

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	0.99	9/15/34	369,560	369,672	0.014%
ABB			63,574	1,934,015	0.076%
Abbott Laboratories			15,872	1,902,100	0.075%
AbbVie	4.88	11/14/48	870,000	1,063,361	0.042%
AbbVie	2.95	11/21/26	400,000	424,160	0.017%
AbbVie	3.2	11/21/29	765,000	808,046	0.032%
AbbVie	4.05	11/21/39	260,000	283,649	0.011%
AbbVie	4.25	11/21/49	380,000	431,629	0.017%
AbbVie	4.7	5/14/45	600,000	711,002	0.028%
AbbVie			23,698	2,564,598	0.101%
Abcam, ADR			4,398	84,530	0.003%
ACADIA Pharmaceuticals			2,094	54,025	0.002%
Accelaron Pharma			3,051	413,746	0.016%
Accolade			2,038	92,464	0.004%
Adani Electricity Mumbai	3.95	2/12/30	1,200,000	1,212,660	0.048%
Adaptive Biotechnologies			2,564	103,227	0.004%
ADT			35,256	297,561	0.012%
Advanced Micro Devices			23,380	1,835,330	0.072%
Advantage Solutions			7,918	93,512	0.004%
Advantage Solutions			2,460	7,897	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	157,262	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	386,010	0.015%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	153,940	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	312,649	0.012%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	150,000	174,641	0.007%
AES			7,103	731,372	0.029%
AES			33,570	900,012	0.035%
Agilent Technologies			21,596	2,745,715	0.108%
Agios Pharmaceuticals			3,748	193,547	0.008%
Aia	3.9	4/6/28	765,000	837,783	0.033%
AIA Group			63,200	773,364	0.030%
Aib	4.26	4/10/25	480,000	520,448	0.020%
Air Lease			2,906	142,394	0.006%
Air Liquide			8,888	1,451,197	0.057%
Aker BP	2.88	1/15/26	150,000	154,901	0.006%
Akzo Nobel			12,965	1,447,489	0.057%
Albemarle			108	15,780	0.001%
Alcoa			5,156	167,518	0.007%
Alcon			7,754	544,140	0.021%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	509,100	0.020%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	728,754	0.029%
Alexandria Real Estate Equities	4.7	7/1/30	105,000	122,333	0.005%
Alibaba Group Holding, ADR			34,176	7,748,724	0.304%
Alignment Healthcare			3,376	74,036	0.003%
Alignment Healthcare			9,352	194,835	0.008%
Align Technology			661	357,951	0.014%
Allogene therapeutics			1,602	56,551	0.002%
Alphabet Class A			1,921	3,962,101	0.155%
Alphabet Class C			17,659	36,529,937	1.432%
Altimeter Growth			10,543	128,835	0.005%
Altus Group			1,100	52,904	0.002%
Amadeus IT			9,316	663,561	0.026%
Amazon.com			9,947	30,776,814	1.207%
Amcor			67,630	792,040	0.031%
Amedisys			2,388	632,319	0.025%
Ameren			11,262	916,276	0.036%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	289,248	0.011%
American Campus Communities Operating Partnership	2.85	2/1/30	770,000	770,952	0.030%
American Campus Communities Operating Partnership	3.3	7/15/26	315,000	338,908	0.013%
American Campus Communities, REIT			9,016	389,221	0.015%
American Express			489	69,164	0.003%
American International Group			129,568	5,987,337	0.235%
American Tower	1.6	4/15/26	240,000	240,556	0.009%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	1,005,000	1,008,934	0.040%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	210,000	221,800	0.009%

Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	185,000	190,324	0.007%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	445,000	447,014	0.018%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	330,000	328,219	0.013%
Analog Devices			16,929	2,625,349	0.103%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	253,563	254,999	0.010%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	265,542	266,680	0.010%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	385,828	389,615	0.015%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	592,970	597,463	0.023%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	117,157	119,358	0.005%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	382,113	386,525	0.015%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	199,128	200,916	0.008%
Anglo American Capital	4.13	9/27/22	465,000	487,897	0.019%
Anthem			13,477	4,837,569	0.190%
Antofagasta			75,803	1,765,688	0.069%
Apellis Pharmaceuticals			1,068	45,828	0.002%
Apple			113,908	13,913,862	0.546%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	766,150	786,759	0.031%
Applied Materials			61,935	8,274,516	0.324%
Aptiv			2,856	393,842	0.015%
APT Pipelines	3.88	10/11/22	300,000	313,370	0.012%
APT Pipelines	4.25	7/15/27	288,000	318,252	0.012%
Arcutis Biotherapeutics			1,080	31,244	0.001%
Ares LVII CLO	1.56	10/25/31	610,000	610,306	0.024%
Argenx, ADR			2,398	660,385	0.026%
Array Technologies			5,913	176,326	0.007%
Arrow Electronics	4	4/1/25	510,000	550,773	0.022%
Arvinas			665	43,957	0.002%
Asahi Kasei			114,700	1,324,065	0.052%
Ascendis Pharma, ADR			3,577	461,004	0.018%
Ashford Hospitality Trust 2018-ASHF	1.36	4/15/35	395,000	393,163	0.015%
Ashtead			25,209	1,504,868	0.059%
ASML Holding			5,024	3,101,617	0.122%
ASML Holding			5,287	3,243,941	0.127%
ASOS			25,894	1,975,184	0.077%
Assurant			4,176	592,032	0.023%
Astellas Pharma			167,400	2,578,680	0.101%
AstraZeneca, ADR			52,834	2,626,906	0.103%
Atea Pharmaceuticals			1,179	72,803	0.003%
Atlantic Capital Bancshares			6,186	149,083	0.006%
Atlassian			2,847	600,034	0.024%
Atricure			4,751	311,286	0.012%
AT&T	2.55	12/1/33	445,000	420,169	0.016%
AT&T	1.65	2/1/28	150,000	145,030	0.006%
AT&T	2.25	2/1/32	420,000	397,676	0.016%
AT&T	4.3	2/15/30	290,000	325,899	0.013%
AT&T	4.35	3/1/29	260,000	293,330	0.012%
AT&T	2.3	6/1/27	425,000	433,842	0.017%
AT&T	2.75	6/1/31	920,000	913,919	0.036%
AT&T	3.5	9/15/53	960,000	883,830	0.035%
Ausgrid Finance Pty	3.85	5/1/23	285,000	299,232	0.012%
Ausgrid Finance Pty	4.35	8/1/28	440,000	485,311	0.019%
Austin Fairmont Hotel Trust 2019-FAIR	1.36	9/15/32	235,000	234,558	0.009%
Austin Fairmont Hotel Trust 2019-FAIR	1.91	9/15/32	285,000	281,063	0.011%
Australia & New Zealand Banking			56,536	1,213,855	0.048%
Autoliv			10,122	936,837	0.037%
Automatic Data Processing			1,646	310,222	0.012%
AutoZone			500	702,150	0.028%
Avanos Medical			7,654	334,786	0.013%
Avery Dennison			10,259	1,884,065	0.074%
Avidity Biosciences			1,220	26,608	0.001%
Avis Budget Rental Car Funding AESOP	4	3/20/25	875,000	948,556	0.037%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	480,000	495,252	0.019%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	210,000	225,394	0.009%
Aviva			193,069	1,088,271	0.043%
Avnet	3.75	12/1/21	405,000	412,170	0.016%
Avolon Holdings Funding	4.25	4/15/26	125,000	130,791	0.005%
Avolon Holdings Funding	4.38	5/1/26	300,000	314,250	0.012%
Avolon Holdings Funding	3.95	7/1/24	615,000	644,213	0.025%
AXA			111,258	2,986,635	0.117%
Axis Capital Holdings			8,832	437,802	0.017%
Axonics Modulation Technologies			1,603	96,004	0.004%
AZZ			9,682	487,489	0.019%

Baidu	2.88	7/6/22	960,000	983,947	0.039%
Baidu	3.63	7/6/27	680,000	741,960	0.029%
Baidu	3.88	9/29/23	545,000	583,420	0.023%
Ball			8,227	697,156	0.027%
Ballyrock CLO 15	0.25	4/15/34	635,000	635,000	0.025%
Banco Santander	3.49	5/28/30	200,000	209,497	0.008%
Bank of America	3.25	10/21/27	1,420,000	1,523,900	0.060%
Bank of America	3.42	12/20/28	175,000	187,483	0.007%
Bank of America	2.5	2/13/31	450,000	444,357	0.017%
Bank of America	3.56	4/23/27	1,195,000	1,296,553	0.051%
Bank of America	2.59	4/29/31	600,000	592,492	0.023%
Bank of America	4.27	7/23/29	875,000	985,610	0.039%
Bank of America	1.9	7/23/31	2,225,000	2,084,540	0.082%
Bank of America			158,039	6,114,529	0.240%
BankUnited			16,659	732,163	0.029%
Barclays	3.93	5/7/25	1,010,000	1,087,385	0.043%
Barclays	2.85	5/7/26	685,000	713,558	0.028%
Barings CLO Ltd 2013-I	1.02	1/20/28	368,785	368,793	0.014%
Barings CLO Ltd 2016-II	1.3	7/20/28	513,268	513,334	0.020%
Barry Callebaut			395	894,313	0.035%
BASF			16,569	1,376,933	0.054%
BAT Capital	3.56	8/15/27	1,280,000	1,362,373	0.053%
BAT International Finance	1.67	3/25/26	175,000	172,311	0.007%
Bausch Health			23,815	755,888	0.030%
Bayer			30,961	1,962,090	0.077%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	199,991	202,165	0.008%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	32,282	32,784	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	47,641	48,901	0.002%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	235,000	231,568	0.009%
BBVA Bancomer SA/Texas	5.13	1/18/33	400,000	412,518	0.016%
BBVA Bancomer SA/Texas	4.38	4/10/24	550,000	598,686	0.023%
Becton Dickinson And	3.73	12/15/24	325,000	353,123	0.014%
Becton Dickinson And	1.96	2/11/31	535,000	508,359	0.020%
Becton Dickinson And	2.82	5/20/30	325,000	331,290	0.013%
Becton Dickinson And	3.79	5/20/50	390,000	412,978	0.016%
Becton Dickinson And	3.7	6/6/27	1,079,000	1,187,575	0.047%
Becton Dickinson And	4.67	6/6/47	915,000	1,085,030	0.043%
Becton, Dickinson & Company			398	96,774	0.004%
Beijing Enterprises Holdings			114,000	403,491	0.016%
BellRing Brands			4,153	98,052	0.004%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	295,000	324,703	0.013%
Benefit Street Partners CLO XI	1.74	4/15/29	280,000	277,290	0.011%
BFLD 2019-DPLO	1.65	10/15/34	750,000	747,149	0.029%
Bhp			54,850	1,579,243	0.062%
Bhp			20,472	710,162	0.028%
BJ's Restaurants			9,147	531,258	0.021%
Blackstone Hedge Fund Solutions			97,765	127,730,095	5.009%
Bloomin Brands			4,948	133,843	0.005%
BlueMountain CLO 2015-2	1.15	7/18/27	374,630	374,536	0.015%
Blueprint Medicines			3,715	361,209	0.014%
Bluescape Opportunities Acquisition			13,492	143,825	0.006%
Bnp Paribas	1.32	1/13/27	780,000	763,067	0.030%
BNP Paribas			32,148	1,958,756	0.077%
Boardwalk Pipelines	4.95	12/15/24	415,000	464,702	0.018%
Boardwalk Pipelines	3.38	2/1/23	150,000	154,861	0.006%
Boardwalk Pipelines	3.4	2/15/31	385,000	386,753	0.015%
Boardwalk Pipelines	5.95	6/1/26	430,000	496,159	0.019%
Boardwalk Pipelines	4.45	7/15/27	175,000	192,574	0.008%
Booking Holdings	4.1	4/13/25	190,000	211,565	0.008%
Booking Holdings	4.5	4/13/27	200,000	232,340	0.009%
Booking Holdings	4.63	4/13/30	235,000	272,410	0.011%
Booking Holdings			1,019	2,374,107	0.093%
Booz Allen Hamilton			4,746	382,195	0.015%
Boral Finance Pty	3	11/1/22	70,000	71,728	0.003%
Boral Finance Pty	3.75	5/1/28	915,000	956,888	0.038%
Boston Beer			1,359	1,639,335	0.064%
Boston Properties	3.25	1/30/31	670,000	692,929	0.027%
Bright Horizons Family Solutions			2,904	497,891	0.020%
Brinks Company			4,886	387,118	0.015%
British Telecommunications	3.25	11/8/29	510,000	533,469	0.021%
Brixmor Operating Partnership	3.85	2/1/25	625,000	675,829	0.027%
Brixmor Operating Partnership	4.13	5/15/29	940,000	1,016,841	0.040%

Brixmor Operating Partnership	3.65	6/15/24	272,000	293,074	0.011%
Brixmor Operating Partnership	4.05	7/1/30	260,000	279,325	0.011%
Broadcom			13,035	6,043,808	0.237%
Bruker			10,255	659,191	0.026%
Bunzl			22,097	707,271	0.028%
Burlington Stores			3,525	1,053,270	0.041%
BWX Technologies			2,808	185,160	0.007%
Cable One			419	766,083	0.030%
Cactus			4,045	123,858	0.005%
California Water Service Group			4,381	246,826	0.010%
Cal-Maine Foods			8,935	343,283	0.013%
Cameron LNG	3.3	1/15/35	190,000	194,409	0.008%
Cameron LNG	3.7	1/15/39	145,000	153,403	0.006%
Cameron LNG	2.9	7/15/31	175,000	177,714	0.007%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	280,000	283,611	0.011%
Capital One Multi-Asset Execution Trust	0.79	5/15/28	615,000	607,444	0.024%
Capitol Federal Financial			13,317	176,384	0.007%
Capri Holdings			7,300	372,300	0.015%
Cara Therapeutics			2,776	60,267	0.002%
Cardinal Health	4.5	11/15/44	95,000	101,691	0.004%
Cardinal Health	3.75	9/15/25	822,000	899,142	0.035%
Cardinal Health	4.9	9/15/45	100,000	113,742	0.004%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	392,185	392,198	0.015%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	735,000	760,691	0.030%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	1,050,000	1,037,622	0.041%
Carvana			4,324	1,134,618	0.044%
Catalent			7,286	767,289	0.030%
Caterpillar			28,589	6,628,931	0.260%
Cavco Industries			940	212,073	0.008%
Cboe Global Markets			5,983	590,462	0.023%
Celulosa Arauco Y Constitucion	4.2	1/29/30	1,100,000	1,186,042	0.047%
Centene			23,836	1,523,359	0.060%
Central Japan Railway			5,800	868,378	0.034%
Cerevel therapeutics Holdings			2,675	36,728	0.001%
Ceridian HCM Holding			6,463	544,637	0.021%
Certara			2,042	55,747	0.002%
Challenger Ltd/Australia			99,289	483,783	0.019%
Charles Schwab			93,511	6,095,047	0.239%
Charter Communications			1,148	708,339	0.028%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	143,635	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	330,000	306,541	0.012%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	1,015,000	1,100,657	0.043%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	145,000	153,677	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	425,000	468,379	0.018%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	1,055,000	1,035,818	0.041%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	35,000	42,699	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	175,000	194,956	0.008%
Chart Industries			4,498	640,290	0.025%
Cheniere Corpus Christi Holdings	3.7	11/15/29	445,000	466,231	0.018%
Cheniere Corpus Christi Holdings	7	6/30/24	285,000	328,106	0.013%
Cheniere Corpus Christi Holdings	5.13	6/30/27	135,000	154,744	0.006%
Chesapeake Utilities			3,967	460,489	0.018%
Chipotle Mexican Grill			1,379	1,959,311	0.077%
Chubb			20,665	3,264,450	0.128%
Chuy's Holdings			10,194	451,798	0.018%
CIFC Funding 2020-III	1.56	10/20/31	560,000	561,555	0.022%
Cigna	4.13	11/15/25	985,000	1,099,308	0.043%
Cigna	4.5	2/25/26	845,000	955,548	0.037%
Cigna	3.4	3/1/27	105,000	113,662	0.004%
Cigna	2.4	3/15/30	195,000	193,263	0.008%
Cigna	2.38	3/15/31	280,000	274,123	0.011%
Cigna	3.4	3/15/51	345,000	341,847	0.013%
Cigna			14,533	3,513,207	0.138%
CIM Trust 2019-INV3	3.5	8/25/49	167,536	171,022	0.007%
CIM Trust 2020-INV1	2.5	4/25/50	691,241	697,165	0.027%
Cinemark Holdings			9,800	200,018	0.008%
Cintas			1,891	645,417	0.025%
Citigroup	3.11	4/8/26	500,000	532,371	0.021%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	405,554	0.016%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	288,199	0.011%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	144,571	0.006%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	505,000	548,674	0.022%

Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	230,000	251,349	0.010%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	950,000	964,264	0.038%
Citizens Financial			22,316	985,251	0.039%
Citrix Systems			413	57,969	0.002%
Clarivate			27,525	726,385	0.028%
Close Brothers			18,549	396,448	0.016%
Cnh Equipment Trust 2017	2.54	5/15/25	60,000	60,907	0.002%
Cno Financial	5.25	5/30/25	207,000	234,945	0.009%
Cold Storage Trust 2020-ICE5	1.76	11/15/37	231,003	231,220	0.009%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	231,740	232,656	0.009%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	365,808	369,939	0.015%
Columbia Banking System			3,130	134,872	0.005%
Comcast	3.25	11/1/39	360,000	368,888	0.014%
Comcast			19,243	1,041,239	0.041%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,103,895	0.043%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	289,657	0.011%
COMM 2015-LC21 Mortgage Trust	4.34	7/10/48	435,000	469,611	0.018%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	525,000	578,204	0.023%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	292,293	313,084	0.012%
Community Healthcare Trust, REIT			3,254	150,074	0.006%
Compass Group			62,592	1,264,595	0.050%
Computer Modelling			10,484	47,969	0.002%
Connecticut Avenue Securities Trust 2020-R02	0.86	1/25/40	72,216	72,193	0.003%
ConocoPhillips			6,801	360,249	0.014%
Constellium			28,428	417,892	0.016%
Copart			473	51,373	0.002%
CoStar Group			1,701	1,398,035	0.055%
Country Garden Holdings	5.13	1/17/25	200,000	208,104	0.008%
Country Garden Holdings	6.15	9/17/25	450,000	499,037	0.020%
Coupang			12,361	610,015	0.024%
Coupa Software			3,729	948,956	0.037%
Covestro			15,703	1,056,511	0.041%
Crispr therapeutics			640	77,984	0.003%
Cross Country Healthcare			8,435	105,353	0.004%
CrossFirst Bankshares			9,849	135,818	0.005%
CrowdStrike Holdings			1,625	296,579	0.012%
Crown Castle International	4.45	2/15/26	780,000	876,480	0.034%
Crown Castle Towers	3.66	5/15/25	695,000	738,296	0.029%
Crown Castle Towers	3.22	5/15/42	65,000	65,382	0.003%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	367,016	0.014%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	280,000	296,462	0.012%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	325,000	331,500	0.013%
CSX			4,426	426,755	0.017%
CTS			11,659	362,129	0.014%
CubeSmart, REIT			8,784	332,299	0.013%
CVS Health	1.88	2/28/31	330,000	309,588	0.012%
CVS Health	4.3	3/25/28	890,000	1,007,387	0.040%
CVS Health	5.05	3/25/48	990,000	1,214,913	0.048%
CVS Health	3.63	4/1/27	510,000	560,322	0.022%
CVS Health	4.25	4/1/50	470,000	531,613	0.021%
CVS Health	1.3	8/21/27	380,000	365,935	0.014%
CVS Health	2.7	8/21/40	150,000	138,477	0.005%
CyberAgent			78,000	1,407,942	0.055%
Daimler Finance North America	1.45	3/2/26	570,000	562,943	0.022%
Daimler Finance North America	2.45	3/2/31	210,000	206,059	0.008%
Danaher			36,505	8,216,545	0.322%
Danske Bank	5.38	1/12/24	320,000	355,954	0.014%
Danske Bank	3.24	12/20/25	685,000	726,676	0.028%
Danske Bank	3.88	9/12/23	5,000	5,354	0.000%
Danske Bank	3	9/20/22	200,000	201,992	0.008%
Darling Ingredients			24,183	1,779,385	0.070%
DBC 2017-BBG Mortgage Trust	0.81	6/15/34	360,000	359,783	0.014%
DBS Group			37,267	799,056	0.031%
DCC			12,640	1,096,391	0.043%
DC office Trust 2019-MTC	3.07	9/15/45	510,000	489,303	0.019%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	178,608	179,239	0.007%
Deere			13,332	4,988,034	0.196%
Deliveroo Holdings			81,200	305,689	0.012%
Denny's			11,500	208,265	0.008%
Denso			14,800	986,629	0.039%
Dentsply Sirona			7,912	504,865	0.020%
Descartes Systems			10,985	669,096	0.026%

Devon Energy			61,805	1,350,439	0.053%
Diageo			39,615	1,627,444	0.064%
Diamondback Energy	3.25	12/1/26	515,000	542,038	0.021%
Diamondback Energy			7,567	556,099	0.022%
Dime Community Bancshares			5,476	165,047	0.006%
Direct Line Insurance			90,859	392,219	0.015%
Discover Financial Services	4.1	2/9/27	645,000	714,424	0.028%
Discover Financial Services	3.75	3/4/25	875,000	947,672	0.037%
dMY Technology Group Inc II			3,300	48,543	0.002%
DNB			116,420	2,482,415	0.097%
DocuSign			2,476	501,266	0.020%
Dollar General			11,531	2,336,411	0.092%
Dollar Tree			485	55,513	0.002%
Dominion Energy			5,617	426,667	0.017%
Domtar			5,667	209,396	0.008%
DoorDash			1,219	159,847	0.006%
Dril-Quip			2,800	93,044	0.004%
DRIVEN BRANDS FUNDING	4.64	4/20/49	279,300	294,257	0.012%
DRIVEN BRANDS FUNDING	3.79	7/20/50	263,675	275,266	0.011%
Drive Shack			17,941	57,591	0.002%
Dryden 86 CLO	1.87	7/17/30	1,175,000	1,177,810	0.046%
DTE Energy			2,753	366,534	0.014%
Duck Creek Technologies			729	32,907	0.001%
EastGroup Properties, REIT			5,226	748,781	0.029%
East West Bancorp			7,474	551,581	0.022%
Ecolab	4.8	3/24/30	45,000	53,437	0.002%
Edison International	4.95	4/15/25	30,000	33,335	0.001%
Elanco Animal Health			48,397	1,425,292	0.056%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	19,180	19,193	0.001%
Electric Power development			38,000	664,997	0.026%
Elekta			73,185	949,386	0.037%
Element Fleet Management			128,192	1,402,594	0.055%
Element Solutions			38,582	705,665	0.028%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	205,000	222,206	0.009%
Eli Lilly And			13,534	2,528,422	0.099%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	286,479	292,338	0.011%
Enanta Pharmaceuticals			300	14,796	0.001%
Encore Capital			7,190	289,254	0.011%
Enel Finance International	3.63	5/25/27	1,735,000	1,873,800	0.073%
Energy Transfer Operating	5.88	1/15/24	320,000	356,000	0.014%
Energy Transfer Operating	4.5	4/15/24	120,000	130,650	0.005%
Energy Transfer Operating	4.2	4/15/27	880,000	961,400	0.038%
Energy Transfer Operating	5.25	4/15/29	265,000	301,438	0.012%
Energy Transfer Operating	6.25	4/15/49	135,000	158,963	0.006%
Energy Transfer Operating	2.9	5/15/25	175,000	182,000	0.007%
Energy Transfer Operating	3.75	5/15/30	675,000	695,250	0.027%
Energy Transfer Operating	5	5/15/50	85,000	88,081	0.003%
Energy Transfer Operating	5.5	6/1/27	80,000	92,200	0.004%
Energy Transfer Operating	4.95	6/15/28	180,000	200,700	0.008%
Energy Transfer Operating	6	6/15/48	345,000	395,456	0.016%
Enerpac Tool			18,060	471,727	0.018%
Engie			127,613	1,812,784	0.071%
Eni	4.75	9/12/28	595,000	680,757	0.027%
Entegris			10,108	1,130,074	0.044%
EOG Resources			6,564	476,087	0.019%
Equate Petrochemical BV	4.25	11/3/26	850,000	926,687	0.036%
Equifax			1,410	255,393	0.010%
Equinix, REIT			847	575,613	0.023%
Equinor			90,360	1,763,804	0.069%
Equitable Holdings	4.35	4/20/28	640,000	713,411	0.028%
Equitable Holdings			140,661	4,588,362	0.180%
Equity Bancshares			5,410	148,234	0.006%
ERO Copper			21,500	370,053	0.015%
Erste Group Bank			22,831	773,476	0.030%
ESCO Technologies			5,302	577,335	0.023%
Essent			8,546	405,850	0.016%
Essex Portfolio	3.38	4/15/26	375,000	405,411	0.016%
Essex Portfolio	3.63	5/1/27	580,000	633,804	0.025%
EssilorLuxottica			7,644	1,245,261	0.049%
Estee Lauder			336	97,726	0.004%
Etsy			3,558	717,542	0.028%
Euronet Worldwide			2,902	401,347	0.016%

Evergy			16,782	999,032	0.039%
Evotec			18,639	671,562	0.026%
Exact Sciences			334	44,015	0.002%
Facebook			72,001	21,206,455	0.832%
Falabella	4.38	1/27/25	1,100,000	1,209,404	0.047%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	724,887	715,370	0.028%
Fannie Mae Connecticut Avenue Securities	2.76	2/25/30	500,000	500,908	0.020%
Fannie Mae Connecticut Avenue Securities	1.11	2/25/30	354,648	350,422	0.014%
Fannie Mae Connecticut Avenue Securities	0.96	7/25/30	608,774	600,917	0.024%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	306,551	299,518	0.012%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	598,831	599,754	0.024%
Fannie Mae Interest Strip	6.5	2/25/32	1,910	277	0.000%
Fannie Mae REMICS	4	6/25/44	146,182	149,107	0.006%
FB Financial			8,766	389,736	0.015%
Federal Home Loan Mortgage	6	10/1/32	3,185	3,585	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	3,984	4,253	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	98,354	115,627	0.005%
Federal Home Loan Mortgage	4.5	10/1/39	47,936	53,401	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	59,318	66,908	0.003%
Federal Home Loan Mortgage	4	10/1/40	2,409	2,668	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,128	1,242	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	87,414	98,089	0.004%
Federal Home Loan Mortgage	4	10/1/41	72,087	79,444	0.003%
Federal Home Loan Mortgage	4.5	10/1/41	134,673	150,907	0.006%
Federal Home Loan Mortgage	3.5	10/1/42	157,777	171,555	0.007%
Federal Home Loan Mortgage	5.5	11/1/21	6	6	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	8,260	8,311	0.000%
Federal Home Loan Mortgage	4	11/1/40	1,168	1,285	0.000%
Federal Home Loan Mortgage	4	11/1/40	72,069	79,321	0.003%
Federal Home Loan Mortgage	3.5	11/1/42	199,869	218,219	0.009%
Federal Home Loan Mortgage	2.21	1/1/37	7,907	7,937	0.000%
Federal Home Loan Mortgage	4	1/1/41	119,660	131,664	0.005%
Federal Home Loan Mortgage	6	12/1/33	32,099	38,363	0.002%
Federal Home Loan Mortgage	5	12/1/35	21,609	25,145	0.001%
Federal Home Loan Mortgage	2.32	12/1/36	5,178	5,506	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	17,038	18,984	0.001%
Federal Home Loan Mortgage	4	12/1/40	370	407	0.000%
Federal Home Loan Mortgage	4	12/1/40	11,546	12,788	0.001%
Federal Home Loan Mortgage	4	12/1/41	54,114	59,636	0.002%
Federal Home Loan Mortgage	3	12/1/42	290,222	308,727	0.012%
Federal Home Loan Mortgage	2.11	2/1/37	13,715	14,340	0.001%
Federal Home Loan Mortgage	2.16	2/1/37	7,394	7,467	0.000%
Federal Home Loan Mortgage	2.57	2/1/37	13,693	14,705	0.001%
Federal Home Loan Mortgage	4	2/1/41	112,545	124,606	0.005%
Federal Home Loan Mortgage	3	2/1/47	440,818	466,274	0.018%
Federal Home Loan Mortgage	6.5	3/1/32	2,721	3,056	0.000%
Federal Home Loan Mortgage	6	3/1/33	9,415	11,253	0.000%
Federal Home Loan Mortgage	5	3/1/40	42,030	48,926	0.002%
Federal Home Loan Mortgage	3.5	3/1/44	108,366	118,258	0.005%
Federal Home Loan Mortgage	2.5	4/1/30	263,974	276,710	0.011%
Federal Home Loan Mortgage	7	4/1/32	224	260	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	12,662	14,217	0.001%
Federal Home Loan Mortgage	5	4/1/40	44,721	52,060	0.002%
Federal Home Loan Mortgage	5	4/1/40	3,441	4,006	0.000%
Federal Home Loan Mortgage	3	4/1/43	189,650	201,745	0.008%
Federal Home Loan Mortgage	3	4/1/43	157,324	167,351	0.007%
Federal Home Loan Mortgage	3	4/1/47	104,817	109,946	0.004%
Federal Home Loan Mortgage	3.5	5/1/43	80,924	87,750	0.003%
Federal Home Loan Mortgage	7	6/1/32	913	948	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,367	1,430	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	114,383	128,570	0.005%
Federal Home Loan Mortgage	5	7/1/25	60	63	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	1,565	1,573	0.000%
Federal Home Loan Mortgage	5	7/1/40	20,392	23,567	0.001%
Federal Home Loan Mortgage	6	8/1/21	169	170	0.000%
Federal Home Loan Mortgage	6	8/1/22	15	15	0.000%
Federal Home Loan Mortgage	5	8/1/35	20,582	23,804	0.001%
Federal Home Loan Mortgage	6	8/1/38	16,311	19,302	0.001%
Federal Home Loan Mortgage	6	8/1/38	23,436	27,831	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	16,129	18,129	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	14,866	16,672	0.001%
Federal Home Loan Mortgage	5	8/1/40	33,744	38,936	0.002%

Federal Home Loan Mortgage	5	8/1/40	127,882	148,654	0.006%
Federal Home Loan Mortgage	4	8/1/40	28,423	31,188	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	170,082	183,948	0.007%
Federal Home Loan Mortgage	4.5	9/1/23	3,796	3,985	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	4,781	5,369	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	360	360	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	21,769	25,654	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	62,213	67,495	0.003%
Federal Home Loan Mortgage	4	9/1/45	200,530	219,022	0.009%
Federal National Mortgage Assn.	4.5	10/1/26	4,981	5,237	0.000%
Federal National Mortgage Assn.	3	10/1/28	17,578	18,587	0.001%
Federal National Mortgage Assn.	3	10/1/30	102,301	108,242	0.004%
Federal National Mortgage Assn.	5.5	10/1/35	21,046	24,628	0.001%
Federal National Mortgage Assn.	5	10/1/35	30,860	35,875	0.001%
Federal National Mortgage Assn.	5	10/1/35	9,227	10,729	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	936	1,071	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	11,949	14,235	0.001%
Federal National Mortgage Assn.	6	10/1/38	24,323	29,070	0.001%
Federal National Mortgage Assn.	6	10/1/40	8,614	10,256	0.000%
Federal National Mortgage Assn.	4	10/1/41	74,319	81,748	0.003%
Federal National Mortgage Assn.	3	10/1/42	71,197	75,795	0.003%
Federal National Mortgage Assn.	3	10/1/42	57,143	61,355	0.002%
Federal National Mortgage Assn.	3	10/1/42	164,026	174,407	0.007%
Federal National Mortgage Assn.	3.5	10/1/42	136,506	148,033	0.006%
Federal National Mortgage Assn.	4	10/1/45	396,687	435,540	0.017%
Federal National Mortgage Assn.	3	10/1/46	49,432	51,734	0.002%
Federal National Mortgage Assn.	3	10/1/46	252,402	266,915	0.010%
Federal National Mortgage Assn.	3	10/1/46	97,925	103,253	0.004%
Federal National Mortgage Assn.	3	10/1/46	316,841	334,788	0.013%
Federal National Mortgage Assn.	4	10/1/47	8,054	8,691	0.000%
Federal National Mortgage Assn.	4	10/1/48	12,630	13,911	0.001%
Federal National Mortgage Assn.	3.5	10/1/49	79,154	83,581	0.003%
Federal National Mortgage Assn.	3	11/1/28	88,065	93,493	0.004%
Federal National Mortgage Assn.	2.5	11/1/31	51,880	54,312	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	342,639	367,873	0.014%
Federal National Mortgage Assn.	3	11/1/33	113,245	119,975	0.005%
Federal National Mortgage Assn.	3	11/1/34	130,757	139,736	0.005%
Federal National Mortgage Assn.	5.5	11/1/35	16,676	19,515	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	32,485	38,165	0.001%
Federal National Mortgage Assn.	3	11/1/36	474,449	504,217	0.020%
Federal National Mortgage Assn.	3	11/1/36	224,269	237,724	0.009%
Federal National Mortgage Assn.	3	11/1/36	97,092	103,593	0.004%
Federal National Mortgage Assn.	5.5	11/1/36	36,020	42,133	0.002%
Federal National Mortgage Assn.	5.5	11/1/36	32,084	37,525	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	7,606	8,730	0.000%
Federal National Mortgage Assn.	6	11/1/38	1,885	2,247	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	11,348	12,723	0.000%
Federal National Mortgage Assn.	4	11/1/40	495,078	542,422	0.021%
Federal National Mortgage Assn.	4	11/1/40	163,225	179,010	0.007%
Federal National Mortgage Assn.	4	11/1/40	32,218	35,340	0.001%
Federal National Mortgage Assn.	4	11/1/40	37,868	41,720	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	254,030	284,874	0.011%
Federal National Mortgage Assn.	4	11/1/41	54,966	60,556	0.002%
Federal National Mortgage Assn.	4	11/1/43	295,576	324,135	0.013%
Federal National Mortgage Assn.	3.5	11/1/45	66,388	71,019	0.003%
Federal National Mortgage Assn.	3	11/1/46	124,923	131,396	0.005%
Federal National Mortgage Assn.	3	11/1/46	393,157	417,117	0.016%
Federal National Mortgage Assn.	3	11/1/46	379,703	400,869	0.016%
Federal National Mortgage Assn.	3	11/1/46	404,044	426,618	0.017%
Federal National Mortgage Assn.	3	11/1/46	190,710	201,224	0.008%
Federal National Mortgage Assn.	3	11/1/46	94,195	99,547	0.004%
Federal National Mortgage Assn.	3	11/1/46	158,587	167,663	0.007%
Federal National Mortgage Assn.	3	11/1/46	58,776	62,232	0.002%
Federal National Mortgage Assn.	4.5	11/1/47	364,161	405,461	0.016%
Federal National Mortgage Assn.	4	11/1/49	192,341	206,551	0.008%
Federal National Mortgage Assn.	2.5	11/1/50	938,044	964,083	0.038%
Federal National Mortgage Assn.	2.5	11/1/50	653,387	671,752	0.026%
Federal National Mortgage Assn.	2.5	11/1/50	664,966	683,004	0.027%
Federal National Mortgage Assn.	3	1/1/27	36,810	39,048	0.002%
Federal National Mortgage Assn.	3.5	1/1/30	219,506	236,810	0.009%
Federal National Mortgage Assn.	7	1/1/31	172	174	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	157,518	164,723	0.006%

Federal National Mortgage Assn.	4.5	1/1/35	1,530,000	1,665,548	0.065%
Federal National Mortgage Assn.	3	1/1/35	101,652	107,797	0.004%
Federal National Mortgage Assn.	3	1/1/35	207,609	220,970	0.009%
Federal National Mortgage Assn.	2	1/1/36	1,240,000	1,272,578	0.050%
Federal National Mortgage Assn.	5.5	1/1/36	16,054	18,787	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	19,854	23,234	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	47,859	55,999	0.002%
Federal National Mortgage Assn.	3.5	1/1/36	235,877	253,327	0.010%
Federal National Mortgage Assn.	4	1/1/39	905,000	970,966	0.038%
Federal National Mortgage Assn.	4	1/1/41	27,136	29,903	0.001%
Federal National Mortgage Assn.	4.5	1/1/42	6,099	6,860	0.000%
Federal National Mortgage Assn.	4	1/1/42	129,304	141,791	0.006%
Federal National Mortgage Assn.	3	1/1/43	4,170,000	4,343,479	0.170%
Federal National Mortgage Assn.	3.5	1/1/43	22,483	24,375	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	183,680	200,462	0.008%
Federal National Mortgage Assn.	3	1/1/43	201,091	212,820	0.008%
Federal National Mortgage Assn.	2.5	1/1/44	5,205,000	5,341,225	0.209%
Federal National Mortgage Assn.	3.5	1/1/44	241,643	263,677	0.010%
Federal National Mortgage Assn.	3.5	1/1/44	221,693	240,866	0.009%
Federal National Mortgage Assn.	3.5	1/1/44	95,149	103,795	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	84,983	91,430	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	199,895	214,403	0.008%
Federal National Mortgage Assn.	3.5	1/1/46	193,278	208,095	0.008%
Federal National Mortgage Assn.	3	1/1/47	112,578	118,979	0.005%
Federal National Mortgage Assn.	3.5	1/1/48	713,270	756,615	0.030%
Federal National Mortgage Assn.	2	1/1/50	6,740,000	6,714,988	0.263%
Federal National Mortgage Assn.	4	1/1/50	507,872	544,134	0.021%
Federal National Mortgage Assn.	4.5	1/1/50	48,555	52,976	0.002%
Federal National Mortgage Assn.	4	1/1/50	214,699	230,453	0.009%
Federal National Mortgage Assn.	6.5	12/1/32	3,127	3,692	0.000%
Federal National Mortgage Assn.	3	12/1/32	634,196	670,135	0.026%
Federal National Mortgage Assn.	5.5	12/1/34	10,895	12,746	0.000%
Federal National Mortgage Assn.	3	12/1/34	341,062	362,198	0.014%
Federal National Mortgage Assn.	5.5	12/1/35	51,602	60,184	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	16,939	19,812	0.001%
Federal National Mortgage Assn.	3	12/1/36	110,975	118,406	0.005%
Federal National Mortgage Assn.	5	12/1/36	489	568	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	3,617	4,125	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	712	826	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	33,126	38,639	0.002%
Federal National Mortgage Assn.	5.5	12/1/39	40,631	47,737	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	46,674	52,600	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	59,204	66,374	0.003%
Federal National Mortgage Assn.	4	12/1/40	72,487	79,731	0.003%
Federal National Mortgage Assn.	4.5	12/1/40	106,218	119,705	0.005%
Federal National Mortgage Assn.	4	12/1/40	89,227	98,176	0.004%
Federal National Mortgage Assn.	3.5	12/1/41	14,368	15,635	0.001%
Federal National Mortgage Assn.	4	12/1/41	162,621	179,055	0.007%
Federal National Mortgage Assn.	3.5	12/1/44	79,202	86,398	0.003%
Federal National Mortgage Assn.	3.5	12/1/45	561,659	602,573	0.024%
Federal National Mortgage Assn.	3.5	12/1/45	354,707	381,679	0.015%
Federal National Mortgage Assn.	4	12/1/45	69,831	75,946	0.003%
Federal National Mortgage Assn.	3	12/1/46	146,989	154,502	0.006%
Federal National Mortgage Assn.	3	12/1/46	349,447	369,446	0.014%
Federal National Mortgage Assn.	3	12/1/46	496,423	524,835	0.021%
Federal National Mortgage Assn.	3	12/1/46	145,404	154,034	0.006%
Federal National Mortgage Assn.	3	12/1/46	95,151	100,596	0.004%
Federal National Mortgage Assn.	5	12/1/47	124,368	143,017	0.006%
Federal National Mortgage Assn.	3.5	12/1/47	37,372	39,650	0.002%
Federal National Mortgage Assn.	4	12/1/49	314,698	342,802	0.013%
Federal National Mortgage Assn.	3	12/1/49	132,954	138,998	0.005%
Federal National Mortgage Assn.	4	12/1/49	33,623	36,062	0.001%
Federal National Mortgage Assn.	3	12/1/50	113,059	120,194	0.005%
Federal National Mortgage Assn.	2.5	12/1/50	28,538	29,312	0.001%
Federal National Mortgage Assn.	2.5	12/1/50	1,577,578	1,620,369	0.064%
Federal National Mortgage Assn.	6	2/1/22	328	332	0.000%
Federal National Mortgage Assn.	6	2/1/34	8,415	9,970	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	25,290	27,318	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	3,404	3,983	0.000%
Federal National Mortgage Assn.	6	2/1/36	34,076	40,708	0.002%
Federal National Mortgage Assn.	6	2/1/37	54,095	64,650	0.003%
Federal National Mortgage Assn.	6	2/1/37	4,905	5,862	0.000%

Federal National Mortgage Assn.	6	2/1/37	35,941	42,501	0.002%
Federal National Mortgage Assn.	5	2/1/38	7,991	9,276	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	33,098	38,732	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	9,800	11,468	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	40,743	45,921	0.002%
Federal National Mortgage Assn.	4	2/1/41	71,743	78,915	0.003%
Federal National Mortgage Assn.	4	2/1/41	19,259	21,160	0.001%
Federal National Mortgage Assn.	4.5	2/1/41	79,159	88,644	0.003%
Federal National Mortgage Assn.	4	2/1/41	412,434	453,416	0.018%
Federal National Mortgage Assn.	5	2/1/42	10,943	12,730	0.000%
Federal National Mortgage Assn.	3	2/1/43	314,018	333,661	0.013%
Federal National Mortgage Assn.	3	2/1/44	18,364	19,670	0.001%
Federal National Mortgage Assn.	4	2/1/47	87,926	95,744	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	624,199	661,604	0.026%
Federal National Mortgage Assn.	3	2/1/49	339,732	358,020	0.014%
Federal National Mortgage Assn.	4	2/1/50	395,812	425,789	0.017%
Federal National Mortgage Assn.	6	3/1/33	24,102	28,769	0.001%
Federal National Mortgage Assn.	5	3/1/34	43,003	49,777	0.002%
Federal National Mortgage Assn.	3	3/1/35	170,971	181,861	0.007%
Federal National Mortgage Assn.	5	3/1/36	90,427	105,102	0.004%
Federal National Mortgage Assn.	5.5	3/1/36	8,324	9,736	0.000%
Federal National Mortgage Assn.	6	3/1/37	15,516	18,543	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	91,260	101,616	0.004%
Federal National Mortgage Assn.	4	3/1/42	14,401	15,840	0.001%
Federal National Mortgage Assn.	3	3/1/43	832,646	886,438	0.035%
Federal National Mortgage Assn.	3.5	3/1/43	329,277	359,360	0.014%
Federal National Mortgage Assn.	3.5	3/1/44	93,664	101,898	0.004%
Federal National Mortgage Assn.	3.5	3/1/45	466,781	507,281	0.020%
Federal National Mortgage Assn.	4	3/1/46	138,028	150,953	0.006%
Federal National Mortgage Assn.	3	3/1/50	202,117	210,927	0.008%
Federal National Mortgage Assn.	3	3/1/50	497,413	523,614	0.021%
Federal National Mortgage Assn.	3.5	4/1/31	47,948	51,627	0.002%
Federal National Mortgage Assn.	7	4/1/32	149	172	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	5,025	5,880	0.000%
Federal National Mortgage Assn.	5	4/1/35	10,458	12,144	0.000%
Federal National Mortgage Assn.	5	4/1/35	58,625	68,038	0.003%
Federal National Mortgage Assn.	5	4/1/35	6,451	7,460	0.000%
Federal National Mortgage Assn.	3	4/1/40	146,160	156,171	0.006%
Federal National Mortgage Assn.	3	4/1/40	149,910	159,830	0.006%
Federal National Mortgage Assn.	3	4/1/40	176,332	187,795	0.007%
Federal National Mortgage Assn.	6	4/1/40	8,872	10,550	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	62,501	70,374	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	14,633	15,906	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	20,594	22,158	0.001%
Federal National Mortgage Assn.	3	4/1/43	315,409	335,376	0.013%
Federal National Mortgage Assn.	3	4/1/43	279,523	298,912	0.012%
Federal National Mortgage Assn.	3.5	4/1/43	73,301	79,677	0.003%
Federal National Mortgage Assn.	4	4/1/44	146,913	161,862	0.006%
Federal National Mortgage Assn.	3	4/1/47	351,132	367,853	0.014%
Federal National Mortgage Assn.	3	4/1/47	262,517	276,377	0.011%
Federal National Mortgage Assn.	3	4/1/50	329,080	343,479	0.013%
Federal National Mortgage Assn.	3	4/1/50	10,619	11,224	0.000%
Federal National Mortgage Assn.	6	5/1/21	70	70	0.000%
Federal National Mortgage Assn.	3	5/1/31	347,828	367,912	0.014%
Federal National Mortgage Assn.	2.5	5/1/32	137,952	144,925	0.006%
Federal National Mortgage Assn.	6	5/1/33	2,460	2,932	0.000%
Federal National Mortgage Assn.	3.5	5/1/35	716,426	764,128	0.030%
Federal National Mortgage Assn.	5.5	5/1/39	72,202	84,469	0.003%
Federal National Mortgage Assn.	6.5	5/1/40	25,590	29,836	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	22,030	26,108	0.001%
Federal National Mortgage Assn.	5	5/1/40	48,829	56,821	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	223,020	249,841	0.010%
Federal National Mortgage Assn.	6	5/1/42	27,786	33,057	0.001%
Federal National Mortgage Assn.	4	5/1/42	134,631	148,155	0.006%
Federal National Mortgage Assn.	5	5/1/42	17,127	19,925	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	231,878	252,107	0.010%
Federal National Mortgage Assn.	3	5/1/43	92,602	97,961	0.004%
Federal National Mortgage Assn.	3.5	5/1/46	122,230	133,316	0.005%
Federal National Mortgage Assn.	4.5	5/1/47	247,063	276,881	0.011%
Federal National Mortgage Assn.	4.5	5/1/48	557,073	620,169	0.024%
Federal National Mortgage Assn.	4.5	5/1/49	70,977	77,399	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	138,333	151,097	0.006%

Federal National Mortgage Assn.	4.5	5/1/50	202,045	221,659	0.009%
Federal National Mortgage Assn.	3	6/1/33	3,890	4,029	0.000%
Federal National Mortgage Assn.	5	6/1/35	7,988	9,276	0.000%
Federal National Mortgage Assn.	5	6/1/35	3,884	4,507	0.000%
Federal National Mortgage Assn.	5	6/1/35	22,754	26,410	0.001%
Federal National Mortgage Assn.	5	6/1/41	8,697	10,118	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	35,232	38,086	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	61,154	66,308	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	60,573	65,842	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	13,250	14,402	0.001%
Federal National Mortgage Assn.	4	6/1/45	553,113	604,884	0.024%
Federal National Mortgage Assn.	3	6/1/47	204,083	216,507	0.008%
Federal National Mortgage Assn.	4	6/1/48	564,345	606,631	0.024%
Federal National Mortgage Assn.	3	6/1/50	156,905	163,828	0.006%
Federal National Mortgage Assn.	6.5	7/1/32	21,807	25,272	0.001%
Federal National Mortgage Assn.	7	7/1/32	1,900	2,206	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	5,886	6,773	0.000%
Federal National Mortgage Assn.	5	7/1/35	165,236	191,211	0.007%
Federal National Mortgage Assn.	6.5	7/1/36	84,979	98,721	0.004%
Federal National Mortgage Assn.	5.5	7/1/36	37,345	43,699	0.002%
Federal National Mortgage Assn.	5	7/1/37	2,025	2,333	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	10,235	11,395	0.000%
Federal National Mortgage Assn.	5	7/1/42	40,343	46,932	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	41,206	44,472	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	126,290	137,276	0.005%
Federal National Mortgage Assn.	3.5	7/1/43	31,929	34,632	0.001%
Federal National Mortgage Assn.	3	7/1/43	25,089	26,753	0.001%
Federal National Mortgage Assn.	3.5	7/1/44	105,004	113,433	0.004%
Federal National Mortgage Assn.	3	7/1/50	298,930	316,927	0.012%
Federal National Mortgage Assn.	3.5	7/1/50	465,547	494,746	0.019%
Federal National Mortgage Assn.	6	8/1/22	137	140	0.000%
Federal National Mortgage Assn.	3	8/1/27	39,019	41,174	0.002%
Federal National Mortgage Assn.	2.5	8/1/30	56,333	59,051	0.002%
Federal National Mortgage Assn.	7	8/1/31	1,415	1,673	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	295,295	317,938	0.012%
Federal National Mortgage Assn.	6	8/1/34	204,574	236,272	0.009%
Federal National Mortgage Assn.	2.64	8/1/36	11,489	11,757	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	180	202	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	19,007	22,242	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	26,964	31,554	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,525	1,785	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,595	10,933	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,928	3,426	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	21,407	25,051	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	56,369	65,962	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	15,260	17,847	0.001%
Federal National Mortgage Assn.	6	8/1/38	26,015	30,627	0.001%
Federal National Mortgage Assn.	5	8/1/38	883	1,026	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	14,227	15,949	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	12,019	13,384	0.001%
Federal National Mortgage Assn.	4	8/1/42	168,881	185,962	0.007%
Federal National Mortgage Assn.	3.5	8/1/42	93,332	100,890	0.004%
Federal National Mortgage Assn.	3.5	8/1/43	26,279	28,565	0.001%
Federal National Mortgage Assn.	3	8/1/43	68,867	73,778	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	30,128	32,491	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	181,217	194,842	0.008%
Federal National Mortgage Assn.	4.5	8/1/48	74,808	81,504	0.003%
Federal National Mortgage Assn.	3.5	8/1/49	28,733	30,338	0.001%
Federal National Mortgage Assn.	3	8/1/49	166,321	176,451	0.007%
Federal National Mortgage Assn.	6	9/1/21	164	165	0.000%
Federal National Mortgage Assn.	5	9/1/23	947	994	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	5,788	6,566	0.000%
Federal National Mortgage Assn.	6	9/1/38	64,630	77,209	0.003%
Federal National Mortgage Assn.	5.5	9/1/38	57,053	66,206	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	19,723	22,114	0.001%
Federal National Mortgage Assn.	6	9/1/39	88,845	105,608	0.004%
Federal National Mortgage Assn.	4.5	9/1/40	7,460	8,301	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	81,295	90,529	0.004%
Federal National Mortgage Assn.	4	9/1/41	136,079	149,516	0.006%
Federal National Mortgage Assn.	5.5	9/1/41	2,172	2,541	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	41,086	46,112	0.002%
Federal National Mortgage Assn.	3.5	9/1/42	141,112	153,516	0.006%

Federal National Mortgage Assn.	3	9/1/43	108,720	115,745	0.005%
Federal National Mortgage Assn.	3.5	9/1/43	196,503	213,915	0.008%
Federal National Mortgage Assn.	3.5	9/1/44	55,569	59,942	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	296,941	318,850	0.013%
Federal National Mortgage Assn.	4	9/1/45	32,282	35,267	0.001%
Federal National Mortgage Assn.	4	9/1/46	25,355	27,719	0.001%
Federal National Mortgage Assn.	3	9/1/46	748,548	795,181	0.031%
Federal National Mortgage Assn.	3	9/1/49	189,096	200,613	0.008%
Federal National Mortgage Assn.	3.5	9/1/49	241,576	255,074	0.010%
Federal Signal			5,733	219,574	0.009%
FedEx			9,516	2,702,925	0.106%
Fidelity National Information Services			10,115	1,422,270	0.056%
Fiesta Restaurant			19,184	241,527	0.009%
First Bancshares			6,598	241,553	0.009%
FirstEnergy			7,415	257,226	0.010%
First Industrial Realty, REIT			4,588	210,085	0.008%
FirstKey Mortgage Trust 2014-1	3.97	11/25/44	151,231	152,746	0.006%
FirstService			6,407	949,453	0.037%
Fiserv			45,684	5,438,223	0.213%
Five9			4,412	689,728	0.027%
Five Below			837	159,691	0.006%
Flagship Communities REIT, REIT			2,635	39,525	0.002%
Flagstar Mortgage Trust 2020-1NV	0.96	3/25/50	182,698	182,691	0.007%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	225,000	224,257	0.009%
Fortinet			2,562	472,484	0.019%
Fortive			12,000	847,680	0.033%
Franco-Nevada			1,711	214,423	0.008%
Freddie Mac REMICS	4.5	5/25/50	407,443	68,179	0.003%
Freddie Mac STACR Remic Trust 2020-DNA2	0.86	2/25/50	212,323	212,265	0.008%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.61	8/25/50	83,783	83,783	0.003%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	540,000	543,123	0.021%
Freddie Mac STACR Trust 2018-DNA2	0.91	12/25/30	112,423	112,452	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.31	10/25/29	47,131	47,191	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	224,533	224,789	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	1.46	3/25/29	13,965	13,987	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	4.81	4/25/28	286,145	296,507	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.16	7/25/30	454,956	453,032	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	1.21	9/25/30	325,488	324,975	0.013%
Freeport-McMoRan			21,171	697,161	0.027%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	705,000	764,718	0.030%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	245,000	269,610	0.011%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	300,000	325,850	0.013%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	505,000	538,719	0.021%
FREMF K-100 Mortgage Trust	3.49	11/25/52	730,000	765,254	0.030%
Fresenius			31,894	1,421,209	0.056%
G1 therapeutics			1,642	39,507	0.002%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	163,498	168,252	0.007%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	170,920	176,447	0.007%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	70,776	71,189	0.003%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	243,607	248,122	0.010%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	463,434	468,517	0.018%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	375,222	382,204	0.015%
GE			927,551	12,178,745	0.478%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	1,045,000	1,132,952	0.044%
Generac Holdings			413	135,237	0.005%
General Electric	5.55	1/5/26	405,000	478,689	0.019%
General Motors			70,176	4,032,313	0.158%
General Motors Financial	4	10/6/26	225,000	245,518	0.010%
General Motors Financial	5.1	1/17/24	105,000	116,151	0.005%
General Motors Financial	4.35	4/9/25	489,000	535,548	0.021%
General Motors Financial	4.3	7/13/25	465,000	508,546	0.020%
General Motors Financial	3.2	7/6/21	65,000	65,236	0.003%
Generation Bio			6,504	185,104	0.007%
Gentherm			5,360	397,230	0.016%
Gibraltar Industries			7,302	668,206	0.026%
GlaxoSmithKline, ADR			37,890	1,352,294	0.053%
Global Blood Therapeutics			6,923	282,112	0.011%
Global Payments			29,051	5,856,101	0.230%
GLP Capital LP / GLP Financing II	3.35	9/1/24	120,000	126,841	0.005%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	240,000	242,080	0.009%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	410,000	416,560	0.016%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	250,000	251,774	0.010%

GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	200,000	201,370	0.008%
Goldman Sachs	3.5	11/16/26	540,000	585,306	0.023%
Goldman Sachs			20,419	6,677,013	0.262%
Golub Capital Partners CLO 39B	1.37	10/20/28	521,461	521,512	0.020%
Government National Mortgage Assn.	5.5	10/15/38	35,160	40,705	0.002%
Government National Mortgage Assn.	5	10/15/39	16,269	18,719	0.001%
Government National Mortgage Assn.	8	10/20/25	235	255	0.000%
Government National Mortgage Assn.	5	10/20/39	23,512	27,018	0.001%
Government National Mortgage Assn.	4.5	10/20/40	31,427	35,241	0.001%
Government National Mortgage Assn.	5	10/20/40	10,370	11,917	0.000%
Government National Mortgage Assn.	3.5	10/20/44	24,984	27,116	0.001%
Government National Mortgage Assn.	3.5	10/20/45	48,559	52,697	0.002%
Government National Mortgage Assn.	3.5	10/20/45	66,148	71,783	0.003%
Government National Mortgage Assn.	5	10/20/47	373,692	415,980	0.016%
Government National Mortgage Assn.	3	10/20/49	280,063	289,012	0.011%
Government National Mortgage Assn.	7.5	11/15/25	641	647	0.000%
Government National Mortgage Assn.	4.5	11/20/39	12,391	13,870	0.001%
Government National Mortgage Assn.	5	11/20/39	10,190	11,710	0.000%
Government National Mortgage Assn.	4.5	11/20/40	238,699	267,665	0.010%
Government National Mortgage Assn.	3.5	11/20/42	4,864	5,206	0.000%
Government National Mortgage Assn.	4	11/20/42	8,538	9,431	0.000%
Government National Mortgage Assn.	4	11/20/47	472,063	510,342	0.020%
Government National Mortgage Assn.	5	11/20/47	174,162	193,865	0.008%
Government National Mortgage Assn.	4	1/1/41	990,000	1,058,217	0.041%
Government National Mortgage Assn.	2.5	1/1/43	5,141,000	5,294,226	0.208%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	5.5	1/20/36	107,232	125,704	0.005%
Government National Mortgage Assn.	4.5	1/20/41	170,108	193,249	0.008%
Government National Mortgage Assn.	4.5	1/20/46	28,603	32,004	0.001%
Government National Mortgage Assn.	3.5	1/20/46	14,972	16,207	0.001%
Government National Mortgage Assn.	4	1/20/48	225,222	247,250	0.010%
Government National Mortgage Assn.	5.5	1/20/49	39,649	43,793	0.002%
Government National Mortgage Assn.	3.5	1/20/49	204,973	218,051	0.009%
Government National Mortgage Assn.	3	1/20/50	172,957	178,431	0.007%
Government National Mortgage Assn.	7.5	12/15/25	148	148	0.000%
Government National Mortgage Assn.	5	12/15/39	99,667	116,022	0.005%
Government National Mortgage Assn.	6.5	12/20/33	1,422	1,697	0.000%
Government National Mortgage Assn.	6	12/20/38	34,553	40,678	0.002%
Government National Mortgage Assn.	3.5	12/20/45	129,652	138,922	0.005%
Government National Mortgage Assn.	3.5	12/20/47	648,269	689,921	0.027%
Government National Mortgage Assn.	5.5	12/20/48	57,375	63,232	0.002%
Government National Mortgage Assn.	5	2/15/40	48,288	56,219	0.002%
Government National Mortgage Assn.	5	2/15/40	48,288	56,219	0.002%
Government National Mortgage Assn.	3.5	2/15/45	47,088	51,034	0.002%
Government National Mortgage Assn.	7	2/20/27	3,370	3,782	0.000%
Government National Mortgage Assn.	4	2/20/41	10,121	11,230	0.000%
Government National Mortgage Assn.	3.5	2/20/43	40,548	44,134	0.002%
Government National Mortgage Assn.	4	2/20/44	241,497	265,099	0.010%
Government National Mortgage Assn.	3.5	2/20/45	37,253	40,432	0.002%
Government National Mortgage Assn.	3.5	2/20/48	538,958	579,459	0.023%
Government National Mortgage Assn.	3.5	2/20/48	400,557	437,202	0.017%
Government National Mortgage Assn.	4.5	3/20/41	24,058	26,978	0.001%
Government National Mortgage Assn.	5	3/20/41	110,082	126,506	0.005%
Government National Mortgage Assn.	3.5	3/20/43	145,691	158,227	0.006%
Government National Mortgage Assn.	5.5	3/20/49	99,244	109,397	0.004%
Government National Mortgage Assn.	3	3/20/50	172,469	176,991	0.007%
Government National Mortgage Assn.	2	3/20/51	1,395,000	1,409,855	0.055%
Government National Mortgage Assn.	6	4/15/36	2,020	2,420	0.000%
Government National Mortgage Assn.	5	4/20/40	18,846	21,657	0.001%
Government National Mortgage Assn.	3.5	4/20/45	9,891	10,735	0.000%
Government National Mortgage Assn.	3.5	4/20/46	197,693	211,544	0.008%
Government National Mortgage Assn.	3.5	4/20/47	43,963	46,808	0.002%
Government National Mortgage Assn.	3.5	4/20/48	193,758	208,967	0.008%
Government National Mortgage Assn.	4.5	5/20/40	52,742	59,038	0.002%
Government National Mortgage Assn.	5	5/20/40	6,282	7,219	0.000%
Government National Mortgage Assn.	3.5	5/20/45	15,807	16,922	0.001%
Government National Mortgage Assn.	3.5	5/20/45	46,664	50,641	0.002%
Government National Mortgage Assn.	3	5/20/46	367,737	389,475	0.015%
Government National Mortgage Assn.	3.5	5/20/46	157,125	168,799	0.007%
Government National Mortgage Assn.	3	5/20/46	14,495	15,465	0.001%
Government National Mortgage Assn.	3	5/20/46	38,000	40,606	0.002%
Government National Mortgage Assn.	4	5/20/47	141,686	153,317	0.006%

Government National Mortgage Assn.	5.5	5/20/48	320,768	357,542	0.014%
Government National Mortgage Assn.	5	5/20/48	23,209	25,909	0.001%
Government National Mortgage Assn.	7.5	6/15/32	4,803	5,194	0.000%
Government National Mortgage Assn.	5	6/15/40	47,406	55,179	0.002%
Government National Mortgage Assn.	5	6/20/40	20,457	23,509	0.001%
Government National Mortgage Assn.	3.5	6/20/43	187,435	203,585	0.008%
Government National Mortgage Assn.	3.5	6/20/43	183,863	198,480	0.008%
Government National Mortgage Assn.	5.5	6/20/44	87,938	103,007	0.004%
Government National Mortgage Assn.	3	6/20/45	1,180,876	1,250,817	0.049%
Government National Mortgage Assn.	3.5	6/20/46	553,415	590,974	0.023%
Government National Mortgage Assn.	3	6/20/46	85,290	90,458	0.004%
Government National Mortgage Assn.	4	6/20/47	278,186	301,448	0.012%
Government National Mortgage Assn.	5	6/20/47	80,283	89,394	0.004%
Government National Mortgage Assn.	5	6/20/48	105,922	118,834	0.005%
Government National Mortgage Assn.	3	7/15/43	29,868	31,455	0.001%
Government National Mortgage Assn.	7	7/20/27	99	100	0.000%
Government National Mortgage Assn.	5	7/20/39	18,789	21,240	0.001%
Government National Mortgage Assn.	4	7/20/42	112,085	124,351	0.005%
Government National Mortgage Assn.	3	7/20/46	202,628	213,958	0.008%
Government National Mortgage Assn.	3.5	7/20/46	31,260	33,287	0.001%
Government National Mortgage Assn.	4.5	7/20/46	37,642	42,112	0.002%
Government National Mortgage Assn.	3	7/20/46	334,201	353,960	0.014%
Government National Mortgage Assn.	3	7/20/46	36,994	39,536	0.002%
Government National Mortgage Assn.	3	7/20/46	70,338	75,042	0.003%
Government National Mortgage Assn.	3	7/20/46	114,324	121,494	0.005%
Government National Mortgage Assn.	3	7/20/46	23,651	25,233	0.001%
Government National Mortgage Assn.	5	7/20/47	50,664	56,405	0.002%
Government National Mortgage Assn.	3.5	7/20/47	131,346	139,765	0.005%
Government National Mortgage Assn.	3	7/20/50	184,070	188,917	0.007%
Government National Mortgage Assn.	3	7/20/50	1,762,413	1,837,033	0.072%
Government National Mortgage Assn.	5	8/20/40	7,548	8,674	0.000%
Government National Mortgage Assn.	5	8/20/41	53,169	61,113	0.002%
Government National Mortgage Assn.	3.5	8/20/42	37,446	40,683	0.002%
Government National Mortgage Assn.	4	8/20/42	61,073	67,757	0.003%
Government National Mortgage Assn.	4.5	8/20/46	56,914	63,680	0.002%
Government National Mortgage Assn.	3	8/20/46	36,079	38,431	0.002%
Government National Mortgage Assn.	3	8/20/46	53,214	56,759	0.002%
Government National Mortgage Assn.	3	8/20/46	52,685	56,294	0.002%
Government National Mortgage Assn.	5	8/20/47	88,662	99,133	0.004%
Government National Mortgage Assn.	5	8/20/48	21,003	23,380	0.001%
Government National Mortgage Assn.	5	9/15/39	24,334	28,239	0.001%
Government National Mortgage Assn.	4.5	9/15/45	32,795	36,975	0.001%
Government National Mortgage Assn.	4.5	9/20/40	92,308	103,530	0.004%
Government National Mortgage Assn.	4	9/20/42	9,666	10,722	0.000%
Government National Mortgage Assn.	4.5	9/20/46	45,354	50,763	0.002%
Government National Mortgage Assn.	3	9/20/46	26,708	28,446	0.001%
Government National Mortgage Assn.	3	9/20/46	32,297	34,453	0.001%
Government National Mortgage Assn.	3.5	9/20/47	47,349	50,317	0.002%
Government National Mortgage Assn.	4	9/20/47	17,084	18,432	0.001%
Government National Mortgage Assn.	4.5	9/20/47	290,934	318,623	0.012%
Government National Mortgage Assn.	3	9/20/49	41,769	42,864	0.002%
Government National Mortgage Association	3	11/20/47	110,715	117,490	0.005%
Government National Mortgage Association	4.5	12/20/39	8,349	231	0.000%
Government National Mortgage Association	3	12/20/47	122,956	126,513	0.005%
Government National Mortgage Association	4	2/20/43	58,132	8,691	0.000%
Government National Mortgage Association	3.5	4/20/39	34,384	440	0.000%
Government National Mortgage Association	4	5/20/37	115,455	4,069	0.000%
Government National Mortgage Association	3.5	5/20/43	82,521	12,588	0.000%
Graco			6,068	434,590	0.017%
Gray Oak Pipeline	2.6	10/15/25	145,000	146,892	0.006%
Gray Oak Pipeline	3.45	10/15/27	60,000	61,451	0.002%
Gray Oak Pipeline	2	9/15/23	45,000	45,781	0.002%
Great Portland Estates			100,844	944,932	0.037%
Great Wolf Trust 2019-WOLF	1.74	12/15/36	425,000	420,774	0.017%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	291,918	299,640	0.012%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	14,833	14,978	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	485,592	492,680	0.019%
GS Mortgage Securities Corp Trust 2019-SOHO	1.41	6/15/36	800,000	799,970	0.031%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,373,771	0.054%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	415,000	448,969	0.018%
GS Mortgage Securities Trust 2017-GS8	4.34	11/10/50	720,000	750,567	0.029%
Halliburton			19,954	428,213	0.017%

Hamamatsu Photonics KK			19,800	1,173,034	0.046%
Hanger			15,047	343,373	0.013%
Hanover Insurance Group			3,347	433,303	0.017%
Hardee s Funding	4.96	6/20/48	536,250	563,652	0.022%
Hartford Financial Services			46,656	3,116,154	0.122%
Hasbro	3.55	11/19/26	240,000	258,978	0.010%
Haynes International			5,257	155,975	0.006%
HCA Healthcare			32,648	6,148,924	0.241%
Healthcare Realty Trust	3.63	1/15/28	575,000	616,011	0.024%
Healthcare Realty Trust	2.05	3/15/31	190,000	177,880	0.007%
Healthpeak Properties	2.88	1/15/31	75,000	75,611	0.003%
Healthpeak Properties	3.25	7/15/26	65,000	70,111	0.003%
Healthpeak Properties	3.5	7/15/29	75,000	80,622	0.003%
Heathrow Funding	4.88	7/15/21	570,000	576,157	0.023%
Helios Technologies			5,046	367,702	0.014%
Heritage Commerce			20,234	247,259	0.010%
Heritage-Crystal Clean			6,194	168,043	0.007%
Heritage Financial Corp.			6,634	187,344	0.007%
Highwoods Realty	3.05	2/15/30	685,000	687,893	0.027%
Highwoods Realty	4.13	3/15/28	570,000	618,379	0.024%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	37,009	37,960	0.001%
Hilton Worldwide Holdings			15,744	1,903,764	0.075%
Home Bancshares			18,874	510,542	0.020%
Home Depot			8,073	2,464,283	0.097%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	259,813	262,464	0.010%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	422,981	426,737	0.017%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	333,541	336,326	0.013%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	358,942	361,280	0.014%
Homology Medicines			2,750	25,878	0.001%
Honda Motor			18,400	554,678	0.022%
Honeywell International			22,914	4,973,942	0.195%
Housing Development Finance			28,492	981,298	0.038%
HSBC Holdings	1.65	4/18/26	205,000	204,247	0.008%
HSBC Holdings	3.9	5/25/26	415,000	457,631	0.018%
HSBC Holdings	2.1	6/4/26	570,000	580,103	0.023%
Hubbell			9,767	1,825,355	0.072%
Humana	4.88	4/1/30	392,000	458,048	0.018%
Humana			1,789	750,038	0.029%
Huron Consulting Group			2,100	105,798	0.004%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	425,000	423,576	0.017%
Hyundai Capital America	1.8	10/15/25	250,000	249,433	0.010%
Hyundai Capital America	2.38	2/10/23	485,000	498,143	0.020%
IAC/InterActiveCorp			627	135,626	0.005%
ICU Medical			1,547	317,816	0.012%
IdaCorp			3,926	392,482	0.015%
IGM Biosciences			1,713	131,370	0.005%
IGO			288,228	1,382,169	0.054%
Incyte			8,041	653,492	0.026%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	933,361	0.037%
Infinera			4,000	38,520	0.002%
Ingersoll-Rand			13,908	684,413	0.027%
Ing Groep	1.75	4/1/27	225,000	225,068	0.009%
ING Groep			148,177	1,809,847	0.071%
Innovage Holding			1,453	37,473	0.001%
Insmed			12,020	409,401	0.016%
Intel			14,890	952,960	0.037%
Intellia Therapeutics			1,475	118,376	0.005%
Intercontinental Exchange	2.1	6/15/30	1,425,000	1,368,522	0.054%
Intercontinental Exchange	1.85	9/15/32	1,340,000	1,226,675	0.048%
Intercontinental Exchange			9,026	1,008,024	0.040%
International Flavors & Fragrances			9,675	1,350,727	0.053%
International Paper			94,776	5,124,538	0.201%
Intesa Sanpaolo			289,721	785,020	0.031%
InTown Hotel Portfolio Trust 2018-STAY	1.06	1/15/33	280,000	280,170	0.011%
Intuit			16,559	6,343,091	0.249%
Intuitive Surgical			4,751	3,510,704	0.138%
Investors Bancorp			17,465	256,561	0.010%
iovance Biotherapeutics			1,214	38,435	0.002%
Ipsen			7,384	632,991	0.025%
iRhythm Technologies			3,590	498,507	0.020%
Jack in the Box Funding	3.98	8/25/49	560,763	575,124	0.023%
Jacobs Engineering Group			25,899	3,347,964	0.131%

JBG SMITH Properties, REIT			11,967	380,431	0.015%
JD.com, ADR			5,173	436,239	0.017%
John Bean Technologies			4,805	640,699	0.025%
Johnson Controls International			25,534	1,523,614	0.060%
Johnson Matthey			37,079	1,540,262	0.060%
JPMorgan Chase	2.74	10/15/30	415,000	421,098	0.017%
JPMorgan Chase	1.95	2/4/32	1,045,000	987,185	0.039%
JPMorgan Chase	2.52	4/22/31	1,250,000	1,243,269	0.049%
JPMorgan Chase	3.54	5/1/28	275,000	298,207	0.012%
JPMorgan Chase	2.96	5/13/31	1,695,000	1,722,357	0.068%
JPMorgan Chase	2.18	6/1/28	680,000	686,146	0.027%
JPMorgan Chase			34,192	5,205,048	0.204%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	201,098	0.008%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	163,768	169,147	0.007%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	310,361	319,263	0.013%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	268,039	275,028	0.011%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	249,912	257,216	0.010%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	318,721	325,574	0.013%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	136,228	138,944	0.005%
Kansas City Southern			587	154,921	0.006%
Karuna therapeutics			638	76,707	0.003%
Kering			1,544	1,065,449	0.042%
Keysight Technologies	4.6	4/6/27	149,000	170,477	0.007%
Keysight Technologies			353	50,620	0.002%
Kingfisher			355,773	1,559,368	0.061%
Kion			15,466	1,528,128	0.060%
Kirin Holdings			31,200	598,670	0.023%
KKR Acquisition Holdings I			14,993	150,080	0.006%
KLA			3,827	1,264,441	0.050%
Knight-Swift Transportation Holdings			7,647	367,744	0.014%
Knorr-Bremse			6,815	850,460	0.033%
Kodiak Sciences			5,030	570,352	0.022%
Koninklijke Philips			70,754	4,034,774	0.158%
Kookmin Bank	4.5	2/1/29	650,000	729,336	0.029%
Kratos Defense & Security Solutions			13,974	381,211	0.015%
KT			22,576	564,552	0.022%
Kuaishou Technology			3,100	107,665	0.004%
Landstar System			1,608	265,416	0.010%
Largan Precision			5,000	565,503	0.022%
Las Vegas Sands	3.5	8/18/26	210,000	218,147	0.009%
Las Vegas Sands	3.2	8/8/24	125,000	129,917	0.005%
Lattice Semiconductor			20,514	923,540	0.036%
L Brands			12,667	783,581	0.031%
Legend Biotech, ADR			592	17,180	0.001%
Legrand			10,344	961,042	0.038%
Liberty Oilfield Services			25,046	282,769	0.011%
Linde			22,652	6,345,731	0.249%
Littelfuse			1,717	454,043	0.018%
Live Nation Entertainment			7,790	659,424	0.026%
Live Oak Bancshares			7,953	544,701	0.021%
Lloyds Banking Group			1,917,123	1,124,633	0.044%
LM Ericsson			169,835	2,251,206	0.088%
Loews			6,414	328,910	0.013%
Longfor Group Holdings	3.95	9/16/29	550,000	578,241	0.023%
L'Oreal			5,852	2,241,792	0.088%
Lowe's			4,714	896,509	0.035%
LSEGA Financing	2	4/6/28	1,050,000	1,034,055	0.041%
LSEGA Financing	2.5	4/6/31	375,000	370,676	0.015%
LSEGA Financing	3.2	4/6/41	200,000	198,263	0.008%
lululemon athletica			5,682	1,742,726	0.068%
Macquarie Group			9,819	1,144,687	0.045%
Madison Park Funding XXXIII	1.57	10/15/32	805,000	808,617	0.032%
Madison Park Funding XXXVII	1.54	7/15/32	335,000	335,558	0.013%
Magna International			24,635	2,168,865	0.085%
Magnetite XVIII	1.27	11/15/28	510,000	510,082	0.020%
Magnetite XXV	1.8	1/25/32	255,000	255,623	0.010%
Magnolia Oil & Gas			30,006	344,469	0.014%
Manhattan Associates			1,856	217,857	0.009%
Marel HF			16,278	110,644	0.004%
Marriott			7,596	1,125,044	0.044%
Marsh & McLennan	2.25	11/15/30	185,000	181,054	0.007%
Marsh & McLennan			11,427	1,391,809	0.055%

Marvell Technology Group			34,361	1,683,002	0.066%
MasterCard			18,427	6,560,933	0.257%
Match			17,850	2,452,233	0.096%
Matson			7,075	471,903	0.019%
Maxim Integrated Products			7,148	653,113	0.026%
McDonald's			5,883	1,318,616	0.052%
Medtronic			31,524	3,723,930	0.146%
Meggitt			232,047	1,525,865	0.060%
MeiraGTx Holdings			2,103	30,346	0.001%
Melrose Industries			676,769	1,556,224	0.061%
Merck			7,320	564,299	0.022%
Meridian Bancorp			15,675	288,734	0.011%
Meritor			13,642	401,348	0.016%
Mesa Laboratories			457	111,280	0.004%
MetLife			82,443	5,011,710	0.197%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	381,274	399,341	0.016%
MGE Energy			1,846	131,786	0.005%
Microchip Technology			7,703	1,195,660	0.047%
Micron Technology	4.19	2/15/27	615,000	683,419	0.027%
Micron Technology	5.33	2/6/29	226,000	264,985	0.010%
Micron Technology			26,344	2,323,804	0.091%
Microsoft			125,138	29,503,786	1.157%
Middlesex Water			3,163	249,940	0.010%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	790,000	864,063	0.034%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	40,440	40,769	0.002%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	121,063	122,885	0.005%
Minerals Technologies			4,870	366,808	0.014%
Mitsubishi Corporation			33,600	952,528	0.037%
Mitsubishi Electric			133,000	2,032,646	0.080%
Mitsubishi HC Capital			97,600	589,987	0.023%
Mitsubishi UFJ Financial			182,900	978,020	0.038%
Mitsui Fudosan			74,900	1,707,382	0.067%
ModivCare			2,345	347,341	0.014%
Molina Healthcare			4,347	1,016,155	0.040%
Moncler			22,427	1,284,367	0.050%
Mondelez International			12,280	718,748	0.028%
MongoDB			386	103,228	0.004%
Monolithic Power Systems			718	253,605	0.010%
Monro			6,667	438,689	0.017%
Morgan Stanley	3.63	1/20/27	770,000	845,231	0.033%
Morgan Stanley	4.43	1/23/30	185,000	211,945	0.008%
Morgan Stanley	1.93	4/28/32	180,000	169,987	0.007%
Morgan Stanley	4	7/23/25	595,000	661,473	0.026%
Morgan Stanley			170,058	13,206,704	0.518%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	270,194	0.011%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	136,834	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	412,965	0.016%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	45,000	49,189	0.002%
Morphic Holding			323	20,439	0.001%
MSA Safety			1,828	274,237	0.011%
MSCI			721	302,301	0.012%
Mueller Water Products			21,390	297,107	0.012%
Munich Re			9,780	3,011,938	0.118%
Murata Manufacturing			19,900	1,601,859	0.063%
MVW Owner Trust 2014-1	2.25	9/22/31	13,540	13,561	0.001%
National Bank of Canada			30,840	2,095,019	0.082%
National Cinemedia			21,738	100,430	0.004%
National Grid			112,289	1,332,935	0.052%
National Instruments			10,985	474,387	0.019%
NAVER			3,661	1,225,711	0.048%
Navient Private Education Loan Trust 2017	2.88	12/16/58	112,259	114,046	0.004%
Navient Private Education Loan Trust 2018	3.61	12/15/59	402,213	420,879	0.017%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	651,213	670,629	0.026%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	450,000	447,525	0.018%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	395,000	401,629	0.016%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	200,840	201,610	0.008%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	325,357	327,404	0.013%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	319,238	318,215	0.012%
nCino			4,266	284,628	0.011%
Nestle			56,659	6,316,141	0.248%
Netflix	4.63	5/15/29	655,000	952,528	0.037%
Netflix			13,382	6,980,854	0.274%

Neuberger Berman CLO XVI-S	1.24	4/15/34	630,000	630,000	0.025%
Neuberger Berman Loan Advisers CLO 29	1.35	10/19/31	470,000	469,158	0.018%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	1,190,000	1,191,697	0.047%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	590,000	591,256	0.023%
Nevro			2,017	281,372	0.011%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	579,316	593,672	0.023%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	350,261	355,068	0.014%
Next			11,168	1,210,412	0.047%
NextEra Energy			34,701	2,623,743	0.103%
Nextera Energy Partners			4,238	308,865	0.012%
NexTier Oilfield Solutions			38,214	142,156	0.006%
Nike			16,259	2,160,659	0.085%
Nippon Telegraph & Telephone			141,500	3,650,972	0.143%
NiSource	1.7	2/15/31	315,000	291,430	0.011%
NiSource	3.6	5/1/30	365,000	395,704	0.016%
Nomad Foods			10,982	301,566	0.012%
Norfolk Southern			17,756	4,767,841	0.187%
Northern Star Resources			42,980	311,335	0.012%
NorthWestern			2,237	145,852	0.006%
Novanta			5,558	733,045	0.029%
Novartis			36,940	3,157,658	0.124%
Novo Nordisk			6,466	435,703	0.017%
NRG Energy	4.45	6/15/29	260,000	280,475	0.011%
NTT Data			115,800	1,795,932	0.070%
NTT Finance	1.59	4/3/28	625,000	608,559	0.024%
NTT Finance	2.07	4/3/31	200,000	196,862	0.008%
Nurix therapeutics			1,482	46,075	0.002%
NuVasive			3,209	210,382	0.008%
NVIDIA			6,264	3,344,538	0.131%
NXP BV / NXP Funding	5.35	3/1/26	205,000	238,186	0.009%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	50,000	52,403	0.002%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	95,000	100,883	0.004%
NXP Semiconductors			30,292	6,098,991	0.239%
Oak Street Health			911	49,440	0.002%
OBX 2019-EXP2 Trust	4	6/25/59	254,447	264,505	0.010%
OBX 2019-EXP3 Trust	3.5	10/25/59	187,318	190,940	0.007%
OBX 2020-EXP1 Trust	3.5	2/25/60	236,384	243,169	0.010%
OBX 2020-EXP1 Trust	0.86	2/25/60	97,525	98,139	0.004%
OBX 2020-EXP2 Trust	3	5/25/60	645,382	660,258	0.026%
Occidental Petroleum	2.9	8/15/24	925,000	912,281	0.036%
OCP CLO 2014-7	1.34	7/20/29	830,000	830,069	0.033%
OCP CLO 2014-7	1.87	7/20/29	475,000	475,046	0.019%
OCP CLO 2020-19	1.97	7/20/31	535,000	536,388	0.021%
Octagon Investment Partners 29	1.4	1/24/33	825,000	826,554	0.032%
Octagon Investment Partners XXIII	1.09	7/15/27	369,144	368,820	0.014%
Octagon Investment Partners XXIII	1.44	7/15/27	435,000	431,739	0.017%
Olink Holding, ADR			2,787	100,332	0.004%
Ollies Bargain Outlet Holdings			8,233	716,271	0.028%
Olo			2,736	72,203	0.003%
Omron			10,200	798,991	0.031%
ONE Gas			7,159	550,599	0.022%
Option Care Health			5,030	89,232	0.003%
Oracle	2.3	3/25/28	305,000	308,745	0.012%
Orchard therapeutics, ADR			5,431	39,429	0.002%
Origin Bancorp			7,565	320,832	0.013%
Otsuka Holdings			29,500	1,251,063	0.049%
Outset Medical			725	39,433	0.002%
OZLM VII	1.23	7/17/29	606,132	605,527	0.024%
OZLM VIII	1.39	10/17/29	476,252	476,258	0.019%
Pacific Gas & Electric	2.5	2/1/31	570,000	535,265	0.021%
Pacific Gas & Electric	4.55	7/1/30	1,230,000	1,333,661	0.052%
Pacific Gas & Electric	2.1	8/1/27	495,000	484,664	0.019%
Pacific Gas & Electric	3.3	8/1/40	480,000	432,868	0.017%
Pacific Premier Bancorp			10,767	467,718	0.018%
Packaging Corporation of America			29,447	3,960,033	0.155%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	259,000	239,279	0.009%
Palmer Square CLO 2020-2	1.94	7/15/31	505,000	506,085	0.020%
Panasonic			91,800	1,188,760	0.047%
Papa John's International			7,726	684,833	0.027%
Parker-Hannifin			64	20,188	0.001%
Parsons			3,510	141,944	0.006%
Paycom Software			1,875	693,863	0.027%

PayPal Holdings			29,481	7,159,166	0.281%
PDF Solutions			7,347	130,630	0.005%
Pennant			4,441	203,398	0.008%
PennyMac Financial Services			8,188	547,532	0.021%
Penumbra			959	259,486	0.010%
PerkinElmer	3.3	9/15/29	195,000	205,556	0.008%
Perrigo Finance Unlimited	3.9	12/15/24	440,000	468,331	0.018%
Perrigo Finance Unlimited	4.38	3/15/26	455,000	493,004	0.019%
Perrigo Finance Unlimited	3.15	6/15/30	200,000	195,686	0.008%
Persimmon			27,833	1,127,394	0.044%
Petco Health & Wellness			5,773	127,930	0.005%
PGT Innovations			10,464	264,216	0.010%
PICC Property & Casualty			984,000	856,176	0.034%
Pinduoduo, ADR			3,523	471,659	0.018%
Ping An Insurance			76,500	915,044	0.036%
Pinnacle Financial Partners			9,446	837,482	0.033%
Pinterest			11,485	850,235	0.033%
PNC Financial Services Group			10,745	1,884,780	0.074%
Pola Orbis Holdings			12,400	299,058	0.012%
Popular			3,722	261,731	0.010%
Poshmark			1,244	50,506	0.002%
Post Holdings			4,644	490,964	0.019%
PPD			6,102	230,900	0.009%
PPG Industries			16,598	2,494,015	0.098%
PRA Group			7,197	266,793	0.010%
Principal Financial Group			5,140	308,194	0.012%
Procter & Gamble			13,998	1,895,749	0.074%
Professional Holding			4,068	74,729	0.003%
PROG Holdings			8,560	370,562	0.015%
Prologis	1.25	10/15/30	185,000	167,207	0.007%
Prologis, REIT			53,138	5,632,628	0.221%
Proofpoint			3,277	412,214	0.016%
Prosperity Bancshares			4,279	320,454	0.013%
Prothena			2,306	57,927	0.002%
Prysmian			37,025	1,202,206	0.047%
PS Business Parks, REIT			3,947	610,127	0.024%
PTC Therapeutics			852	40,342	0.002%
Public Service Enterprise			36,742	2,212,236	0.087%
Pulmonx			663	30,326	0.001%
QNB Finance	2.75	2/12/27	700,000	724,990	0.028%
Quaker Chemical			1,845	449,756	0.018%
Qualcomm			30,266	4,012,969	0.157%
Quanerix			1,315	76,888	0.003%
Quidel			4,140	529,630	0.021%
Radius Health			17,908	373,561	0.015%
RAPT therapeutics			1,814	40,271	0.002%
RealReal			8,500	192,355	0.008%
Reata Pharmaceuticals			1,894	188,832	0.007%
Recruit Holdings			32,300	1,586,131	0.062%
Red Robin Gourmet Burgers			6,671	266,106	0.010%
REESE PARK CLO	1.56	10/15/32	570,000	570,678	0.022%
Regency Centers	3.7	6/15/30	385,000	413,005	0.016%
Regency Centers, REIT			860	48,771	0.002%
REI - SECURITY LENDING COLLATERAL			966,183	9,661,828	0.379%
Reliance Industries	3.67	11/30/27	1,125,000	1,224,499	0.048%
Renesas Electronics			61,200	670,068	0.026%
Rentokil Initial			59,276	395,750	0.016%
Repay Holdings			6,031	141,608	0.006%
Replimune			844	25,750	0.001%
Rexford Industrial Realty, REIT			8,572	432,029	0.017%
Reynolds American	4.45	6/12/25	710,000	787,653	0.031%
RH			661	394,353	0.015%
Rio Tinto			7,087	598,973	0.023%
Roche Holding			10,674	3,457,772	0.136%
Roku			1,047	341,081	0.013%
Roper Technologies			2,938	1,185,013	0.046%
Ross Stores	1.88	4/15/31	410,000	381,960	0.015%
Ross Stores			23,684	2,839,948	0.111%
Royal Dutch Shell, ADR			21,384	787,573	0.031%
Rush Enterprises			6,906	344,126	0.013%
Sabine Pass Liquefaction	5	3/15/27	1,105,000	1,259,258	0.049%
Sabine Pass Liquefaction	5.75	5/15/24	200,000	225,840	0.009%

Sabine Pass Liquefaction	4.5	5/15/30	95,000	106,552	0.004%
Sabine Pass Liquefaction	5.88	6/30/26	629,000	737,503	0.029%
Safety Insurance Group			929	78,268	0.003%
Safran			7,110	967,156	0.038%
Saia			1,535	353,940	0.014%
Salesforce.com			24,213	5,130,008	0.201%
Sampo			42,572	1,919,580	0.075%
Samsonite International			240,600	467,905	0.018%
Samsung Electronics			52,160	3,773,496	0.148%
Sanderson Farms			2,314	360,475	0.014%
Sandy Spring Bancorp			5,745	249,505	0.010%
Sanofi			31,577	3,122,465	0.122%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	715,000	740,537	0.029%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	590,000	588,671	0.023%
Santander UK Group Holdings	1.53	8/21/26	715,000	707,029	0.028%
SAP			12,762	1,565,345	0.061%
Saudi Arabian Oil	3.5	4/16/29	700,000	746,657	0.029%
Saudi Electricity Global Sukuk Co 4	4.72	9/27/28	650,000	755,625	0.030%
SBA Tower Trust	3.87	10/8/24	620,000	651,106	0.026%
SBA Tower Trust	2.84	1/15/25	580,000	608,606	0.024%
SBA Tower Trust	2.33	1/15/28	150,000	151,399	0.006%
SBA Tower Trust	3.45	3/15/23	180,000	189,809	0.007%
SBA Tower Trust	3.17	4/15/22	420,000	420,754	0.016%
Scentre			299,138	644,072	0.025%
Schneider Electric			5,653	861,151	0.034%
Scholar Rock Holding			6,547	331,671	0.013%
Sea, ADR			20,313	4,534,471	0.178%
Seacoast Banking			12,939	468,909	0.018%
Seagen			1,656	229,952	0.009%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	58,760	58,969	0.002%
Seer			1,019	50,970	0.002%
Seer			1,799	85,487	0.003%
Selective Insurance			9,117	661,347	0.026%
Selectquote			5,071	149,645	0.006%
Sempra Energy	3.4	2/1/28	875,000	937,511	0.037%
Sempra Energy			37,527	4,975,330	0.195%
Semtech			2,290	158,010	0.006%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	416,649	430,059	0.017%
Sequoia Mortgage Trust 2017-5	3.83	8/25/47	260,122	274,854	0.011%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	199,797	203,176	0.008%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	61,986	62,868	0.002%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	162,560	164,752	0.006%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	157,330	159,273	0.006%
ServiceNow			12,945	6,473,924	0.254%
Seven & i Holdings			42,200	1,704,096	0.067%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	221,346	224,520	0.009%
Sherwin-Williams			1,491	1,100,373	0.043%
Shinhan Bank	4	4/23/29	500,000	545,798	0.021%
Shoals Technologies			8,505	295,804	0.012%
Shopify			1,185	1,311,203	0.051%
Siemens			28,996	4,764,379	0.187%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	244,926	0.010%
Siemens Financieringsmaatschappij	2.15	3/11/31	660,000	642,911	0.025%
Siemens Healthineers			23,795	1,289,732	0.051%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	157,245	163,008	0.006%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	270,084	278,211	0.011%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	370,000	369,104	0.014%
Signature Bank			3,434	776,427	0.030%
Simon Property	3.3	1/15/26	795,000	851,180	0.033%
Simon Property	2.65	7/15/30	385,000	383,239	0.015%
SiteOne Landscape Supply			5,289	903,044	0.035%
SJW			4,630	291,644	0.011%
Skyline Champion			8,199	371,087	0.015%
SLM Corporation			13,912	249,999	0.010%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	520,000	552,445	0.022%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	212,352	0.008%
Smb Private Education Loan Trust 2015	2.98	7/15/27	85,475	86,784	0.003%
Smb Private Education Loan Trust 2015	2.06	8/16/32	555,000	566,086	0.022%
Smb Private Education Loan Trust 2016	2.43	2/17/32	198,160	202,872	0.008%
Smb Private Education Loan Trust 2016	2.7	5/15/31	77,489	79,751	0.003%
Smb Private Education Loan Trust 2018	3.63	11/15/35	478,871	505,543	0.020%
Smb Private Education Loan Trust 2018	3.6	1/15/37	608,162	645,341	0.025%

Smb Private Education Loan Trust 2018	0.83	1/15/37	167,634	167,434	0.007%
Smb Private Education Loan Trust 2021	2.31	1/15/53	490,000	488,398	0.019%
Smb Private Education Loan Trust 2021	1.07	1/15/53	733,671	723,733	0.028%
SMC			900	524,142	0.021%
Snap Inc.			63,843	3,338,350	0.131%
Snowflake Computing			173	39,665	0.002%
SOFTBANK GROUP CORP			13,300	1,132,331	0.044%
Sony			16,400	1,735,669	0.068%
South32			335,555	720,151	0.028%
Southern	3.25	7/1/26	575,000	614,204	0.024%
Southern			7,960	403,890	0.016%
Southern Company			65,063	4,044,316	0.159%
Southern Copper			1,222	82,937	0.003%
South State			5,754	451,747	0.018%
Southwest Airlines			39,589	2,417,304	0.095%
Southwest Gas Holdings			8,366	574,828	0.023%
S&P Global			5,663	1,998,303	0.078%
Splunk			9,141	1,238,423	0.049%
Spotify Technology			6,270	1,680,047	0.066%
SPX			6,361	370,655	0.015%
Square			617	140,090	0.005%
SS&C Technologies Holdings			10,047	701,984	0.028%
STACR Trust 2018-DNA3	0.86	9/25/48	484	484	0.000%
STACR Trust 2018-HRP2	1.36	2/25/47	372,913	373,632	0.015%
Standard Chartered	4.64	4/1/31	450,000	512,656	0.020%
Standard Chartered			66,285	456,408	0.018%
Stanley Electric			28,700	857,199	0.034%
Starbucks			23,124	2,526,759	0.099%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	422,907	431,959	0.017%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	263,586	265,136	0.010%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	357,297	359,996	0.014%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	201,710	201,637	0.008%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	364,638	365,073	0.014%
State Auto Financial			3,388	66,777	0.003%
Stepstone			11,151	393,296	0.015%
Sterling Bancorp Inc/MI			9,904	56,057	0.002%
Steven Madden			2,300	85,698	0.003%
StoneCo			2,843	174,048	0.007%
Stoneridge			6,393	203,361	0.008%
Stora Enso			66,779	1,245,760	0.049%
Storebrand			154,251	1,550,063	0.061%
Stroeer SE & Co KGaA			9,401	765,972	0.030%
Stryker			24,433	5,951,390	0.233%
Sumitomo Corporation			76,600	1,096,273	0.043%
Sumitomo Mitsui Trust Holdings			21,989	767,186	0.030%
Sumitomo Rubber Industries			30,700	363,442	0.014%
Sun Country Airlines Holdings			1,464	50,186	0.002%
Sun Life Financial			40,190	2,031,087	0.080%
Suzuki Motor			21,900	997,530	0.039%
Svenska Handelsbanken			121,866	1,324,830	0.052%
Symphony CLO XVII	1.12	4/15/28	923,284	923,148	0.036%
Symphony CLO XXIII	1.49	1/15/34	1,190,000	1,194,493	0.047%
Symphony CLO XXVI	1.19	4/20/33	355,000	355,000	0.014%
Synchrony Financial	4.38	3/19/24	145,000	157,662	0.006%
Synchrony Financial	4.25	8/15/24	105,000	114,004	0.004%
Syngenta Finance	3.93	4/23/21	890,000	890,875	0.035%
Synopsys			9,390	2,326,654	0.091%
Taco Bell Funding	4.32	11/25/48	933,513	938,105	0.037%
Taiwan Semiconductor Manufacturing			230,719	4,858,760	0.191%
Taiwan Semiconductor Manufacturing, ADR			668	79,011	0.003%
Takeda Pharmaceutical, ADR			30,353	554,246	0.022%
TechnoPro Holdings			13,500	1,129,610	0.044%
Teck Resources			24,895	477,486	0.019%
TE Connectivity			5,166	666,982	0.026%
Telecom Italia			1,078,808	620,339	0.024%
Teledyne Technologies			2,053	849,223	0.033%
Teleperformance			2,898	1,056,598	0.041%
Tencent Holdings			111,790	8,921,687	0.350%
Tengizchevroil Finance Co International	4	8/15/26	900,000	961,781	0.038%
Tetra Tech			1,628	220,952	0.009%
Texas Instruments			13,515	2,554,200	0.100%
TG Therapeutics			689	33,210	0.001%

Therapeutics MD			65,894	88,298	0.003%
Thermo Fisher Scientific			14,765	6,738,451	0.264%
Thermon Group Holdings			3,810	74,257	0.003%
The Travelers Companies			11,768	1,769,907	0.069%
THG			23,162	199,168	0.008%
THK			21,100	732,065	0.029%
thredUP			4,051	94,510	0.004%
TJX			35,518	2,349,516	0.092%
T-Mobile US			3,518	440,770	0.017%
T-Mobile USA	2.05	2/15/28	260,000	254,955	0.010%
T-Mobile USA	3.5	4/15/25	730,000	787,461	0.031%
T-Mobile USA	3.75	4/15/27	1,260,000	1,377,157	0.054%
TNB Global Ventures Capital	3.24	10/19/26	700,000	745,136	0.029%
Tokio Marine Holdings			34,000	1,618,098	0.063%
Tokyo Electron			3,600	1,564,681	0.061%
Toro			3,449	355,730	0.014%
Tosoh			10,700	204,931	0.008%
Total			47,857	2,231,082	0.087%
Towd Point Mortgage Trust 2015-3	3	3/25/54	2,986	2,986	0.000%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	637,226	0.025%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	13,396	13,396	0.001%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	20,591	20,641	0.001%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	39,211	39,369	0.002%
Towd Point Mortgage Trust 2016-1	3	2/25/55	89,455	90,787	0.004%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	67,145	68,020	0.003%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	88,056	88,842	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	106,055	107,865	0.004%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	38,250	38,823	0.002%
Towd Point Mortgage Trust 2017-5	0.71	2/25/57	103,771	103,771	0.004%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	409,275	430,752	0.017%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	45,240	45,232	0.002%
Toyota Motor			36,700	2,855,995	0.112%
Transcontinental Gas Pipe Line	4	3/15/28	430,000	476,226	0.019%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	306,881	0.012%
Transcontinental Gas Pipe Line	3.25	5/15/30	100,000	105,116	0.004%
Transurban Finance Co Pty	4.13	2/2/26	120,000	133,382	0.005%
Transurban Finance Co Pty	2.45	3/16/31	270,000	262,873	0.010%
Transurban Finance Co Pty	3.38	3/22/27	145,000	156,113	0.006%
TreeHouse Foods			10,048	524,908	0.021%
Tri Pointe Homes			7,506	152,822	0.006%
TRP Dynamic Global Bd - I			20,117,506	203,387,990	7.976%
TRP Inflation Protected Bond - I			602	7,826	0.000%
TRP Inst Emerging Markets Bd - Inst			14,164,150	114,871,257	4.505%
TRP Inst Emerging Markets Eq - Inst			1,569,197	79,150,293	3.104%
TRP Inst Floating Rate - Inst			6,503,737	63,346,396	2.484%
TRP Institutional High Yield - Inst			12,706,676	111,691,680	4.380%
TRP International Bond (USD Hgd) - I			14,069,546	142,524,505	5.589%
TRP Limited Duration Infl Foc Bd - I			1,688,781	8,984,317	0.352%
TRP Real Assets - I			2,058,786	27,464,205	1.077%
TRP Treasury Reserve	0.04		303,132,269	303,132,269	11.887%
TRP US Treasury Long-Term Idx - I			739,346	7,999,725	0.314%
Truist Financial			8,627	503,127	0.020%
Turning Point therapeutics			2,272	214,908	0.008%
Twilio			1,248	425,268	0.017%
Ultragenyx Pharmaceutical			5,383	612,908	0.024%
Umicore			19,990	1,060,558	0.042%
Unilever			74,870	4,177,732	0.164%
Union Pacific			7,394	1,629,712	0.064%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	98,523	96,118	0.004%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	152,099	146,283	0.006%
United Airlines Holdings			486	27,964	0.001%
Unitedhealth	2	5/15/30	1,235,000	1,209,904	0.047%
UnitedHealth Group			21,678	8,065,733	0.316%
United Overseas Bank			67,600	1,303,465	0.051%
United Rentals			10,276	3,383,990	0.133%
UPS			13,178	2,240,128	0.088%
Upwork			16,150	723,036	0.028%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	179,980	174,580	0.007%
U.S. Physical Therapy			2,854	297,101	0.012%
U.S. Treasury Bonds	1.38	11/15/40	13,630,000	11,602,538	0.455%
U.S. Treasury Bonds	1.63	11/15/50	5,200,000	4,337,125	0.170%
U.S. Treasury Bonds	1.88	2/15/41	8,540,000	7,952,875	0.312%

U.S. Treasury Bonds	1.88	2/15/51	7,780,000	6,904,750	0.271%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	4,597,118	5,010,141	0.196%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	9,330,125	10,053,210	0.394%
U.S. Treasury Notes	0.13	1/15/24	14,840,000	14,763,481	0.579%
U.S. Treasury Notes	1.63	12/15/22	805,000	825,251	0.032%
U.S. Treasury Notes	0.13	12/31/22	690,000	689,677	0.027%
U.S. Treasury Notes	0.13	1/31/23	9,880,000	9,873,825	0.387%
U.S. Treasury Notes	0.38	1/31/26	14,800,000	14,432,313	0.566%
U.S. Treasury Notes	0.13	2/15/24	4,265,000	4,241,676	0.166%
U.S. Treasury Notes	0.5	2/28/26	6,650,000	6,519,078	0.256%
U.S. Treasury Notes	0.25	3/15/24	13,305,000	13,269,659	0.520%
U.S. Treasury Notes	0.75	3/31/26	11,370,000	11,270,513	0.442%
U.S. Treasury Notes	0.13	5/15/23	3,510,000	3,505,613	0.137%
Utz Brands			15,582	386,278	0.015%
Vail Resorts			529	154,288	0.006%
Valero Energy	2.15	9/15/27	180,000	176,263	0.007%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,219,371	0.048%
Veeva Systems			2,679	699,862	0.027%
Vereit Operating Partnership	4.63	11/1/25	300,000	335,653	0.013%
Vereit Operating Partnership	3.4	1/15/28	95,000	100,364	0.004%
Vereit Operating Partnership	2.85	12/15/32	480,000	464,661	0.018%
Vereit Operating Partnership	4.6	2/6/24	1,455,000	1,593,464	0.062%
Vereit Operating Partnership	4.88	6/1/26	120,000	137,513	0.005%
Vereit Operating Partnership	2.2	6/15/28	100,000	98,113	0.004%
Vereit Operating Partnership	3.95	8/15/27	934,000	1,022,687	0.040%
Verizon Communications	2.99	10/30/56	880,000	769,850	0.030%
Verizon Communications	4.75	11/1/41	155,000	184,634	0.007%
Verizon Communications	2.65	11/20/40	440,000	401,719	0.016%
Verizon Communications	2.88	11/20/50	495,000	440,019	0.017%
Verizon Communications	1.75	1/20/31	1,060,000	987,241	0.039%
Verizon Communications	2.55	3/21/31	485,000	484,213	0.019%
Verizon Communications	2.1	3/22/28	315,000	316,575	0.012%
Verizon Communications	4.86	8/21/46	100,000	120,100	0.005%
Verizon Communications	4.52	9/15/48	405,000	468,866	0.018%
Verizon Communications	4.33	9/21/28	855,000	977,197	0.038%
Verizon Owner Trust 2018-1	3.2	9/20/22	420,000	423,442	0.017%
Vertex Pharmaceuticals			7,768	1,669,266	0.065%
Verus Securitization Trust 2019-2	3.45	5/25/59	796,500	796,837	0.031%
Verus Securitization Trust 2019-3	3.04	7/25/59	247,210	251,270	0.010%
Verus Securitization Trust 2019-4	2.64	11/25/59	269,170	273,970	0.011%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	166,536	168,492	0.007%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	532,911	543,938	0.021%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	824,322	839,373	0.033%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	426,444	0.017%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	103,736	0.004%
V. F.			2,537	202,757	0.008%
ViacomCBS			1,240	84,030	0.003%
Visa			54,363	11,510,278	0.451%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	263,284	266,239	0.010%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	305,000	309,533	0.012%
Vistra Operations	3.55	7/15/24	870,000	911,325	0.036%
Vodafone	4.38	5/30/28	255,000	292,916	0.011%
Vodafone	5.25	5/30/48	915,000	1,143,744	0.045%
Vodafone	4.88	6/19/49	615,000	733,696	0.029%
Vodafone, ADR			72,459	1,335,419	0.052%
Volkswagen Bank GmbH	2.5	7/31/26	400,000	520,350	0.020%
Volkswagen Group of America Finance	1.63	11/24/27	200,000	194,636	0.008%
Volkswagen Group of America Finance	2.85	9/26/24	280,000	295,867	0.012%
Volkswagen Group of America Finance	3.2	9/26/26	970,000	1,040,943	0.041%
Walgreens Boots Alliance			7,245	397,751	0.016%
Wal-Mart			9,299	1,263,083	0.050%
Walt Disney			31,223	5,761,268	0.226%
Webster Financial			6,432	354,468	0.014%
Wec Energy			4,738	443,429	0.017%
Welcia Holdings			14,200	487,199	0.019%
Wellfleet CLO 2017-2A	1.28	10/20/29	655,000	655,035	0.026%
Wells Fargo	2.88	10/30/30	1,150,000	1,184,989	0.046%
Wells Fargo	2.57	2/11/31	2,800,000	2,825,735	0.111%
Wells Fargo	2.19	4/30/26	340,000	350,375	0.014%
Wells Fargo	2.39	6/2/28	1,545,000	1,579,097	0.062%
Wells Fargo	4.3	7/22/27	370,000	418,732	0.016%
Wells Fargo			156,148	6,100,702	0.239%

Wells Fargo Commercial Mortgage Trust 2015-C29	4.21	6/15/48	1,025,000	1,098,849	0.043%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	70,000	74,126	0.003%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,436,038	0.056%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	695,000	701,530	0.028%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	384,079	396,024	0.016%
Wells Fargo Commercial Mortgage Trust 2021-SAVE	1.91	2/15/40	330,000	331,014	0.013%
Welltower, REIT			26,883	1,925,629	0.076%
Western Alliance Bancorp			9,430	890,569	0.035%
West Fraser Timber			4,686	337,122	0.013%
Westlake Chemical	1.63	7/17/29	215,000	261,792	0.010%
Westrock			113,997	5,933,544	0.233%
Weyerhaeuser, REIT			82,878	2,950,457	0.116%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	570,413	0.022%
Williams	3.9	1/15/25	845,000	913,383	0.036%
Williams	4	9/15/25	120,000	131,250	0.005%
Williams	5.1	9/15/45	465,000	533,805	0.021%
Willis Towers Watson			290	66,375	0.003%
Wilmar International			355,700	1,436,544	0.056%
Wix.com			2,934	819,231	0.032%
Woodside Finance	3.7	3/15/28	750,000	779,063	0.031%
Woodside Finance	3.65	3/5/25	1,345,000	1,421,436	0.056%
Woodside Finance	3.7	9/15/26	438,000	466,673	0.018%
Workday			4,052	1,006,638	0.039%
Workiva			2,982	263,191	0.010%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	522,289	0.020%
Worley			118,218	946,949	0.037%
WPP			118,834	1,514,359	0.059%
WPP Finance 2010	3.75	9/19/24	670,000	729,809	0.029%
XCEL Energy			3,239	215,426	0.008%
Xencor			5,866	252,590	0.010%
Xilinx			1,264	156,610	0.006%
XP			6,726	253,368	0.010%
Yili Holding Investment	1.63	11/19/25	1,490,000	1,469,439	0.058%
Yum! Brands			40,783	4,411,905	0.173%
Zalando			15,489	1,517,730	0.060%
Zendesk			976	129,437	0.005%
Zentaris Pharmaceuticals			1,018	44,171	0.002%
Z Holdings			154,300	769,678	0.030%
Zoetis			8,539	1,344,722	0.053%
Zoom Video Communications			3,474	1,116,161	0.044%
Zurich Insurance Group			3,794	1,614,922	0.063%
Zynga			43,398	443,094	0.017%
Miscellaneous Securities ‡				6,738,273	
Total Investments in Securities				2,588,345,071	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	488,936	PEN	(1,780,000)	04/09/2021	13,445	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	2,400,481	AUD	(3,160,000)	04/23/2021	(12)	0.000%
BANK OF AMERICA	IDR	3,575,695,000	USD	(252,699)	04/09/2021	(7,057)	0.000%
BANK OF AMERICA	INR	8,927,500	USD	(120,642)	04/09/2021	1,239	0.000%
BANK OF AMERICA	MXN	4,795,000	USD	(237,576)	04/16/2021	(3,388)	0.000%
BANK OF AMERICA	CAD	315,000	USD	(246,071)	04/23/2021	4,598	0.000%
JP MORGAN CHASE BANK	INR	18,545,000	USD	(250,947)	04/09/2021	2,235	0.000%
JP MORGAN CHASE BANK	NOK	2,555,000	USD	(297,722)	04/23/2021	1,003	0.000%
JP MORGAN CHASE BANK	NOK	6,105,000	USD	(717,889)	04/23/2021	(4,106)	0.000%
JP MORGAN CHASE BANK	NZD	3,440,000	USD	(2,470,477)	04/23/2021	(68,087)	-0.003%
JP MORGAN CHASE BANK	USD	1,283,126	AUD	(1,655,000)	04/23/2021	25,906	0.001%
JP MORGAN CHASE BANK	USD	1,292,122	NOK	(10,910,000)	04/23/2021	16,550	0.001%
JP MORGAN CHASE BANK	GBP	890,000	USD	(1,221,374)	05/21/2021	5,771	0.000%
JP MORGAN CHASE BANK	USD	1,284,047	GBP	(925,000)	05/21/2021	8,644	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1,520,000	USD	(1,204,396)	04/23/2021	5,180	0.000%
CITIBANK N A	USD	480,183	MXN	(9,845,000)	04/16/2021	(647)	0.000%
CITIBANK N A	AUD	910,000	USD	(708,849)	04/23/2021	(17,568)	-0.001%
CITIBANK N A	AUD	390,000	USD	(297,732)	04/23/2021	(1,469)	0.000%
CITIBANK N A	AUD	1,560,000	USD	(1,199,660)	04/23/2021	(14,607)	-0.001%
CITIBANK N A	JPY	100,704,350	USD	(969,587)	04/23/2021	(59,861)	-0.002%
CITIBANK N A	USD	1,212,739	NOK	(10,285,000)	04/23/2021	10,240	0.000%
CITIBANK N A	USD	1,242,866	NZD	(1,725,000)	04/23/2021	38,179	0.001%
Credit Suisse First Boston Inc (PAS)	RUB	18,615,000	USD	(251,079)	04/09/2021	(5,121)	0.000%
Credit Suisse First Boston Inc (PAS)	USD	492,544	INR	(36,400,000)	04/09/2021	(4,400)	0.000%
Credit Suisse First Boston Inc (PAS)	NOK	10,150,000	USD	(1,191,105)	04/23/2021	(4,389)	0.000%
DEUTSCHE BANK	IDR	1,004,812,549	USD	(70,796)	04/09/2021	(1,768)	0.000%

DEUTSCHE BANK	USD	493,335	IDR	(6,980,685,000)	04/09/2021	13,777	0.001%
GOLDMAN SACHS & CO	INR	8,927,500	USD	(120,503)	04/09/2021	1,378	0.000%
GOLDMAN SACHS & CO	MXN	5,050,000	USD	(253,717)	04/16/2021	(7,075)	0.000%
HSBC SECURITIES INC	CAD	955,000	USD	(755,969)	04/23/2021	3,995	0.000%
HSBC SECURITIES INC	CAD	1,580,000	USD	(1,238,351)	04/23/2021	18,971	0.001%
HSBC SECURITIES INC	USD	1,264,150	CAD	(1,605,000)	04/23/2021	(13,067)	-0.001%
HSBC SECURITIES INC	USD	614,376	EUR	(505,766)	05/21/2021	20,625	0.001%
MORGAN STANLEY & COMPANY LLC	PEN	432,500	USD	(119,133)	04/09/2021	(3,599)	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	432,500	USD	(119,396)	04/09/2021	(3,862)	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	915,000	USD	(253,445)	04/09/2021	(9,021)	0.000%
MORGAN STANLEY & COMPANY LLC	NOK	12,720,000	USD	(1,501,862)	04/23/2021	(14,668)	-0.001%
RBC DOMINION SECURITIES INC	CAD	1,865,000	USD	(1,465,826)	04/23/2021	18,292	0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	1,800,000	USD	(2,504,088)	05/21/2021	(22,222)	-0.001%
UBS SECURITIES LLC	IDR	1,395,364,902	USD	(97,525)	04/09/2021	(1,667)	0.000%
UBS SECURITIES LLC	IDR	1,004,812,549	USD	(70,762)	04/09/2021	(1,733)	0.000%
UBS SECURITIES LLC	RUB	17,955,000	USD	(238,193)	04/09/2021	(955)	0.000%
UBS SECURITIES LLC	USD	477,833	RUB	(36,570,000)	04/09/2021	(5,363)	0.000%
UBS SECURITIES LLC	AUD	1,955,000	USD	(1,507,403)	04/23/2021	(22,288)	-0.001%
UBS SECURITIES LLC	JPY	79,980,000	USD	(771,487)	04/23/2021	(48,977)	-0.002%
UBS SECURITIES LLC	JPY	49,600,650	USD	(478,382)	04/23/2021	(30,308)	-0.001%
UBS SECURITIES LLC	NZD	1,685,000	USD	(1,217,293)	04/23/2021	(40,541)	-0.002%
UBS SECURITIES LLC	USD	2,180,879	JPY	(230,285,000)	04/23/2021	100,568	0.004%
UBS SECURITIES LLC	USD	1,193,968	NOK	(10,335,000)	04/23/2021	(14,377)	-0.001%
UBS SECURITIES LLC	USD	2,432,465	NZD	(3,400,000)	04/23/2021	58,010	0.002%
UBS SECURITIES LLC	USD	613,072	EUR	(505,766)	05/21/2021	19,321	0.001%
UBS SECURITIES LLC	USD	603,223	EUR	(498,217)	05/21/2021	18,334	0.001%

Total Forward Currency Exchange Contracts (25,943)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 05/21/2021 C 3975	3,975.00	5/21/2021	(208)	(1,859,520)	(0.073%)

Total Options (1,859,520)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	112,500	2,903	0.000%
BOEING CO DEB CDS 12/20/2021	880,000	3,901	0.000%
CHILE CDS 06/20/2026	2,320,000	48,453	0.002%
CHILE CDS 06/20/2026	980,000	20,467	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2026	2,530,000	14,019	0.001%
UNITED MEXICAN STATES CDS 06/20/2026	762,000	(5,353)	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	136,000	(955)	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	1,627,000	(11,430)	0.000%
CDX HY CDSI S36 5Y PRC 06/20/2026	6,078,000	542,389	0.021%

Total Swap Contracts 614,393

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	106	6/30/2021	13,080,235	(13,486)	0.513%
MSCI EAFE FUT 06/21	(53)	6/18/2021	(5,808,800)	23,002	(0.228%)
S&P500 EMINI FUT 6/21	133	6/18/2021	26,383,210	219,557	1.035%
TUM1 2YR US NOTE FUT JUN 21	239	6/30/2021	52,753,648	(54,488)	2.069%
TYM1 UST 10YR FUT JUN 21	(122)	6/21/2021	(15,974,375)	234,547	(0.626%)
USM1 UST 20YR FUT JUN 21	8	6/21/2021	1,236,750	(37,628)	0.048%
UXYM1 UST 10YR ULTRA FUT JUN 21	(234)	6/21/2021	(33,622,875)	1,092,269	(1.318%)
WNM1 ULTRA US BOND FUT JUN 21	171	6/21/2021	30,988,406	(1,140,489)	1.215%

Total Futures Contracts 323,283

NET ASSETS 2,550,129,885

NET ASSET VALUE PER SHARE

Spectrum Conservative Allocation Fund Shares 21.86

(\$2,120,365,757 / 96,987,946 Shares Outstanding)

Spectrum Conservative Allocation Fund - I Class Shares 21.85

(\$429,764,128 / 19,666,143 Shares Outstanding)

ADR American Depository Receipts
ADS American Depository Shares
AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM Adjustable Rate Mortgage
BAN Bond Anticipation Note

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

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEL Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD 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 Guyanese 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 Hryvna
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 Icelandic Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Colombian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

Important Information

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