
Outset Medical			1,924	109,360	0.003%

OZLM VII	1.23	7/17/29	245,061	243,286	0.007%
Pacific Gas & Electric	3.95	12/1/47	155,000	160,857	0.005%
Pacific Gas & Electric	2.5	2/1/31	265,000	264,812	0.008%
Pacific Gas & Electric	4.55	7/1/30	585,000	665,270	0.019%
Pacific Gas & Electric	2.1	8/1/27	235,000	238,489	0.007%
Pacific Gas & Electric	3.3	8/1/40	225,000	224,808	0.006%
Pacific Premier Bancorp			34,579	1,083,360	0.031%
Packaging Corporation of America			101,927	14,056,753	0.406%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	145,000	122,525	0.004%
Palmer Square CLO 2020-2	1.9	7/15/31	260,000	260,241	0.008%
Panasonic			262,800	3,063,520	0.089%
Papa John's International			22,389	1,899,707	0.055%
Parker-Hannifin			2,192	597,123	0.017%
Parsons			10,246	373,057	0.011%
Paycom Software			8,272	3,741,012	0.108%
PayPal Holdings			94,518	22,136,116	0.640%
PDF Solutions			26,369	569,570	0.016%
Pennant			13,241	768,772	0.022%
PennyMac Financial Services			24,531	1,609,724	0.047%
Penumbra			3,026	529,550	0.015%
PerkinElmer	3.3	9/15/29	99,000	111,343	0.003%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	451,909	0.013%
Perrigo Finance Unlimited	3.15	6/15/30	235,000	251,734	0.007%
Persimmon			79,557	3,002,703	0.087%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4	6/30/50	300,000	308,498	0.009%
PGT Innovations			34,386	699,411	0.020%
Philip Morris International			9,473	784,270	0.023%
PICC Property & Casualty			2,800,000	2,118,244	0.061%
Pinduoduo, ADR			10,561	1,876,373	0.054%
Ping An Insurance			215,000	2,616,468	0.076%
Pinnacle Financial Partners			26,393	1,699,709	0.049%
PNC Financial Services Group			55,074	8,206,026	0.237%
Pola Orbis Holdings			37,700	765,557	0.022%
Popular			12,400	698,368	0.020%
Post Holdings			14,395	1,454,039	0.042%
PPD			16,558	566,615	0.016%
PPG Industries			50,033	7,215,759	0.209%
PRA Group			23,782	943,194	0.027%
Principal Financial Group			28,951	1,436,259	0.042%
Professional Holding			8,748	134,982	0.004%
Professional Holding			2,961	43,404	0.001%
PROG Holdings			27,536	1,483,364	0.043%
Prologis	1.25	10/15/30	85,000	83,933	0.002%
Prologis, REIT			213,402	21,267,643	0.615%
Proofpoint			10,133	1,382,243	0.040%
Prosperity Bancshares			14,262	989,212	0.029%
Providence Service			7,620	1,056,361	0.031%
Prysmian			105,972	3,771,824	0.109%
PS Business Parks, REIT			11,396	1,514,187	0.044%
PTC Therapeutics			2,900	176,987	0.005%
Public Service Enterprise			105,206	6,133,510	0.177%
Pulmonx			1,758	121,337	0.004%
Quaker Chemical			5,823	1,475,490	0.043%
Qualcomm			174,485	26,581,045	0.768%
Quidel			12,839	2,306,526	0.067%
Radius Health			50,054	893,964	0.026%
RAPT therapeutics			6,800	134,300	0.004%
Reata Pharmaceuticals			5,021	620,696	0.018%
Recruit Holdings			92,400	3,881,073	0.112%
Red Robin Gourmet Burgers			21,837	419,926	0.012%
REESE PARK CLO	1.56	10/15/32	265,000	264,804	0.008%
Regency Centers	3.6	2/1/27	660,000	726,183	0.021%
Regency Centers	3.7	6/15/30	70,000	79,075	0.002%
Regency Centers, REIT			5,940	270,805	0.008%
REI - SECURITY LENDING COLLATERAL			210,863	2,108,635	0.061%
Renesas Electronics			164,700	1,723,913	0.050%
Rentokil Initial			170,600	1,189,453	0.034%
Replimune			3,157	120,440	0.003%
Rexford Industrial Realty, REIT			27,010	1,326,461	0.038%
Reynolds American	4.45	6/12/25	175,000	199,013	0.006%
Reynolds American	5.85	8/15/45	130,000	165,934	0.005%
RH			1,977	884,747	0.026%

RingCentral			1,162	440,363	0.013%
Rio Tinto			19,906	1,750,564	0.051%
Roche Holding			29,875	10,405,420	0.301%
Rockwell Automation			19,161	4,805,770	0.139%
Roku			866	287,529	0.008%
Roper Technologies	2	6/30/30	45,000	45,854	0.001%
Roper Technologies			16,289	7,022,025	0.203%
Ross Stores	0.88	4/15/26	75,000	74,963	0.002%
Ross Stores	1.88	4/15/31	205,000	205,660	0.006%
Ross Stores			60,456	7,424,601	0.215%
Royal Dutch Shell, ADR			60,592	2,036,497	0.059%
Rush Enterprises			24,087	997,684	0.029%
Sabine Pass Liquefaction	5	3/15/27	545,000	642,419	0.019%
Sabine Pass Liquefaction	4.5	5/15/30	40,000	47,400	0.001%
Sabine Pass Liquefaction	5.88	6/30/26	15,000	18,134	0.001%
Safety Insurance Group			6,558	510,868	0.015%
Safran			26,962	3,821,429	0.110%
Saia			5,300	958,240	0.028%
Salesforce.com			74,621	16,605,411	0.480%
Sampo			110,520	4,725,123	0.137%
Samsonite International			841,500	1,494,589	0.043%
Samsung Electronics			148,090	11,058,698	0.320%
Sanderson Farms			7,404	978,809	0.028%
Sandy Spring Bancorp			17,800	572,982	0.017%
Sanofi			88,410	8,568,964	0.248%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	325,000	336,505	0.010%
Santander UK Group Holdings	1.53	8/21/26	335,000	336,938	0.010%
SAP			37,914	4,910,575	0.142%
Saudi Arabian Oil	3.5	4/16/29	550,000	611,926	0.018%
Saudi Arabian Oil	4.38	4/16/49	200,000	241,966	0.007%
SBA Tower Trust	3.87	10/8/24	290,000	306,353	0.009%
SBA Tower Trust	2.84	1/15/25	340,000	360,394	0.010%
SBA Tower Trust	2.33	1/15/28	40,000	41,013	0.001%
SBA Tower Trust	3.45	3/15/23	125,000	131,690	0.004%
SBA Tower Trust	3.17	4/15/22	280,000	282,586	0.008%
Scentre			927,674	1,992,633	0.058%
Schneider Electric			14,114	2,039,860	0.059%
Scholar Rock Holding			19,684	955,265	0.028%
Sea, ADR			54,484	10,845,040	0.313%
Seacoast Banking			40,089	1,180,621	0.034%
Seagen			5,864	1,027,021	0.030%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	40,079	40,078	0.001%
Seer			2,734	153,487	0.004%
Seer			4,911	261,918	0.008%
Selective Insurance			25,445	1,704,306	0.049%
Selectquote			15,091	313,138	0.009%
Sempra Energy	3.4	2/1/28	430,000	490,022	0.014%
Sempra Energy			108,515	13,825,896	0.400%
Semtech			8,305	598,707	0.017%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	221,818	228,670	0.007%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	119,409	126,758	0.004%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	115,035	117,871	0.003%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	35,249	35,808	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	100,852	103,372	0.003%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	78,234	80,101	0.002%
ServiceNow			36,520	20,101,704	0.581%
Seven Generations Energy			57,800	300,148	0.009%
Seven & i Holdings			131,100	4,642,329	0.134%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	137,151	139,037	0.004%
Sherwin-Williams			1,125	826,774	0.024%
Shopify			2,599	2,941,938	0.085%
Siemens			84,301	12,143,262	0.351%
Siemens Healthineers			69,998	3,602,187	0.104%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	147,709	152,281	0.004%
Signature Bank			10,241	1,385,505	0.040%
Simon Property	3.38	10/1/24	450,000	488,892	0.014%
Simon Property	3.3	1/15/26	40,000	43,804	0.001%
Simon Property	2.65	7/15/30	185,000	196,471	0.006%
Simon Property	3.5	9/1/25	100,000	110,762	0.003%
SiteOne Landscape Supply			16,425	2,605,498	0.075%
SJW			14,752	1,023,199	0.030%
Skyline Champion			27,257	843,332	0.024%

SLM Corporation			42,835	530,726	0.015%
SLM Student Loan Trust 2008-5	1.91	7/25/23	89,865	90,000	0.003%
SLM Student Loan Trust 2008-9	1.71	4/25/23	87,069	87,028	0.003%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	210,000	223,294	0.006%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	245,000	261,592	0.008%
Smb Private Education Loan Trust 2015	2.98	7/15/27	49,471	50,323	0.001%
Smb Private Education Loan Trust 2015	2.11	8/16/32	240,000	245,819	0.007%
Smb Private Education Loan Trust 2016	2.43	2/17/32	404,260	415,599	0.012%
Smb Private Education Loan Trust 2016	2.7	5/15/31	46,403	47,969	0.001%
Smb Private Education Loan Trust 2016	2.34	9/15/34	206,951	212,577	0.006%
Smb Private Education Loan Trust 2018	3.63	11/15/35	224,946	243,473	0.007%
Smb Private Education Loan Trust 2018	3.6	1/15/37	186,729	199,508	0.006%
Smb Private Education Loan Trust 2018	0.88	1/15/37	82,991	82,922	0.002%
SMC			2,700	1,648,992	0.048%
Snap Inc.			143,848	7,202,469	0.208%
Snowflake Computing			1,140	320,796	0.009%
SOFTBANK GROUP CORP			44,300	3,439,234	0.099%
Sony			47,500	4,786,484	0.138%
South32			918,716	1,755,819	0.051%
Southern	3.25	7/1/26	260,000	290,818	0.008%
Southern			19,032	979,672	0.028%
Southern Company			123,841	7,607,553	0.220%
Southern Copper			41,351	2,692,777	0.078%
South State			19,165	1,385,630	0.040%
Southwest Gas Holdings			24,543	1,490,987	0.043%
S&P Global			15,089	4,960,207	0.143%
Splunk			26,714	4,538,441	0.131%
Spotify Technology			15,656	4,926,317	0.142%
SPX			19,195	1,046,895	0.030%
Square			3,349	728,876	0.021%
SS&C Technologies Holdings			28,266	2,056,352	0.059%
STACR Trust 2018-DNA2	0.95	12/25/30	48,880	48,880	0.001%
STACR Trust 2018-DNA3	0.9	9/25/48	213	213	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	173,138	172,904	0.005%
Standard Chartered	4.64	4/1/31	690,000	830,070	0.024%
Standard Chartered			191,463	1,215,779	0.035%
Stanley Black & Decker			13,302	2,375,205	0.069%
Stanley Electric			80,100	2,583,982	0.075%
Starbucks			6,274	671,193	0.019%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	113,148	117,382	0.003%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	139,752	141,754	0.004%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	159,192	161,694	0.005%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	105,850	106,544	0.003%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	222,825	226,789	0.007%
State Auto Financial			11,937	211,762	0.006%
State Street			1,448	105,385	0.003%
Stepstone			27,373	1,089,445	0.031%
Sterling Bancorp Inc/MI			34,240	155,450	0.004%
Steven Madden			4,900	173,068	0.005%
StoneCo			9,814	823,591	0.024%
Stoneridge			18,485	558,802	0.016%
Stora Enso			239,343	4,582,873	0.132%
Storebrand			432,179	3,237,515	0.094%
Strategic Education			1,817	173,215	0.005%
Stroeer SE & Co KGaA			27,068	2,674,970	0.077%
Stryker			73,256	17,950,650	0.519%
Sumitomo Corporation			230,700	3,057,457	0.088%
Sumitomo Mitsui Trust Holdings			60,558	1,868,501	0.054%
Sumitomo Rubber Industries			88,200	758,896	0.022%
Sun Communities, REIT			9,641	1,464,950	0.042%
Sun Life Financial			115,180	5,121,524	0.148%
Suzuki Motor			62,500	2,897,221	0.084%
Svenska Handelsbanken			348,338	3,511,258	0.101%
Symphony CLO XVII	1.12	4/15/28	460,263	457,682	0.013%
Symphony CLO XXIII	1.49	1/15/34	580,000	580,962	0.017%
Synchrony Financial	4.38	3/19/24	65,000	71,314	0.002%
Synchrony Financial	4.25	8/15/24	45,000	49,249	0.001%
Syngenta Finance	3.93	4/23/21	395,000	397,214	0.011%
Synopsys			42,872	11,114,137	0.321%
Taco Bell Funding	4.32	11/25/48	323,400	328,021	0.009%
Taiwan Semiconductor Manufacturing			671,759	12,707,983	0.367%
Takeda Pharmaceutical, ADR			85,512	1,556,318	0.045%

TechnoPro Holdings			37,200	3,090,424	0.089%
TE Connectivity			12,287	1,487,587	0.043%
Telecom Italia			2,999,986	1,563,190	0.045%
Teledyne Technologies			5,743	2,251,141	0.065%
Teleperformance			8,105	2,690,708	0.078%
Tencent Holdings			304,900	21,938,713	0.634%
Tengizchevroil Finance Co International	4	8/15/26	525,000	584,739	0.017%
Terminix Global Holdings			11,800	601,918	0.017%
Tetra Tech			4,850	561,533	0.016%
Texas Instruments			46,070	7,561,469	0.219%
TG Therapeutics			1,811	94,208	0.003%
Therapeutics MD			224,975	272,220	0.008%
Thermo Fisher Scientific			54,309	25,296,046	0.731%
Thermon Group Holdings			12,860	201,002	0.006%
The Travelers Companies			33,356	4,682,182	0.135%
THG Holdings			73,278	791,665	0.023%
THK			78,400	2,535,522	0.073%
TJX	1.6	5/15/31	105,000	105,855	0.003%
TJX			115,419	7,881,964	0.228%
T-Mobile US			2,852	384,592	0.011%
T-Mobile USA	2.05	2/15/28	120,000	124,849	0.004%
T-Mobile USA	3.75	4/15/27	750,000	852,827	0.025%
T-Mobile USA	3.88	4/15/30	250,000	289,359	0.008%
Tokio Marine Holdings			99,100	5,105,786	0.148%
Tokyo Electron			11,600	4,333,329	0.125%
Toro			11,036	1,046,654	0.030%
Tosoh			27,000	421,853	0.012%
Total			176,363	7,612,221	0.220%
Towd Point Mortgage Trust 2015-3	3	3/25/54	10,130	10,165	0.000%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	159,591	0.005%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	18,393	18,453	0.001%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	17,432	17,559	0.001%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	27,498	27,797	0.001%
Towd Point Mortgage Trust 2016-1	3	2/25/55	50,780	51,990	0.002%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	86,363	87,331	0.003%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	49,079	49,838	0.001%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	35,395	36,277	0.001%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	37,148	37,975	0.001%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	54,695	54,520	0.002%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	53,534	53,731	0.002%
Toyota Motor			104,100	8,033,410	0.232%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	103,720	0.003%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	156,697	0.005%
Transurban Finance Co Pty	4.13	2/2/26	55,000	62,230	0.002%
Transurban Finance Co Pty	2.45	3/16/31	135,000	141,513	0.004%
Transurban Finance Co Pty	3.38	3/22/27	255,000	279,664	0.008%
TreeHouse Foods			29,095	1,236,247	0.036%
Tricida			13,385	94,364	0.003%
Trinity Acquisition	4.4	3/15/26	195,000	227,160	0.007%
Tri Pointe			34,800	600,300	0.017%
TRP Inflation Protected Bond - I			488	6,420	0.000%
TRP Inst Emerging Markets Bd - Inst			4,158,041	35,592,828	1.029%
TRP Inst Emerging Markets Eq - Inst			4,474,160	223,081,596	6.446%
TRP Inst Floating Rate - Inst			2,248,987	21,792,684	0.630%
TRP Institutional High Yield - Inst			4,516,828	39,838,427	1.151%
TRP International Bond (USD Hgd) - I			7,137,236	73,941,767	2.137%
TRP Limited Duration Infl Foc Bd - I			17,677	92,627	0.003%
TRP Real Assets - I			5,144,882	63,487,843	1.835%
TRP Treasury Reserve	0.08		120,959,259	120,959,259	3.495%
TRP US Treasury Long-Term Idx - I			4,211,040	52,764,331	1.525%
Turning Point therapeutics			6,919	843,080	0.024%
Twilio			2,540	859,790	0.025%
Ultragenyx Pharmaceutical			14,690	2,033,537	0.059%
Umicore			58,390	2,806,520	0.081%
Unilever			209,489	12,563,825	0.363%
Union Pacific			43,295	9,014,885	0.261%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	49,262	46,809	0.001%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	78,503	74,578	0.002%
United Airlines Holdings			2,208	95,496	0.003%
Unitedhealth	4.45	12/15/48	25,000	34,407	0.001%
Unitedhealth	2	5/15/30	285,000	302,019	0.009%
Unitedhealth	2.75	5/15/40	440,000	474,320	0.014%

Unitedhealth	2.9	5/15/50	155,000	170,359	0.005%
Unitedhealth	3.5	8/15/39	80,000	94,371	0.003%
UnitedHealth Group			61,808	21,674,829	0.626%
United Overseas Bank			191,400	3,262,301	0.094%
United Rentals			28,315	6,566,532	0.190%
UPS			39,965	6,730,106	0.194%
Upwork			48,329	1,668,317	0.048%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	72,572	66,450	0.002%
U.S. Physical Therapy			9,103	1,094,636	0.032%
U.S. Treasury Bonds	1.63	11/15/22	1,185,000	1,217,958	0.035%
U.S. Treasury Bonds	1.13	8/15/40	3,415,000	3,231,444	0.093%
U.S. Treasury Bonds	1.38	8/15/50	2,815,000	2,633,784	0.076%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	498,303	593,058	0.017%
U.S. Treasury Notes	1.63	12/15/22	7,780,000	8,006,106	0.231%
U.S. Treasury Notes	0.5	3/15/23	4,000,000	4,032,500	0.117%
U.S. Treasury Notes	0.13	5/15/23	5,255,000	5,253,358	0.152%
U.S. Treasury Notes	0.25	9/30/25	1,025,000	1,020,836	0.029%
U.S. Treasury Notes	0.38	9/30/27	12,810,000	12,607,842	0.364%
Utz Brands			34,400	758,864	0.022%
Utz Brands			8,700	91,350	0.003%
Valero Energy	2.15	9/15/27	90,000	91,640	0.003%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	553,018	0.016%
Veeva Systems			7,739	2,106,943	0.061%
Vereit Operating Partnership	4.63	11/1/25	320,000	367,681	0.011%
Vereit Operating Partnership	3.4	1/15/28	180,000	198,690	0.006%
Vereit Operating Partnership	2.85	12/15/32	240,000	250,613	0.007%
Vereit Operating Partnership	4.6	2/6/24	385,000	423,049	0.012%
Vereit Operating Partnership	4.88	6/1/26	250,000	292,773	0.008%
Vereit Operating Partnership	2.2	6/15/28	50,000	51,174	0.001%
Vereit Operating Partnership	3.95	8/15/27	230,000	259,856	0.008%
Verizon Communications	2.99	10/30/56	1,250,000	1,255,648	0.036%
Verizon Communications	4.75	11/1/41	55,000	72,425	0.002%
Verizon Communications	2.65	11/20/40	220,000	222,460	0.006%
Verizon Communications	4.52	9/15/48	150,000	194,667	0.006%
Verizon Owner Trust 2018-1	3.2	9/20/22	195,000	197,618	0.006%
Vertex Pharmaceuticals			34,644	8,187,763	0.237%
Verus Securitization Trust 2018-2	3.68	6/1/58	82,630	82,730	0.002%
Verus Securitization Trust 2018-3	4.11	10/25/58	121,678	124,780	0.004%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	39,794	40,040	0.001%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	151,189	153,623	0.004%
Verus Securitization Trust 2019-1	3.84	2/25/59	153,345	154,136	0.004%
Verus Securitization Trust 2019-2	3.45	5/25/59	349,104	351,048	0.010%
Verus Securitization Trust 2019-3	3.04	7/25/59	118,070	120,208	0.003%
Verus Securitization Trust 2019-4	2.64	11/25/59	165,982	169,831	0.005%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	132,705	134,051	0.004%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	248,149	254,562	0.007%
Verus Securitization Trust 2020-1	2.72	1/25/60	299,187	304,546	0.009%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	105,127	0.003%
V. F.			9,780	835,310	0.024%
Visa			127,551	27,899,230	0.806%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	154,583	155,778	0.005%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	145,000	146,710	0.004%
Vistra Operations	3.7	1/30/27	565,000	622,206	0.018%
Vistra Operations	3.55	7/15/24	405,000	437,400	0.013%
Vistra Operations	4.3	7/15/29	205,000	231,650	0.007%
Vodafone	4.13	5/30/25	230,000	262,734	0.008%
Vodafone	5.25	5/30/48	500,000	693,325	0.020%
Vodafone	4.88	6/19/49	270,000	359,381	0.010%
Vodafone, ADR			214,614	3,536,839	0.102%
Volkswagen Bank GmbH	2.5	7/31/26	100,000	136,319	0.004%
Volkswagen Group of America Finance	1.63	11/24/27	245,000	246,303	0.007%
Volkswagen Group of America Finance	2.85	9/26/24	250,000	267,039	0.008%
Volkswagen Group of America Finance	3.2	9/26/26	785,000	864,821	0.025%
Volkswagen Leasing GmbH	1.63	8/15/25	20,000	25,938	0.001%
Vroom			22,420	918,547	0.027%
Walt Disney			73,436	13,305,134	0.384%
Webster Financial			21,537	907,785	0.026%
Welcia Holdings			37,200	1,403,273	0.041%
Wellfleet CLO 2017-2A	1.28	10/20/29	285,000	283,320	0.008%
Wells Fargo	2.88	10/30/30	500,000	542,520	0.016%
Wells Fargo	2.57	2/11/31	800,000	844,098	0.024%
Wells Fargo	2.19	4/30/26	150,000	157,945	0.005%

Wells Fargo	3.07	4/30/41	550,000	595,818	0.017%
Wells Fargo	2.39	6/2/28	670,000	712,247	0.021%
Wells Fargo	4.3	7/22/27	175,000	204,462	0.006%
Wells Fargo			209,365	6,318,636	0.183%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.21	6/15/48	460,000	444,122	0.013%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	40,000	38,870	0.001%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	399,861	0.012%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	425,000	465,974	0.013%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	681,147	0.020%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.81	12/15/52	125,000	127,447	0.004%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	365,000	365,788	0.011%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	195,757	207,405	0.006%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	92,456	94,853	0.003%
Welltower, REIT			72,521	4,686,307	0.135%
Western Alliance Bancorp			28,363	1,700,362	0.049%
West Fraser Timber			14,288	917,961	0.027%
Westlake Chemical	1.63	7/17/29	100,000	127,146	0.004%
Westrock			228,537	9,948,216	0.287%
Weyerhaeuser, REIT			233,039	7,813,798	0.226%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	254,095	0.007%
Williams	3.9	1/15/25	490,000	542,023	0.016%
Williams	4.3	3/4/24	10,000	11,019	0.000%
Williams	4.55	6/24/24	335,000	374,329	0.011%
Williams	4	9/15/25	495,000	557,494	0.016%
Williams	5.1	9/15/45	230,000	284,764	0.008%
Williams Companies			320,584	6,427,709	0.186%
Willis Towers Watson			6,490	1,367,313	0.040%
Wilmar International			1,036,400	3,648,986	0.105%
Wix.com			13,433	3,357,713	0.097%
Woodside Finance	3.7	3/15/28	515,000	549,763	0.016%
Woodside Finance	3.65	3/5/25	240,000	259,123	0.007%
Woodside Finance	3.7	9/15/26	195,000	212,289	0.006%
Workday			12,800	3,067,008	0.089%
Workiva			5,700	522,234	0.015%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	255,668	0.007%
Worley			340,758	3,009,782	0.087%
WPP			351,833	3,812,460	0.110%
WPP Finance 2010	3.75	9/19/24	530,000	587,331	0.017%
Xencor			18,206	794,328	0.023%
XP			12,086	479,452	0.014%
Yum! Brands			126,155	13,695,387	0.396%
Zalando			46,788	5,204,298	0.150%
Zendesk			2,900	415,048	0.012%
Zentis Pharmaceuticals			3,056	158,729	0.005%
Z Holdings			439,000	2,656,492	0.077%
Zimmer Biomet Holdings			6,097	939,487	0.027%
Zoetis			18,067	2,990,089	0.086%
Zoom Video Communications			3,444	1,161,730	0.034%
Zurich Insurance Group			11,332	4,775,546	0.138%
Zynga			136,568	1,347,926	0.039%
Miscellaneous Securities ‡				11,816,010	
Total Investments in Securities				3,472,816,323	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	EUR	100,000	USD	(118,216)	02/19/2021	4,091	0.000%
Barclays Bank PLC - Wholesale (SING)	EUR	149,131	USD	(177,574)	02/19/2021	4,823	0.000%
Barclays Bank PLC - Wholesale (SING)	GBP	195,000	USD	(256,269)	02/19/2021	10,483	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	380,302	SEK	(3,230,000)	02/19/2021	(12,498)	0.000%
BNP PARIBAS SECURITIES CORP	RUB	8,790,000	USD	(118,622)	01/15/2021	1	0.000%
BNP PARIBAS SECURITIES CORP	USD	380,290	GBP	(285,000)	02/19/2021	(9,578)	0.000%
BANK OF AMERICA	EUR	265,000	USD	(321,222)	02/19/2021	2,891	0.000%
JP MORGAN CHASE BANK	JPY	34,770,000	USD	(333,114)	01/22/2021	3,716	0.000%
CITIBANK N A	AUD	355,000	USD	(258,908)	01/22/2021	14,848	0.000%
CITIBANK N A	AUD	160,000	USD	(116,187)	01/22/2021	7,196	0.000%
CITIBANK N A	AUD	445,000	USD	(328,546)	01/22/2021	14,612	0.000%
CITIBANK N A	NOK	1,060,000	USD	(116,419)	01/22/2021	7,205	0.000%
CITIBANK N A	NZD	380,000	USD	(258,889)	01/22/2021	14,562	0.000%
Credit Suisse First Boston Inc (PAS)	INR	8,740,000	USD	(117,996)	01/22/2021	1,398	0.000%
Credit Suisse First Boston Inc (PAS)	GBP	90,000	USD	(118,448)	02/19/2021	4,669	0.000%
DEUTSCHE BANK	NOK	2,805,000	USD	(317,577)	01/22/2021	9,559	0.000%
GOLDMAN SACHS & CO	IDR	1,666,535,000	USD	(117,403)	01/22/2021	1,871	0.000%

GOLDMAN SACHS & CO	JPY	12,285,000	USD	(116,858)	01/22/2021	2,152	0.000%
GOLDMAN SACHS & CO	NOK	2,360,000	USD	(260,631)	01/22/2021	14,607	0.000%
HSBC SECURITIES INC	MXN	2,345,000	USD	(118,132)	01/15/2021	(489)	0.000%
HSBC SECURITIES INC	CAD	335,000	USD	(258,235)	01/22/2021	4,967	0.000%
HSBC SECURITIES INC	CAD	150,000	USD	(114,223)	01/22/2021	3,629	0.000%
HSBC SECURITIES INC	CAD	430,000	USD	(332,451)	01/22/2021	5,390	0.000%
HSBC SECURITIES INC	NZD	170,000	USD	(116,813)	01/22/2021	5,520	0.000%
HSBC SECURITIES INC	USD	387,567	NZD	(550,000)	01/22/2021	(8,216)	0.000%
HSBC SECURITIES INC	SEK	1,010,000	USD	(117,285)	02/19/2021	5,541	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	425,000	USD	(118,318)	01/15/2021	(898)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	74,972	USD	(89,160)	02/19/2021	2,536	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	21,369	USD	(25,900)	02/19/2021	236	0.000%
UBS SECURITIES LLC	JPY	26,510,000	USD	(251,727)	01/22/2021	5,085	0.000%
UBS SECURITIES LLC	CHF	230,000	USD	(253,403)	02/19/2021	6,790	0.000%
UBS SECURITIES LLC	CHF	105,000	USD	(115,126)	02/19/2021	3,658	0.000%
UBS SECURITIES LLC	EUR	107,169	USD	(127,422)	02/19/2021	3,654	0.000%
UBS SECURITIES LLC	EUR	149,407	USD	(181,209)	02/19/2021	1,526	0.000%
UBS SECURITIES LLC	SEK	2,220,000	USD	(257,899)	02/19/2021	12,075	0.000%
UBS SECURITIES LLC	USD	374,806	CHF	(335,000)	02/19/2021	(4,171)	0.000%
UBS SECURITIES LLC	USD	516,032	EUR	(435,113)	02/19/2021	(16,140)	0.000%
UBS SECURITIES LLC	USD	516,032	EUR	(435,113)	02/19/2021	(16,140)	0.000%

Total Forward Currency Exchange Contracts **111,160**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 02/19/2021 C 3725	3,725.00	2/19/2021	(555)	(6,335,325)	(0.183%)

Total Options **(6,335,325)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	47,500	1,100	0.000%
BOEING CO DEB CDS 12/20/2021	(650,000)	1,758	0.000%
CHILE CDS 12/20/2025	(498,000)	13,547	0.000%
CHILE CDS 12/20/2025	(902,000)	24,537	0.001%
DEVON ENERGY CORP CDS 12/20/2024	(25,000)	(174)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(55,000)	(382)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(30,000)	(208)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(215,000)	3,372	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(933,000)	14,634	0.000%
UNITED MEXICAN STATES CDS 12/20/2025	(257,000)	2,379	0.000%
UNITED MEXICAN STATES CDS 12/20/2025	(255,000)	2,361	0.000%
UNITED MEXICAN STATES CDS 12/20/2025	(255,000)	2,361	0.000%
CDX IG CDSI S34 5Y 06/20/2025	(2,330,000)	38,102	0.001%
CDX IG CDSI S35 5Y 12/20/2025	(21,203,000)	519,495	0.015%

Total Swap Contracts **622,882**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	61	3/31/2021	7,696,008	14,686	0.222%
MSCI EAFE FUT 3/21	(136)	3/19/2021	(14,489,440)	(226,281)	(0.419%)
S&P500 EMINI FUT 3/21	363	3/19/2021	68,040,720	1,059,095	1.966%
TYH1 UST 10YR FUT MAR 21	133	3/22/2021	18,364,391	(4,345)	0.531%
USH1 UST 30YR FUT MAR 21	36	3/22/2021	6,234,750	11,044	0.180%
UXYH1 UST 10YR ULTRA FUT MAR 21	(51)	3/22/2021	(7,974,328)	48,788	(0.230%)
WNH1 ULTRA US BOND FUT MAR 21	18	3/22/2021	3,844,125	(74,697)	0.111%

Total Futures Contracts **828,290**

NET ASSETS **3,460,532,866**

NET ASSET VALUE PER SHARE

Spectrum Moderate Growth Allocation Fund Shares **40.79**
(\$2,966,265,555 / 72,714,385 Shares Outstanding)

Spectrum Moderate Growth Allocation Fund - I Class Shares **40.90**
(\$494,267,311 / 12,083,226 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation

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

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