

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1stdibs.com			2,937	97,125	0.004%
280 Park Avenue 2017-280P Mortgage Trust	0.95	9/15/34	369,560	369,560	0.014%
ABB			57,448	1,951,776	0.073%
Abbott Laboratories			18,098	2,098,101	0.079%
AbbVie	4.88	11/14/48	870,000	1,127,212	0.042%
AbbVie	2.95	11/21/26	400,000	429,640	0.016%
AbbVie	3.2	11/21/29	765,000	830,151	0.031%
AbbVie	4.05	11/21/39	260,000	299,829	0.011%
AbbVie	4.25	11/21/49	380,000	455,625	0.017%
AbbVie	4.7	5/14/45	600,000	749,424	0.028%
AbbVie			16,044	1,807,196	0.068%
Abcam, ADR			4,398	83,738	0.003%
ACADIA Pharmaceuticals			2,094	51,073	0.002%
Acceleron Pharma			3,051	382,870	0.014%
Accolade			2,896	157,282	0.006%
Adani Electricity Mumbai	3.95	2/12/30	1,200,000	1,200,576	0.045%
Adaptive Biotechnologies			2,564	104,765	0.004%
ADT			35,256	380,412	0.014%
Advanced Micro Devices			23,500	2,207,355	0.083%
Advantage Solutions			7,918	85,435	0.003%
Advantage Solutions			2,460	6,125	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	159,025	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	386,528	0.015%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	153,557	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	311,995	0.012%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	150,000	175,265	0.007%
AES			7,103	755,954	0.028%
AES			27,650	720,836	0.027%
Agilent Technologies			22,154	3,274,583	0.123%
Agios Pharmaceuticals			3,748	206,552	0.008%
Aia	3.9	4/6/28	765,000	858,214	0.032%
AIA Group			59,600	739,373	0.028%
Air Lease			4,806	200,602	0.008%
Air Liquide			8,496	1,489,774	0.056%
Aker BP	2.88	1/15/26	150,000	157,432	0.006%
Akzo Nobel			12,091	1,497,118	0.056%
Alcon			7,109	498,608	0.019%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	508,188	0.019%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	738,916	0.028%
Alexandria Real Estate Equities	4.7	7/1/30	105,000	124,660	0.005%
Alexandria Real Estate, REIT			3,485	634,061	0.024%
Alibaba Group Holding, ADR			12,177	2,761,500	0.104%
Alignment Healthcare			3,376	78,897	0.003%
Alignment Healthcare			9,352	207,628	0.008%
Align Technology			661	403,871	0.015%
Allogene therapeutics			1,602	41,780	0.002%
Alphabet Class A			1,739	4,246,273	0.159%
Alphabet Class C			17,949	44,985,938	1.689%
Altimeter Growth			10,543	129,679	0.005%
Altus Group			2,000	92,691	0.003%
Amadeus IT			8,729	615,365	0.023%
Amazon.com			9,188	31,608,190	1.187%
Amcor			63,920	728,015	0.027%
Amedisys			2,388	584,893	0.022%
Ameren			2,528	202,341	0.008%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	288,323	0.011%
American Campus Communities Operating Partnership	2.85	2/1/30	770,000	790,506	0.030%
American Campus Communities Operating Partnership	3.3	7/15/26	315,000	338,732	0.013%
American Campus Communities, REIT			9,016	421,228	0.016%
American International Group			135,824	6,465,222	0.243%
American Tower	1.6	4/15/26	240,000	242,086	0.009%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	210,000	219,981	0.008%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	445,000	448,581	0.017%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	330,000	329,049	0.012%
Analog Devices			19,014	3,273,450	0.123%

Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	196,195	197,095	0.007%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	205,464	206,158	0.008%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	322,916	326,079	0.012%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	498,636	502,544	0.019%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	88,931	89,983	0.003%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	287,328	290,080	0.011%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	164,032	165,159	0.006%
Anglo American Capital	4.13	9/27/22	465,000	484,339	0.018%
Anthem			13,154	5,022,197	0.189%
Antofagasta			63,550	1,263,744	0.047%
Apellis Pharmaceuticals			2,368	149,658	0.006%
Apollo Global Management			17,323	1,077,491	0.040%
Apple			99,233	13,590,952	0.510%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	764,225	783,277	0.029%
Applied Materials			54,684	7,787,002	0.292%
Aptiv			1,935	304,434	0.011%
APT Pipelines	4.25	7/15/27	288,000	325,183	0.012%
Arcutis Biotherapeutics			1,080	29,473	0.001%
Ares LVII CLO	1.5	10/25/31	610,000	610,366	0.023%
Argenx, ADR			2,398	721,966	0.027%
Arrow Electronics	4	4/1/25	510,000	553,222	0.021%
Arvinas			665	51,205	0.002%
Asahi Kasei			105,000	1,154,074	0.043%
Ascendis Pharma, ADR			3,577	470,554	0.018%
Ashford Hospitality Trust 2018-ASHF	1.32	4/15/35	395,000	394,243	0.015%
Ashtead			23,997	1,783,656	0.067%
ASML Holding			6,592	4,554,017	0.171%
ASML Holding			4,874	3,364,616	0.126%
ASOS			25,361	1,742,895	0.065%
Assurant			4,176	652,208	0.024%
Astellas Pharma			167,600	2,920,709	0.110%
AstraZeneca	3	5/28/51	295,000	303,853	0.011%
AstraZeneca, ADR			82,728	4,955,407	0.186%
Astrazeneca Finance	1.75	5/28/28	370,000	369,809	0.014%
Astrazeneca Finance	2.25	5/28/31	120,000	121,086	0.005%
Atea Pharmaceuticals			1,179	25,325	0.001%
Atlantic Capital Bancshares			6,186	157,496	0.006%
Atlassian			3,185	818,099	0.031%
Atricure			4,551	361,031	0.014%
AT&T	2.55	12/1/33	445,000	439,662	0.017%
AT&T	1.65	2/1/28	150,000	148,921	0.006%
AT&T	2.25	2/1/32	420,000	411,387	0.015%
AT&T	4.3	2/15/30	290,000	334,468	0.013%
AT&T	4.35	3/1/29	260,000	301,010	0.011%
AT&T	2.3	6/1/27	425,000	438,690	0.016%
AT&T	2.75	6/1/31	920,000	952,684	0.036%
AT&T	3.5	9/15/53	960,000	963,642	0.036%
Ausgrid Finance Pty	3.85	5/1/23	285,000	297,463	0.011%
Ausgrid Finance Pty	4.35	8/1/28	440,000	495,369	0.019%
Austin Fairmont Hotel Trust 2019-FAIR	1.32	9/15/32	235,000	235,000	0.009%
Austin Fairmont Hotel Trust 2019-FAIR	1.87	9/15/32	285,000	283,927	0.011%
Australia & New Zealand Banking			50,504	1,066,034	0.040%
Autoliv			9,000	885,967	0.033%
Automatic Data Processing			166	32,971	0.001%
AutoZone			725	1,081,860	0.041%
Avanos Medical			7,654	278,376	0.010%
Avery Dennison			8,762	1,842,123	0.069%
Avidity Biosciences			1,220	30,146	0.001%
Aviva			181,549	1,019,208	0.038%
Avolon Holdings Funding	4.25	4/15/26	125,000	134,972	0.005%
Avolon Holdings Funding	4.38	5/1/26	300,000	326,250	0.012%
Avolon Holdings Funding	3.95	7/1/24	615,000	655,744	0.025%
AXA			107,244	2,723,176	0.102%
Axis Capital Holdings			9,132	447,559	0.017%
Axonics			1,503	95,305	0.004%
AZZ			9,682	501,334	0.019%
Baidu	2.88	7/6/22	960,000	980,905	0.037%
Baidu	3.63	7/6/27	680,000	750,737	0.028%
Baidu	3.88	9/29/23	545,000	579,672	0.022%
Ballyrock CLO 15	1.23	4/15/34	635,000	634,621	0.024%
Bally s			1,522	82,355	0.003%
Banco Santander	3.49	5/28/30	200,000	216,113	0.008%

Bank of America	3.25	10/21/27	2,120,000	2,290,548	0.086%
Bank of America	3.42	12/20/28	175,000	190,419	0.007%
Bank of America	2.5	2/13/31	450,000	458,629	0.017%
Bank of America	3.56	4/23/27	1,195,000	1,308,731	0.049%
Bank of America	2.59	4/29/31	600,000	618,668	0.023%
Bank of America	4.27	7/23/29	875,000	1,004,590	0.038%
Bank of America	1.9	7/23/31	2,225,000	2,161,721	0.081%
Bank of America			242,077	9,980,835	0.375%
BankUnited			16,659	711,173	0.027%
Barclays	3.93	5/7/25	1,010,000	1,086,113	0.041%
Barclays	2.85	5/7/26	685,000	722,446	0.027%
Barings CLO Ltd 2013-I	0.99	1/20/28	361,321	361,453	0.014%
Barings CLO Ltd 2016-II	1.27	7/20/28	419,250	419,330	0.016%
Barry Callebaut			375	871,528	0.033%
BASF			16,465	1,299,743	0.049%
BAT Capital	3.56	8/15/27	1,280,000	1,368,463	0.051%
BAT International Finance	1.67	3/25/26	175,000	175,026	0.007%
Bausch Health			33,934	994,945	0.037%
Bayer			28,885	1,756,070	0.066%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	181,262	183,146	0.007%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	27,623	28,020	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	44,031	45,149	0.002%
BBCMS 2019-BWAY Mortgage Trust	2.23	11/15/34	235,000	227,957	0.009%
BBVA Bancomer SA/Texas	4.38	4/10/24	550,000	598,903	0.022%
Becton Dickinson And	3.73	12/15/24	325,000	353,643	0.013%
Becton Dickinson And	1.96	2/11/31	535,000	521,469	0.020%
Becton Dickinson And	2.82	5/20/30	325,000	340,016	0.013%
Becton Dickinson And	3.79	5/20/50	390,000	435,943	0.016%
Becton Dickinson And	3.7	6/6/27	1,079,000	1,195,355	0.045%
Becton Dickinson And	4.67	6/6/47	915,000	1,137,439	0.043%
Becton, Dickinson & Company			1,115	271,157	0.010%
Beijing Enterprises Holdings			114,000	404,460	0.015%
BellRing Brands			4,153	130,155	0.005%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	295,000	328,279	0.012%
Benefit Street Partners CLO XI	1.68	4/15/29	280,000	277,751	0.010%
BFLD 2019-DPLO	1.61	10/15/34	750,000	749,765	0.028%
Bhp			55,957	1,655,822	0.062%
Bhp			19,281	701,449	0.026%
Big Sky Growth Partners			9,637	96,274	0.004%
BJ's Restaurants			9,147	449,484	0.017%
Blackstone Hedge Fund Solutions			99,281	131,696,790	4.945%
BlueMountain CLO 2015-2	1.12	7/18/27	317,215	317,371	0.012%
Blueprint Medicines			3,715	326,771	0.012%
Bluescape Opportunities Acquisition			13,492	140,654	0.005%
Bnp Paribas	1.32	1/13/27	780,000	768,081	0.029%
BNP Paribas			26,824	1,683,465	0.063%
Boardwalk Pipelines	4.95	12/15/24	415,000	463,137	0.017%
Boardwalk Pipelines	3.38	2/1/23	150,000	154,879	0.006%
Boardwalk Pipelines	3.4	2/15/31	385,000	407,149	0.015%
Boardwalk Pipelines	5.95	6/1/26	430,000	509,228	0.019%
Boardwalk Pipelines	4.45	7/15/27	175,000	197,198	0.007%
Booking Holdings	4.63	4/13/30	235,000	280,633	0.011%
Booking Holdings			884	1,934,272	0.073%
Booz Allen Hamilton			4,746	404,264	0.015%
Boral Finance Pty	3	11/1/22	70,000	71,531	0.003%
Boral Finance Pty	3.75	5/1/28	915,000	986,916	0.037%
Boston Beer			1,359	1,387,267	0.052%
Boston Properties	3.25	1/30/31	670,000	717,714	0.027%
Bright Health			2,617	44,908	0.002%
Bright Health			16,251	264,924	0.010%
Bright Horizons Family Solutions			3,304	486,051	0.018%
Brinks Company			4,186	321,652	0.012%
Brixmor Operating Partnership	3.85	2/1/25	625,000	678,090	0.025%
Brixmor Operating Partnership	4.13	5/15/29	940,000	1,053,030	0.040%
Brixmor Operating Partnership	3.65	6/15/24	272,000	292,779	0.011%
Brixmor Operating Partnership	4.05	7/1/30	260,000	290,596	0.011%
Broadcom			11,678	5,568,538	0.209%
Bruker			10,255	779,175	0.029%
Bunzl			20,737	686,006	0.026%
Burlington Stores			3,525	1,135,015	0.043%
BWX Technologies			2,408	139,953	0.005%
Cable One			419	801,467	0.030%

Cactus			4,045	148,532	0.006%
California Water Service Group			4,381	243,321	0.009%
Cal-Maine Foods			7,935	287,326	0.011%
Camden Property Trust, REIT			13,598	1,804,047	0.068%
Cameron LNG	3.3	1/15/35	190,000	203,431	0.008%
Cameron LNG	3.7	1/15/39	145,000	159,525	0.006%
Cameron LNG	2.9	7/15/31	175,000	185,926	0.007%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	280,000	292,724	0.011%
Capital One Financial	3.75	3/9/27	210,000	233,326	0.009%
Capital One Financial	3.65	5/11/27	875,000	972,489	0.037%
Capital One Multi-Asset Execution Trust	0.73	5/15/28	615,000	609,101	0.023%
Capitol Federal Financial			13,317	156,874	0.006%
Capri Holdings			7,300	417,487	0.016%
Cardinal Health	4.5	11/15/44	95,000	108,833	0.004%
Cardinal Health	3.75	9/15/25	822,000	903,496	0.034%
Cardinal Health	4.9	9/15/45	100,000	119,682	0.004%
Carlyle Global Market Strategies CLO 2015-3	1.18	7/28/28	382,483	382,504	0.014%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	735,000	758,193	0.028%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	1,050,000	1,043,853	0.039%
Carvana			4,410	1,331,026	0.050%
Catalent			7,286	787,762	0.030%
Caterpillar			19,165	4,170,879	0.157%
Cavco Industries			940	208,859	0.008%
Cboe Global Markets			5,983	712,276	0.027%
Celulosa Arauco Y Constitucion	4.2	1/29/30	1,100,000	1,193,836	0.045%
Centene			32,411	2,363,734	0.089%
Central Japan Railway			6,500	987,679	0.037%
Cerevel therapeutics Holdings			2,675	68,534	0.003%
Ceridian HCM Holding			6,463	619,931	0.023%
Certara			2,042	57,850	0.002%
Challenger Ltd/Australia			99,289	402,274	0.015%
Charles Schwab			104,000	7,572,240	0.284%
Charter Communications			531	383,090	0.014%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	152,159	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	330,000	317,065	0.012%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	1,015,000	1,117,713	0.042%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	145,000	165,978	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	425,000	481,024	0.018%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	1,055,000	1,077,872	0.040%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	35,000	44,490	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	175,000	208,171	0.008%
Chart Industries			1,598	233,819	0.009%
Cheniere Corpus Christi Holdings	3.7	11/15/29	445,000	488,401	0.018%
Cheniere Corpus Christi Holdings	7	6/30/24	285,000	326,325	0.012%
Cheniere Corpus Christi Holdings	5.13	6/30/27	135,000	157,225	0.006%
Chesapeake Utilities			3,967	477,349	0.018%
Chipotle Mexican Grill			1,298	2,012,341	0.076%
Chubb			13,187	2,095,942	0.079%
Chuy's Holdings			7,994	297,856	0.011%
CIFC Funding 2020-III	1.54	10/20/31	560,000	560,852	0.021%
CIFC Funding 2021-III	1.29	7/15/36	505,000	505,000	0.019%
Cigna	4.13	11/15/25	985,000	1,107,988	0.042%
Cigna	4.5	2/25/26	845,000	961,850	0.036%
Cigna	3.4	3/1/27	105,000	114,488	0.004%
Cigna	2.4	3/15/30	195,000	198,991	0.007%
Cigna	2.38	3/15/31	280,000	283,763	0.011%
Cigna			13,323	3,158,484	0.119%
CIM Trust 2019-INV3	3.5	8/25/49	134,170	136,419	0.005%
CIM Trust 2020-INV1	2.5	4/25/50	556,349	565,903	0.021%
Cinemark Holdings			9,500	208,525	0.008%
Cintas			892	340,744	0.013%
Citigroup	3.11	4/8/26	500,000	534,633	0.020%
Citigroup			11,724	829,473	0.031%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	400,261	0.015%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	287,946	0.011%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	142,809	0.005%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	505,000	554,136	0.021%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	230,000	253,501	0.010%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	950,000	976,948	0.037%
Citrix Systems			5,991	702,565	0.026%
Clarivate			27,525	757,763	0.028%
Clear Secure			18,325	696,350	0.026%

Close Brothers			18,549	388,743	0.015%
CMS Energy			2,585	152,722	0.006%
Cno Financial	5.25	5/30/25	187,000	212,011	0.008%
Cold Storage Trust 2020-ICE5	1.72	11/15/37	231,003	231,727	0.009%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	173,292	173,962	0.007%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	273,550	276,378	0.010%
Comcast	3.25	11/1/39	360,000	382,342	0.014%
Comcast			26,618	1,517,758	0.057%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,098,893	0.041%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	289,073	0.011%
COMM 2015-LC21 Mortgage Trust	4.48	7/10/48	435,000	476,006	0.018%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	525,000	578,417	0.022%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	290,869	310,389	0.012%
Community Healthcare Trust, REIT			3,554	168,673	0.006%
Compass Group			62,008	1,306,379	0.049%
Computer Modelling			10,484	43,218	0.002%
Constellium			28,428	538,711	0.020%
Copart			1,373	181,003	0.007%
CoStar Group			15,440	1,278,741	0.048%
Country Garden Holdings	5.13	1/17/25	200,000	207,506	0.008%
Country Garden Holdings	6.15	9/17/25	450,000	494,400	0.019%
Coupang			6,711	280,654	0.011%
Coupa Software			3,656	958,274	0.036%
Covestro			14,092	911,168	0.034%
Crispr therapeutics			640	103,610	0.004%
Cross Country Healthcare			591	9,757	0.000%
CrossFirst Bankshares			9,849	135,424	0.005%
CrowdStrike Holdings			1,625	408,379	0.015%
Crown Castle International	4.45	2/15/26	780,000	881,287	0.033%
Crown Castle Towers	3.66	5/15/25	695,000	735,033	0.028%
Crown Castle Towers	3.22	5/15/42	65,000	64,954	0.002%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	369,005	0.014%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	280,000	300,727	0.011%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	325,000	342,299	0.013%
CSX			34,881	1,118,982	0.042%
CTS			11,659	433,248	0.016%
CubeSmart, REIT			8,784	406,875	0.015%
CVRx			2,207	61,796	0.002%
CVS Health	1.88	2/28/31	330,000	319,058	0.012%
CVS Health	4.3	3/25/28	890,000	1,022,515	0.038%
CVS Health	5.05	3/25/48	1,190,000	1,540,747	0.058%
CVS Health	3.63	4/1/27	510,000	564,476	0.021%
CVS Health	4.25	4/1/50	470,000	556,239	0.021%
CVS Health	1.3	8/21/27	380,000	371,671	0.014%
CVS Health	2.7	8/21/40	150,000	144,415	0.005%
CyberAgent			74,500	1,595,572	0.060%
Daimler Finance North America	1.45	3/2/26	570,000	572,688	0.022%
Daimler Finance North America	2.45	3/2/31	210,000	215,285	0.008%
Danaher			35,471	9,518,998	0.357%
Danske Bank	5.38	1/12/24	320,000	354,243	0.013%
Danske Bank	3.24	12/20/25	685,000	728,770	0.027%
Danske Bank	3.88	9/12/23	5,000	5,322	0.000%
Danske Bank	3	9/20/22	200,000	200,770	0.008%
Datadog			4,287	446,191	0.017%
DBC 2017-BBG Mortgage Trust	0.77	6/15/34	360,000	360,000	0.014%
DBS Group			35,267	784,596	0.029%
DCC			11,619	951,767	0.036%
DC office Trust 2019-MTC	3.17	9/15/45	510,000	508,250	0.019%
Deephaven Residential Mortgage Trust 2021-2	1.21	4/25/66	240,107	239,883	0.009%
Deere			3,331	1,174,877	0.044%
Deliveroo			81,200	307,745	0.012%
Denny's			11,500	189,635	0.007%
Denso			14,100	961,500	0.036%
dentalcorp Holdings			10,468	138,999	0.005%
Dentsply Sirona			11,827	748,176	0.028%
Descartes Systems			10,985	759,723	0.029%
Devon Energy			90,781	2,649,897	0.100%
Diageo			37,172	1,781,599	0.067%
Diamondback Energy	3.25	12/1/26	515,000	549,763	0.021%
Diamondback Energy			7,567	710,466	0.027%
Dime Community Bancshares			7,276	244,619	0.009%
Direct Line Insurance			90,859	358,367	0.013%

Discover Financial Services	4.1	2/9/27	645,000	721,120	0.027%
Discover Financial Services	3.75	3/4/25	875,000	952,910	0.036%
DNB			107,371	2,340,068	0.088%
DocuSign			6,070	1,696,990	0.064%
Dollar General			9,292	2,010,696	0.076%
Dollar Tree			3,797	377,802	0.014%
Dominion Energy			11,280	829,870	0.031%
DoorDash			7,590	1,353,525	0.051%
DoubleVerify Holdings			1,183	50,088	0.002%
Doximity			1,480	86,136	0.003%
Dril-Quip			2,800	94,724	0.004%
DRIVEN BRANDS FUNDING	4.64	4/20/49	278,588	299,925	0.011%
DRIVEN BRANDS FUNDING	3.79	7/20/50	263,013	275,377	0.010%
Drive Shack			17,941	59,385	0.002%
Dr. Martens			29,800	183,330	0.007%
Dryden 86 CLO	1.84	7/17/30	1,175,000	1,175,799	0.044%
Dryden 86 CLO	1.26	7/17/34	490,000	490,000	0.018%
Duck Creek Technologies			729	31,719	0.001%
EastGroup Properties, REIT			5,226	859,416	0.032%
Eastman Chemical			5,205	607,684	0.023%
East West Bancorp			7,474	535,811	0.020%
Ecolab	4.8	3/24/30	45,000	54,999	0.002%
Edison International	4.95	4/15/25	30,000	33,217	0.001%
Elanco Animal Health			68,792	2,386,394	0.090%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	14,269	14,280	0.001%
Electric Power development			34,900	499,316	0.019%
Elekta			68,863	998,366	0.037%
Element Fleet Management			120,232	1,402,513	0.053%
Element Solutions			38,582	902,047	0.034%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	205,000	222,141	0.008%
Eli Lilly And			17,641	4,048,962	0.152%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	248,030	252,363	0.009%
Ellington Financial Mortgage Trust 2021-2	0.93	6/25/66	334,398	333,610	0.013%
Ellington Financial Mortgage Trust 2021-2	1.09	6/25/66	447,503	446,449	0.017%
Enanta Pharmaceuticals			246	10,826	0.000%
Encore Capital			7,190	340,734	0.013%
Enel Finance International	3.63	5/25/27	1,735,000	1,906,331	0.072%
Energy Transfer	5.88	1/15/24	320,000	354,400	0.013%
Energy Transfer	4.5	4/15/24	120,000	130,650	0.005%
Energy Transfer	4.2	4/15/27	880,000	973,500	0.037%
Energy Transfer	5.25	4/15/29	265,000	312,700	0.012%
Energy Transfer	6.25	4/15/49	135,000	177,863	0.007%
Energy Transfer	2.9	5/15/25	175,000	183,969	0.007%
Energy Transfer	3.75	5/15/30	675,000	733,219	0.028%
Energy Transfer	5	5/15/50	85,000	98,600	0.004%
Energy Transfer	5.5	6/1/27	80,000	93,900	0.004%
Energy Transfer	4.95	6/15/28	180,000	208,350	0.008%
Energy Transfer	6	6/15/48	345,000	436,856	0.016%
Enerpac Tool			18,060	480,757	0.018%
Engie			129,154	1,771,035	0.067%
Eni	4.75	9/12/28	595,000	697,483	0.026%
Entegris			8,708	1,070,823	0.040%
Equate Petrochemical BV	4.25	11/3/26	850,000	946,205	0.036%
Equifax			1,609	385,372	0.014%
Equinix, REIT			2,583	2,073,116	0.078%
Equinor			85,259	1,804,806	0.068%
Equitable Holdings	4.35	4/20/28	640,000	733,764	0.028%
Equitable Holdings			107,242	3,265,519	0.123%
Equity Bancshares			5,410	164,951	0.006%
Equity LifeStyle Properties, REIT			8,508	632,229	0.024%
ERO Copper			21,500	451,125	0.017%
Erste Group Bank			22,831	839,299	0.032%
ESCO Technologies			5,302	497,381	0.019%
Essent			8,546	384,143	0.014%
Essex Portfolio	3.38	4/15/26	375,000	406,621	0.015%
Essex Portfolio	3.63	5/1/27	580,000	639,187	0.024%
EssilorLuxottica			7,128	1,316,778	0.049%
Estee Lauder			336	106,875	0.004%
Etsy			3,418	703,561	0.026%
Euronet Worldwide			2,902	392,786	0.015%
Eergy			10,924	660,137	0.025%
Evotec			17,437	791,008	0.030%

Exact Sciences			334	41,520	0.002%
Expedia			1,148	187,939	0.007%
Facebook			63,656	22,133,828	0.831%
Falabella	4.38	1/27/25	1,100,000	1,185,382	0.045%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	714,707	705,878	0.027%
Fannie Mae Connecticut Avenue Securities	2.74	2/25/30	500,000	503,111	0.019%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	348,407	346,840	0.013%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	598,752	598,752	0.022%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	301,732	296,684	0.011%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	588,791	592,607	0.022%
Fannie Mae Interest Strip	6.5	2/25/32	1,818	365	0.000%
Fannie Mae REMICS	4	6/25/44	83,272	84,358	0.003%
FB Financial			8,766	327,147	0.012%
Federal Home Loan Mortgage	6	10/1/32	3,134	3,519	0.000%
Federal Home Loan Mortgage	2.48	10/1/36	3,933	4,194	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	90,425	105,237	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	43,174	47,666	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	53,104	59,062	0.002%
Federal Home Loan Mortgage	4	10/1/40	2,389	2,624	0.000%
Federal Home Loan Mortgage	4	10/1/40	752	819	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	80,736	90,103	0.003%
Federal Home Loan Mortgage	4	10/1/41	64,447	70,553	0.003%
Federal Home Loan Mortgage	4.5	10/1/41	119,931	133,211	0.005%
Federal Home Loan Mortgage	3.5	10/1/42	138,823	150,066	0.006%
Federal Home Loan Mortgage	5.5	11/1/21	2	2	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	8,130	8,190	0.000%
Federal Home Loan Mortgage	4	11/1/40	1,053	1,151	0.000%
Federal Home Loan Mortgage	4	11/1/40	63,788	69,837	0.003%
Federal Home Loan Mortgage	3.5	11/1/42	183,775	198,403	0.007%
Federal Home Loan Mortgage	2.21	1/1/37	7,116	7,153	0.000%
Federal Home Loan Mortgage	4	1/1/41	106,353	116,256	0.004%
Federal Home Loan Mortgage	6	12/1/33	29,975	35,574	0.001%
Federal Home Loan Mortgage	5	12/1/35	20,108	23,031	0.001%
Federal Home Loan Mortgage	2.32	12/1/36	5,108	5,436	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	15,284	16,848	0.001%
Federal Home Loan Mortgage	4	12/1/40	321	351	0.000%
Federal Home Loan Mortgage	4	12/1/40	9,804	10,684	0.000%
Federal Home Loan Mortgage	4	12/1/41	47,816	52,349	0.002%
Federal Home Loan Mortgage	3	12/1/42	271,375	290,081	0.011%
Federal Home Loan Mortgage	2.11	2/1/37	13,493	14,119	0.001%
Federal Home Loan Mortgage	2.16	2/1/37	7,247	7,329	0.000%
Federal Home Loan Mortgage	2.54	2/1/37	11,459	12,296	0.000%
Federal Home Loan Mortgage	4	2/1/41	94,397	103,358	0.004%
Federal Home Loan Mortgage	3	2/1/47	389,399	412,540	0.015%
Federal Home Loan Mortgage	6.5	3/1/32	2,217	2,484	0.000%
Federal Home Loan Mortgage	6	3/1/33	8,992	10,672	0.000%
Federal Home Loan Mortgage	5	3/1/40	36,801	42,181	0.002%
Federal Home Loan Mortgage	3.5	3/1/44	101,385	109,437	0.004%
Federal Home Loan Mortgage	2.5	4/1/30	241,147	253,468	0.010%
Federal Home Loan Mortgage	7	4/1/32	212	244	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	12,434	13,928	0.001%
Federal Home Loan Mortgage	5	4/1/40	37,566	42,504	0.002%
Federal Home Loan Mortgage	5	4/1/40	3,084	3,535	0.000%
Federal Home Loan Mortgage	3	4/1/43	178,205	190,002	0.007%
Federal Home Loan Mortgage	3	4/1/43	146,903	156,375	0.006%
Federal Home Loan Mortgage	3	4/1/47	91,577	96,138	0.004%
Federal Home Loan Mortgage	3.5	5/1/43	68,425	73,763	0.003%
Federal Home Loan Mortgage	7	6/1/32	899	934	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,346	1,407	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	102,208	113,675	0.004%
Federal Home Loan Mortgage	5	7/1/25	49	51	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	1,539	1,547	0.000%
Federal Home Loan Mortgage	5	7/1/40	19,699	22,577	0.001%
Federal Home Loan Mortgage	6	8/1/21	51	51	0.000%
Federal Home Loan Mortgage	6	8/1/22	8	8	0.000%
Federal Home Loan Mortgage	5	8/1/35	20,068	22,968	0.001%
Federal Home Loan Mortgage	6	8/1/38	14,135	16,704	0.001%
Federal Home Loan Mortgage	6	8/1/38	22,234	26,319	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	14,287	15,890	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	13,428	14,925	0.001%
Federal Home Loan Mortgage	5	8/1/40	29,890	33,765	0.001%
Federal Home Loan Mortgage	5	8/1/40	115,133	131,193	0.005%

Federal Home Loan Mortgage	4	8/1/40	25,039	27,287	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	148,387	159,970	0.006%
Federal Home Loan Mortgage	4.5	9/1/23	2,993	3,138	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	4,712	5,279	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	345	346	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	19,926	23,454	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	51,145	54,885	0.002%
Federal Home Loan Mortgage	4	9/1/45	170,108	184,621	0.007%
Federal National Mortgage Assn.	4.5	10/1/26	4,310	4,521	0.000%
Federal National Mortgage Assn.	3	10/1/28	16,188	17,125	0.001%
Federal National Mortgage Assn.	3	10/1/30	99,662	105,429	0.004%
Federal National Mortgage Assn.	5.5	10/1/35	20,056	23,236	0.001%
Federal National Mortgage Assn.	5	10/1/35	28,957	33,144	0.001%
Federal National Mortgage Assn.	5	10/1/35	8,499	9,731	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	649	739	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	11,579	13,782	0.001%
Federal National Mortgage Assn.	6	10/1/38	22,771	27,022	0.001%
Federal National Mortgage Assn.	6	10/1/40	7,998	9,460	0.000%
Federal National Mortgage Assn.	4	10/1/41	66,400	72,323	0.003%
Federal National Mortgage Assn.	3	10/1/42	67,720	72,507	0.003%
Federal National Mortgage Assn.	3	10/1/42	53,520	57,606	0.002%
Federal National Mortgage Assn.	3	10/1/42	157,415	168,195	0.006%
Federal National Mortgage Assn.	3.5	10/1/42	122,206	131,877	0.005%
Federal National Mortgage Assn.	4	10/1/45	347,887	379,508	0.014%
Federal National Mortgage Assn.	3	10/1/46	43,918	45,967	0.002%
Federal National Mortgage Assn.	3	10/1/46	233,806	248,481	0.009%
Federal National Mortgage Assn.	3	10/1/46	88,844	93,946	0.004%
Federal National Mortgage Assn.	3	10/1/46	282,764	299,923	0.011%
Federal National Mortgage Assn.	4	10/1/47	6,699	7,191	0.000%
Federal National Mortgage Assn.	4	10/1/48	11,335	12,480	0.000%
Federal National Mortgage Assn.	3.5	10/1/49	60,789	63,987	0.002%
Federal National Mortgage Assn.	3	11/1/28	80,943	85,622	0.003%
Federal National Mortgage Assn.	2.5	11/1/31	48,343	50,762	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	316,675	341,046	0.013%
Federal National Mortgage Assn.	3	11/1/33	104,341	111,245	0.004%
Federal National Mortgage Assn.	3	11/1/34	118,763	126,500	0.005%
Federal National Mortgage Assn.	5.5	11/1/35	15,558	18,026	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	29,067	33,811	0.001%
Federal National Mortgage Assn.	3	11/1/36	451,035	479,836	0.018%
Federal National Mortgage Assn.	3	11/1/36	207,589	220,265	0.008%
Federal National Mortgage Assn.	3	11/1/36	90,632	96,419	0.004%
Federal National Mortgage Assn.	5.5	11/1/36	33,034	38,259	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	29,961	34,699	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	7,534	8,623	0.000%
Federal National Mortgage Assn.	6	11/1/38	1,766	2,093	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	10,142	11,269	0.000%
Federal National Mortgage Assn.	4	11/1/40	440,839	479,831	0.018%
Federal National Mortgage Assn.	4	11/1/40	145,105	158,562	0.006%
Federal National Mortgage Assn.	4	11/1/40	27,698	30,173	0.001%
Federal National Mortgage Assn.	4	11/1/40	33,333	36,422	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	227,114	252,425	0.009%
Federal National Mortgage Assn.	4	11/1/41	49,424	54,094	0.002%
Federal National Mortgage Assn.	4	11/1/43	247,792	269,838	0.010%
Federal National Mortgage Assn.	3.5	11/1/45	55,387	59,248	0.002%
Federal National Mortgage Assn.	3	11/1/46	112,483	118,420	0.004%
Federal National Mortgage Assn.	3	11/1/46	368,783	393,740	0.015%
Federal National Mortgage Assn.	3	11/1/46	346,730	367,638	0.014%
Federal National Mortgage Assn.	3	11/1/46	363,225	385,120	0.014%
Federal National Mortgage Assn.	3	11/1/46	174,965	185,282	0.007%
Federal National Mortgage Assn.	3	11/1/46	87,865	93,382	0.004%
Federal National Mortgage Assn.	3	11/1/46	149,052	158,412	0.006%
Federal National Mortgage Assn.	3	11/1/46	56,485	60,122	0.002%
Federal National Mortgage Assn.	3.5	11/1/47	720,007	771,620	0.029%
Federal National Mortgage Assn.	4.5	11/1/47	338,375	374,438	0.014%
Federal National Mortgage Assn.	4	11/1/49	168,809	179,993	0.007%
Federal National Mortgage Assn.	2.5	11/1/50	894,951	926,514	0.035%
Federal National Mortgage Assn.	2.5	11/1/50	631,540	653,813	0.025%
Federal National Mortgage Assn.	2.5	11/1/50	639,347	661,896	0.025%
Federal National Mortgage Assn.	3	1/1/27	33,454	35,349	0.001%
Federal National Mortgage Assn.	7	1/1/31	166	168	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	140,901	147,854	0.006%
Federal National Mortgage Assn.	3	1/1/35	92,127	98,342	0.004%

Federal National Mortgage Assn.	3	1/1/35	188,880	200,466	0.008%
Federal National Mortgage Assn.	1.5	1/1/36	1,145,000	1,158,798	0.044%
Federal National Mortgage Assn.	2	1/1/36	947,769	980,145	0.037%
Federal National Mortgage Assn.	5.5	1/1/36	14,670	16,996	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	17,972	20,822	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	44,194	51,196	0.002%
Federal National Mortgage Assn.	3.5	1/1/36	207,241	221,924	0.008%
Federal National Mortgage Assn.	4	1/1/41	24,643	26,972	0.001%
Federal National Mortgage Assn.	4.5	1/1/42	5,434	6,049	0.000%
Federal National Mortgage Assn.	4	1/1/42	117,957	128,893	0.005%
Federal National Mortgage Assn.	3.5	1/1/43	19,968	21,548	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	169,735	183,168	0.007%
Federal National Mortgage Assn.	3	1/1/43	182,910	194,442	0.007%
Federal National Mortgage Assn.	2.5	1/1/44	5,815,000	6,014,436	0.226%
Federal National Mortgage Assn.	3.5	1/1/44	215,519	232,576	0.009%
Federal National Mortgage Assn.	3.5	1/1/44	203,081	220,374	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	87,222	94,124	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	79,391	85,828	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	164,891	176,328	0.007%
Federal National Mortgage Assn.	3.5	1/1/46	171,810	185,611	0.007%
Federal National Mortgage Assn.	3	1/1/47	105,042	111,636	0.004%
Federal National Mortgage Assn.	3.5	1/1/48	594,219	628,241	0.024%
Federal National Mortgage Assn.	2	1/1/50	8,265,000	8,345,067	0.313%
Federal National Mortgage Assn.	4	1/1/50	417,551	444,193	0.017%
Federal National Mortgage Assn.	4.5	1/1/50	38,852	41,961	0.002%
Federal National Mortgage Assn.	6.5	12/1/32	3,015	3,560	0.000%
Federal National Mortgage Assn.	3	12/1/32	1,300,541	1,374,062	0.052%
Federal National Mortgage Assn.	5.5	12/1/34	10,611	12,286	0.000%
Federal National Mortgage Assn.	3	12/1/34	311,796	331,591	0.012%
Federal National Mortgage Assn.	5.5	12/1/35	47,989	55,428	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	15,811	18,309	0.001%
Federal National Mortgage Assn.	3	12/1/36	105,477	112,213	0.004%
Federal National Mortgage Assn.	5	12/1/36	452	517	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	3,530	4,009	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	703	815	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	30,912	35,657	0.001%
Federal National Mortgage Assn.	5.5	12/1/39	37,304	43,343	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	41,401	46,166	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	53,156	59,062	0.002%
Federal National Mortgage Assn.	4	12/1/40	65,723	72,263	0.003%
Federal National Mortgage Assn.	4.5	12/1/40	90,714	100,060	0.004%
Federal National Mortgage Assn.	4	12/1/40	76,584	83,425	0.003%
Federal National Mortgage Assn.	3.5	12/1/41	13,265	14,481	0.001%
Federal National Mortgage Assn.	4	12/1/41	147,740	161,590	0.006%
Federal National Mortgage Assn.	3.5	12/1/44	68,322	73,727	0.003%
Federal National Mortgage Assn.	3.5	12/1/45	470,782	503,561	0.019%
Federal National Mortgage Assn.	3.5	12/1/45	297,322	318,953	0.012%
Federal National Mortgage Assn.	4	12/1/45	52,210	56,399	0.002%
Federal National Mortgage Assn.	3	12/1/46	126,644	133,249	0.005%
Federal National Mortgage Assn.	3	12/1/46	326,305	346,795	0.013%
Federal National Mortgage Assn.	3	12/1/46	467,876	497,258	0.019%
Federal National Mortgage Assn.	3	12/1/46	135,377	144,270	0.005%
Federal National Mortgage Assn.	3	12/1/46	91,370	97,108	0.004%
Federal National Mortgage Assn.	5	12/1/47	114,887	129,973	0.005%
Federal National Mortgage Assn.	3.5	12/1/47	30,870	32,650	0.001%
Federal National Mortgage Assn.	4	12/1/49	284,282	308,501	0.012%
Federal National Mortgage Assn.	3	12/1/49	116,401	122,487	0.005%
Federal National Mortgage Assn.	4	12/1/49	27,336	29,110	0.001%
Federal National Mortgage Assn.	3	12/1/50	107,149	114,086	0.004%
Federal National Mortgage Assn.	2.5	12/1/50	27,732	28,710	0.001%
Federal National Mortgage Assn.	2.5	12/1/50	653,432	676,477	0.025%
Federal National Mortgage Assn.	6	2/1/22	162	163	0.000%
Federal National Mortgage Assn.	6	2/1/34	7,930	9,344	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	23,400	25,200	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	3,137	3,634	0.000%
Federal National Mortgage Assn.	6	2/1/36	32,334	38,342	0.001%
Federal National Mortgage Assn.	6	2/1/37	51,515	61,132	0.002%
Federal National Mortgage Assn.	6	2/1/37	4,594	5,452	0.000%
Federal National Mortgage Assn.	6	2/1/37	33,313	39,261	0.001%
Federal National Mortgage Assn.	5	2/1/38	7,426	8,488	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	30,643	35,502	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	9,076	10,515	0.000%

Federal National Mortgage Assn.	4.5	2/1/40	36,018	40,023	0.002%
Federal National Mortgage Assn.	4	2/1/41	65,156	71,318	0.003%
Federal National Mortgage Assn.	4	2/1/41	17,082	18,675	0.001%
Federal National Mortgage Assn.	4.5	2/1/41	70,847	78,101	0.003%
Federal National Mortgage Assn.	4	2/1/41	362,206	395,566	0.015%
Federal National Mortgage Assn.	5	2/1/42	9,901	11,255	0.000%
Federal National Mortgage Assn.	3	2/1/43	287,172	305,237	0.011%
Federal National Mortgage Assn.	3	2/1/44	16,562	17,760	0.001%
Federal National Mortgage Assn.	4	2/1/47	74,355	80,271	0.003%
Federal National Mortgage Assn.	3.5	2/1/48	521,238	550,819	0.021%
Federal National Mortgage Assn.	3	2/1/49	293,085	309,197	0.012%
Federal National Mortgage Assn.	4	2/1/50	316,622	338,157	0.013%
Federal National Mortgage Assn.	6	3/1/33	22,374	25,876	0.001%
Federal National Mortgage Assn.	5	3/1/34	39,891	45,502	0.002%
Federal National Mortgage Assn.	3	3/1/35	159,664	169,476	0.006%
Federal National Mortgage Assn.	5	3/1/36	84,364	96,541	0.004%
Federal National Mortgage Assn.	5.5	3/1/36	7,628	8,835	0.000%
Federal National Mortgage Assn.	6	3/1/37	14,479	17,181	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	78,163	86,237	0.003%
Federal National Mortgage Assn.	4	3/1/42	12,567	13,712	0.001%
Federal National Mortgage Assn.	3	3/1/43	792,024	848,029	0.032%
Federal National Mortgage Assn.	3.5	3/1/43	295,794	319,203	0.012%
Federal National Mortgage Assn.	3.5	3/1/44	87,921	96,166	0.004%
Federal National Mortgage Assn.	3.5	3/1/45	419,120	454,886	0.017%
Federal National Mortgage Assn.	4	3/1/46	117,950	128,168	0.005%
Federal National Mortgage Assn.	3	3/1/50	165,181	172,545	0.006%
Federal National Mortgage Assn.	3	3/1/50	447,186	472,803	0.018%
Federal National Mortgage Assn.	7	4/1/32	141	162	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	4,616	5,348	0.000%
Federal National Mortgage Assn.	5	4/1/35	9,681	11,067	0.000%
Federal National Mortgage Assn.	5	4/1/35	53,937	61,629	0.002%
Federal National Mortgage Assn.	5	4/1/35	5,982	6,817	0.000%
Federal National Mortgage Assn.	3	4/1/40	129,323	137,363	0.005%
Federal National Mortgage Assn.	3	4/1/40	135,876	144,433	0.005%
Federal National Mortgage Assn.	3	4/1/40	166,367	175,515	0.007%
Federal National Mortgage Assn.	6	4/1/40	8,285	9,807	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	56,475	62,927	0.002%
Federal National Mortgage Assn.	3.5	4/1/43	14,130	15,340	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	16,421	17,614	0.001%
Federal National Mortgage Assn.	3	4/1/43	292,735	311,490	0.012%
Federal National Mortgage Assn.	3	4/1/43	254,970	270,421	0.010%
Federal National Mortgage Assn.	3.5	4/1/43	68,306	74,155	0.003%
Federal National Mortgage Assn.	4	4/1/44	131,087	143,424	0.005%
Federal National Mortgage Assn.	3	4/1/47	306,318	321,318	0.012%
Federal National Mortgage Assn.	3	4/1/47	234,227	246,828	0.009%
Federal National Mortgage Assn.	3	4/1/50	283,585	296,237	0.011%
Federal National Mortgage Assn.	3	4/1/50	9,789	10,391	0.000%
Federal National Mortgage Assn.	3	5/1/31	323,400	340,973	0.013%
Federal National Mortgage Assn.	2.5	5/1/32	128,206	134,949	0.005%
Federal National Mortgage Assn.	6	5/1/33	2,302	2,728	0.000%
Federal National Mortgage Assn.	3.5	5/1/35	254,499	271,486	0.010%
Federal National Mortgage Assn.	2	5/1/36	974,012	1,008,587	0.038%
Federal National Mortgage Assn.	5.5	5/1/39	68,409	79,145	0.003%
Federal National Mortgage Assn.	6.5	5/1/40	24,379	28,303	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	20,362	24,076	0.001%
Federal National Mortgage Assn.	5	5/1/40	43,638	49,977	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	197,967	219,837	0.008%
Federal National Mortgage Assn.	6	5/1/42	25,931	30,657	0.001%
Federal National Mortgage Assn.	4	5/1/42	119,523	130,674	0.005%
Federal National Mortgage Assn.	5	5/1/42	15,429	17,653	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	209,985	227,575	0.009%
Federal National Mortgage Assn.	3	5/1/43	79,827	84,576	0.003%
Federal National Mortgage Assn.	3.5	5/1/46	108,923	117,531	0.004%
Federal National Mortgage Assn.	4.5	5/1/47	221,466	245,620	0.009%
Federal National Mortgage Assn.	4.5	5/1/48	500,896	554,257	0.021%
Federal National Mortgage Assn.	4.5	5/1/49	56,974	61,915	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	112,664	121,858	0.005%
Federal National Mortgage Assn.	4.5	5/1/50	177,285	191,966	0.007%
Federal National Mortgage Assn.	3	6/1/33	3,750	3,887	0.000%
Federal National Mortgage Assn.	5	6/1/35	7,424	8,488	0.000%
Federal National Mortgage Assn.	5	6/1/35	3,582	4,092	0.000%
Federal National Mortgage Assn.	5	6/1/35	20,734	23,684	0.001%

Federal National Mortgage Assn.	2	6/1/36	255,000	264,073	0.010%
Federal National Mortgage Assn.	5	6/1/41	7,880	8,978	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	30,595	32,818	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	56,993	61,503	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	56,457	61,557	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	12,025	13,055	0.000%
Federal National Mortgage Assn.	4	6/1/45	481,885	523,642	0.020%
Federal National Mortgage Assn.	3	6/1/47	192,653	205,833	0.008%
Federal National Mortgage Assn.	4	6/1/48	452,263	482,753	0.018%
Federal National Mortgage Assn.	3	6/1/50	135,381	141,427	0.005%
Federal National Mortgage Assn.	2.5	6/1/51	244,979	254,128	0.010%
Federal National Mortgage Assn.	6.5	7/1/32	20,731	24,431	0.001%
Federal National Mortgage Assn.	7	7/1/32	1,800	2,080	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	5,787	6,630	0.000%
Federal National Mortgage Assn.	5	7/1/35	150,213	171,344	0.006%
Federal National Mortgage Assn.	6.5	7/1/36	79,798	92,355	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	34,776	40,288	0.002%
Federal National Mortgage Assn.	5	7/1/37	1,843	2,095	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	8,776	9,684	0.000%
Federal National Mortgage Assn.	5	7/1/42	35,775	40,669	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	35,898	38,506	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	119,571	130,372	0.005%
Federal National Mortgage Assn.	3.5	7/1/43	27,276	29,351	0.001%
Federal National Mortgage Assn.	3	7/1/43	22,344	23,827	0.001%
Federal National Mortgage Assn.	3.5	7/1/44	100,054	107,706	0.004%
Federal National Mortgage Assn.	3	7/1/50	276,459	293,068	0.011%
Federal National Mortgage Assn.	3.5	7/1/50	388,441	411,127	0.015%
Federal National Mortgage Assn.	2.5	7/1/51	664,874	689,704	0.026%
Federal National Mortgage Assn.	6	8/1/22	87	88	0.000%
Federal National Mortgage Assn.	3	8/1/27	34,556	36,474	0.001%
Federal National Mortgage Assn.	2.5	8/1/30	53,045	55,777	0.002%
Federal National Mortgage Assn.	7	8/1/31	1,322	1,556	0.000%
Federal National Mortgage Assn.	6	8/1/34	189,837	218,493	0.008%
Federal National Mortgage Assn.	2.34	8/1/36	9,667	9,882	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	178	199	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	18,067	20,931	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	25,460	29,497	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,428	1,655	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,505	10,799	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,692	3,119	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	19,745	22,875	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	51,509	59,674	0.002%
Federal National Mortgage Assn.	6.5	8/1/38	14,215	16,594	0.001%
Federal National Mortgage Assn.	6	8/1/38	25,774	30,276	0.001%
Federal National Mortgage Assn.	5	8/1/38	820	939	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	12,719	14,131	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	10,742	11,940	0.000%
Federal National Mortgage Assn.	4	8/1/42	152,472	167,286	0.006%
Federal National Mortgage Assn.	3.5	8/1/42	85,764	92,218	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	24,191	26,216	0.001%
Federal National Mortgage Assn.	3	8/1/43	66,918	71,764	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	25,565	27,361	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	161,092	173,804	0.007%
Federal National Mortgage Assn.	4.5	8/1/48	59,501	64,129	0.002%
Federal National Mortgage Assn.	3.5	8/1/49	20,196	21,257	0.001%
Federal National Mortgage Assn.	3	8/1/49	156,269	166,696	0.006%
Federal National Mortgage Assn.	5	9/1/23	809	842	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	5,730	6,482	0.000%
Federal National Mortgage Assn.	6	9/1/38	57,897	68,588	0.003%
Federal National Mortgage Assn.	5.5	9/1/38	52,852	60,712	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	17,621	19,580	0.001%
Federal National Mortgage Assn.	6	9/1/39	83,363	98,473	0.004%
Federal National Mortgage Assn.	4.5	9/1/40	6,432	7,011	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	72,003	79,461	0.003%
Federal National Mortgage Assn.	4	9/1/41	119,617	130,568	0.005%
Federal National Mortgage Assn.	5.5	9/1/41	2,040	2,360	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	37,105	41,246	0.002%
Federal National Mortgage Assn.	3.5	9/1/42	125,402	135,325	0.005%
Federal National Mortgage Assn.	3	9/1/43	103,449	110,765	0.004%
Federal National Mortgage Assn.	3.5	9/1/43	182,256	198,175	0.007%
Federal National Mortgage Assn.	3.5	9/1/44	47,974	51,488	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	255,630	274,968	0.010%

Federal National Mortgage Assn.	4	9/1/45	26,406	28,654	0.001%
Federal National Mortgage Assn.	4	9/1/46	21,106	22,864	0.001%
Federal National Mortgage Assn.	3	9/1/46	658,986	700,312	0.026%
Federal National Mortgage Assn.	3	9/1/49	178,893	190,829	0.007%
Federal National Mortgage Assn.	3.5	9/1/49	204,850	215,617	0.008%
Federal Signal			7,033	282,938	0.011%
FedEx			8,166	2,436,163	0.091%
Fidelity National Information Services			10,906	1,545,053	0.058%
Fiesta Restaurant			19,184	257,641	0.010%
Figs			756	37,876	0.001%
First Bancshares			6,598	246,963	0.009%
First Industrial Realty, REIT			4,588	239,631	0.009%
FirstKey Mortgage Trust 2014-1	3.93	11/25/44	132,252	133,283	0.005%
FirstService			6,407	1,097,263	0.041%
Fiserv			39,144	4,184,102	0.157%
Five9			4,412	809,117	0.030%
Five Below			737	142,440	0.005%
Five Star Bancorp			1,360	32,844	0.001%
Flagship Communities REIT			2,635	46,640	0.002%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	152,112	152,117	0.006%
Flywire			1,108	40,708	0.002%
FNMA 30 YR TBA JUL	4.5	1/1/35	1,530,000	1,645,945	0.062%
FNMA 30 YR TBA JUL	4	1/1/41	1,095,000	1,166,004	0.044%
FNMA 30 YR TBA JUL	3	1/1/43	1,275,000	1,329,013	0.050%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	225,000	225,171	0.008%
Fortinet			5,506	1,311,474	0.049%
Fortive			11,792	822,374	0.031%
Franco-Nevada			1,711	248,299	0.009%
Freddie Mac REMICS	4.5	5/25/50	369,972	60,194	0.002%
Freddie Mac STACR Remic Trust 2020-DNA2	0.84	2/25/50	60,166	60,166	0.002%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	540,000	548,078	0.021%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	112,423	112,423	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	42,955	42,989	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	135,688	135,731	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.44	3/25/29	10,607	10,607	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	266,770	276,056	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	445,719	443,966	0.017%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	317,931	318,315	0.012%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	705,000	764,038	0.029%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	245,000	278,313	0.010%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	300,000	334,960	0.013%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	505,000	555,746	0.021%
FREMF K-100 Mortgage Trust	3.61	11/25/52	730,000	787,592	0.030%
Fresenius			30,275	1,580,049	0.059%
G1 therapeutics			1,642	36,025	0.001%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	125,236	127,086	0.005%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	131,310	133,967	0.005%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	27,253	27,283	0.001%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	152,889	155,551	0.006%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	463,434	468,334	0.018%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	245,825	250,246	0.009%
GE			892,752	12,016,442	0.451%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	1,045,000	1,140,202	0.043%
Generac Holdings			1,672	694,131	0.026%
General Electric	5.55	1/5/26	405,000	479,369	0.018%
General Motors			37,933	2,244,496	0.084%
General Motors Financial	4	10/6/26	225,000	248,358	0.009%
General Motors Financial	5.1	1/17/24	105,000	115,616	0.004%
General Motors Financial	4.35	4/9/25	489,000	539,745	0.020%
General Motors Financial	4.3	7/13/25	465,000	513,960	0.019%
Generation Bio			6,804	183,028	0.007%
Genius Sports			3,300	61,941	0.002%
Gentherm			4,760	338,198	0.013%
Gibraltar Industries			7,302	557,216	0.021%
GlaxoSmithKline, ADR			34,316	1,366,463	0.051%
Global Blood Therapeutics			6,923	242,443	0.009%
Global Payments			26,158	4,905,671	0.184%
GLP Capital LP / GLP Financing II	3.35	9/1/24	120,000	127,142	0.005%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	240,000	241,872	0.009%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	410,000	416,195	0.016%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	250,000	251,863	0.009%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	200,000	200,213	0.008%

Goldman Sachs	3.5	11/16/26	540,000	584,818	0.022%
Goldman Sachs	2.62	4/22/32	2,925,000	2,995,308	0.112%
Goldman Sachs	0.54	9/10/27	515,000	513,490	0.019%
Goldman Sachs			17,404	6,605,340	0.248%
Golub Capital Partners CLO 39B	1.34	10/20/28	472,758	472,864	0.018%
Government National Mortgage Assn.	5.5	10/15/38	32,628	37,993	0.001%
Government National Mortgage Assn.	5	10/15/39	13,920	15,951	0.001%
Government National Mortgage Assn.	8	10/20/25	218	236	0.000%
Government National Mortgage Assn.	5	10/20/39	21,445	24,399	0.001%
Government National Mortgage Assn.	4.5	10/20/40	28,940	32,006	0.001%
Government National Mortgage Assn.	5	10/20/40	9,749	11,041	0.000%
Government National Mortgage Assn.	3.5	10/20/44	22,485	24,157	0.001%
Government National Mortgage Assn.	3.5	10/20/45	43,183	46,143	0.002%
Government National Mortgage Assn.	3.5	10/20/45	61,176	65,492	0.002%
Government National Mortgage Assn.	5	10/20/47	313,248	342,291	0.013%
Government National Mortgage Assn.	5.5	10/20/48	17,178	18,937	0.001%
Government National Mortgage Assn.	3	10/20/49	200,447	205,979	0.008%
Government National Mortgage Assn.	4	10/20/50	990,001	1,048,180	0.039%
Government National Mortgage Assn.	7.5	11/15/25	611	615	0.000%
Government National Mortgage Assn.	4.5	11/20/39	11,246	12,437	0.000%
Government National Mortgage Assn.	5	11/20/39	9,322	10,556	0.000%
Government National Mortgage Assn.	4.5	11/20/40	216,108	239,001	0.009%
Government National Mortgage Assn.	3.5	11/20/42	4,370	4,653	0.000%
Government National Mortgage Assn.	4	11/20/42	7,817	8,529	0.000%
Government National Mortgage Assn.	4	11/20/47	389,930	416,487	0.016%
Government National Mortgage Assn.	5	11/20/47	152,020	166,391	0.006%
Government National Mortgage Assn.	5.5	11/20/48	74,978	82,654	0.003%
Government National Mortgage Assn.	3.5	1/1/42	1,660,000	1,742,579	0.065%
Government National Mortgage Assn.	2.5	1/1/43	5,866,000	6,070,394	0.228%
Government National Mortgage Assn.	3	1/1/43	1,500,000	1,565,068	0.059%
Government National Mortgage Assn.	5.5	1/20/36	97,726	114,617	0.004%
Government National Mortgage Assn.	4.5	1/20/41	152,967	171,418	0.006%
Government National Mortgage Assn.	4.5	1/20/46	25,791	28,513	0.001%
Government National Mortgage Assn.	3.5	1/20/46	13,849	14,879	0.001%
Government National Mortgage Assn.	4	1/20/48	189,746	205,952	0.008%
Government National Mortgage Assn.	5.5	1/20/49	70,958	78,158	0.003%
Government National Mortgage Assn.	3.5	1/20/49	175,296	185,681	0.007%
Government National Mortgage Assn.	3	1/20/50	124,735	128,178	0.005%
Government National Mortgage Assn.	7.5	12/15/25	139	140	0.000%
Government National Mortgage Assn.	5	12/15/39	92,069	106,517	0.004%
Government National Mortgage Assn.	6.5	12/20/33	1,307	1,557	0.000%
Government National Mortgage Assn.	6	12/20/38	32,179	37,644	0.001%
Government National Mortgage Assn.	3.5	12/20/45	112,462	120,305	0.005%
Government National Mortgage Assn.	3.5	12/20/47	543,233	574,510	0.022%
Government National Mortgage Assn.	5.5	12/20/48	266,973	294,303	0.011%
Government National Mortgage Assn.	5	2/15/40	45,680	52,872	0.002%
Government National Mortgage Assn.	5	2/15/40	45,680	52,872	0.002%
Government National Mortgage Assn.	3.5	2/15/45	43,228	46,279	0.002%
Government National Mortgage Assn.	7	2/20/27	3,224	3,598	0.000%
Government National Mortgage Assn.	4	2/20/41	9,198	10,082	0.000%
Government National Mortgage Assn.	3.5	2/20/43	37,070	39,763	0.001%
Government National Mortgage Assn.	4	2/20/44	215,837	234,423	0.009%
Government National Mortgage Assn.	3.5	2/20/45	34,337	36,892	0.001%
Government National Mortgage Assn.	3.5	2/20/48	485,448	520,925	0.020%
Government National Mortgage Assn.	3.5	2/20/48	362,430	387,975	0.015%
Government National Mortgage Assn.	4.5	3/20/41	21,669	23,965	0.001%
Government National Mortgage Assn.	5	3/20/41	100,995	114,366	0.004%
Government National Mortgage Assn.	3.5	3/20/43	134,088	143,795	0.005%
Government National Mortgage Assn.	5.5	3/20/48	71,853	79,329	0.003%
Government National Mortgage Assn.	5.5	3/20/49	79,643	87,948	0.003%
Government National Mortgage Assn.	3	3/20/50	394,826	405,721	0.015%
Government National Mortgage Assn.	6	4/15/36	1,892	2,249	0.000%
Government National Mortgage Assn.	5	4/20/40	17,356	19,654	0.001%
Government National Mortgage Assn.	3.5	4/20/45	9,127	9,806	0.000%
Government National Mortgage Assn.	3.5	4/20/46	170,409	180,921	0.007%
Government National Mortgage Assn.	3.5	4/20/47	36,920	38,879	0.001%
Government National Mortgage Assn.	5.5	4/20/48	50,721	55,913	0.002%
Government National Mortgage Assn.	3.5	4/20/48	177,159	190,133	0.007%
Government National Mortgage Assn.	3	4/20/51	1,388,067	1,454,794	0.055%
Government National Mortgage Assn.	4.5	5/20/40	47,298	52,308	0.002%
Government National Mortgage Assn.	5	5/20/40	5,729	6,487	0.000%
Government National Mortgage Assn.	3.5	5/20/45	15,675	16,844	0.001%

Government National Mortgage Assn.	3.5	5/20/45	38,864	41,425	0.002%
Government National Mortgage Assn.	3	5/20/46	312,056	329,887	0.012%
Government National Mortgage Assn.	3.5	5/20/46	134,887	143,766	0.005%
Government National Mortgage Assn.	3	5/20/46	13,095	14,018	0.001%
Government National Mortgage Assn.	3	5/20/46	36,525	39,193	0.001%
Government National Mortgage Assn.	4	5/20/47	116,946	125,169	0.005%
Government National Mortgage Assn.	5.5	5/20/48	307,110	338,549	0.013%
Government National Mortgage Assn.	5	5/20/48	23,115	25,450	0.001%
Government National Mortgage Assn.	7.5	6/15/32	4,732	5,103	0.000%
Government National Mortgage Assn.	5	6/15/40	42,775	49,357	0.002%
Government National Mortgage Assn.	5	6/20/40	18,735	21,216	0.001%
Government National Mortgage Assn.	3.5	6/20/43	170,791	183,370	0.007%
Government National Mortgage Assn.	3.5	6/20/43	170,533	183,207	0.007%
Government National Mortgage Assn.	5.5	6/20/44	80,340	94,230	0.004%
Government National Mortgage Assn.	3	6/20/45	1,012,651	1,073,362	0.040%
Government National Mortgage Assn.	3.5	6/20/46	477,435	508,025	0.019%
Government National Mortgage Assn.	3	6/20/46	81,825	86,878	0.003%
Government National Mortgage Assn.	4	6/20/47	232,089	248,616	0.009%
Government National Mortgage Assn.	5	6/20/47	71,564	78,490	0.003%
Government National Mortgage Assn.	5	6/20/48	74,948	82,673	0.003%
Government National Mortgage Assn.	3	7/15/43	26,111	27,466	0.001%
Government National Mortgage Assn.	7	7/20/27	91	91	0.000%
Government National Mortgage Assn.	5	7/20/39	17,269	19,224	0.001%
Government National Mortgage Assn.	4	7/20/42	102,556	112,391	0.004%
Government National Mortgage Assn.	3	7/20/46	173,337	182,926	0.007%
Government National Mortgage Assn.	3.5	7/20/46	26,707	28,422	0.001%
Government National Mortgage Assn.	4.5	7/20/46	33,488	37,017	0.001%
Government National Mortgage Assn.	3	7/20/46	285,099	300,686	0.011%
Government National Mortgage Assn.	3	7/20/46	36,657	39,341	0.001%
Government National Mortgage Assn.	3	7/20/46	66,207	70,875	0.003%
Government National Mortgage Assn.	3	7/20/46	109,549	116,741	0.004%
Government National Mortgage Assn.	3	7/20/46	23,489	25,146	0.001%
Government National Mortgage Assn.	5	7/20/47	44,453	48,751	0.002%
Government National Mortgage Assn.	3.5	7/20/47	110,214	116,803	0.004%
Government National Mortgage Assn.	3	7/20/50	110,676	113,740	0.004%
Government National Mortgage Assn.	5	8/20/40	6,966	7,888	0.000%
Government National Mortgage Assn.	5	8/20/41	50,524	57,229	0.002%
Government National Mortgage Assn.	3.5	8/20/42	33,820	36,208	0.001%
Government National Mortgage Assn.	4	8/20/42	55,732	61,077	0.002%
Government National Mortgage Assn.	4.5	8/20/46	50,927	56,201	0.002%
Government National Mortgage Assn.	3	8/20/46	34,870	37,264	0.001%
Government National Mortgage Assn.	3	8/20/46	50,795	54,397	0.002%
Government National Mortgage Assn.	3	8/20/46	47,984	51,489	0.002%
Government National Mortgage Assn.	5	8/20/47	76,971	84,479	0.003%
Government National Mortgage Assn.	5	8/20/48	14,481	15,845	0.001%
Government National Mortgage Assn.	5	9/15/39	22,075	25,476	0.001%
Government National Mortgage Assn.	4.5	9/15/45	30,656	34,556	0.001%
Government National Mortgage Assn.	4.5	9/20/40	83,346	92,192	0.003%
Government National Mortgage Assn.	4	9/20/42	8,771	9,612	0.000%
Government National Mortgage Assn.	4.5	9/20/46	40,613	44,910	0.002%
Government National Mortgage Assn.	3	9/20/46	24,755	26,452	0.001%
Government National Mortgage Assn.	3	9/20/46	29,137	31,208	0.001%
Government National Mortgage Assn.	3.5	9/20/47	39,589	41,892	0.002%
Government National Mortgage Assn.	4	9/20/47	14,156	15,096	0.001%
Government National Mortgage Assn.	4.5	9/20/47	245,497	264,405	0.010%
Government National Mortgage Assn.	5.5	9/20/48	644	714	0.000%
Government National Mortgage Assn.	3	9/20/49	29,136	29,940	0.001%
Government National Mortgage Association	3	11/20/47	83,394	86,606	0.003%
Government National Mortgage Association	4.5	12/20/39	5,419	128	0.000%
Government National Mortgage Association	3	12/20/47	95,917	98,245	0.004%
Government National Mortgage Association	4	2/20/43	51,856	7,503	0.000%
Government National Mortgage Association	3.5	4/20/39	21,090	189	0.000%
Government National Mortgage Association	4	5/20/37	94,089	2,836	0.000%
Government National Mortgage Association	3.5	5/20/43	77,530	12,256	0.000%
Graco			6,068	459,348	0.017%
Gray Oak Pipeline	2.6	10/15/25	145,000	148,935	0.006%
Gray Oak Pipeline	3.45	10/15/27	60,000	63,096	0.002%
Gray Oak Pipeline	2	9/15/23	45,000	45,898	0.002%
Great Portland Estates			96,666	947,684	0.036%
Great Wolf Trust 2019-WOLF	1.71	12/15/36	425,000	424,997	0.016%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	223,693	226,540	0.009%
GS Mortgage-Backed Securities Trust	1.67	7/25/44	12,666	12,772	0.000%

GS Mortgage-Backed Securities Trust 2020-INV1	2.99	10/25/50	388,353	394,415	0.015%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	455,000	458,413	0.017%
GS Mortgage Securities Corp Trust 2019-SOHO	1.37	6/15/36	800,000	798,479	0.030%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,369,487	0.051%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	415,000	444,875	0.017%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	720,000	783,822	0.029%
Halliburton			18,954	438,216	0.016%
Hamamatsu Photonics KK			17,500	1,054,186	0.040%
Hanger			15,047	380,388	0.014%
Hanover Insurance Group			3,347	453,987	0.017%
Hardee s Funding	4.96	6/20/48	534,875	567,144	0.021%
Hardee s Funding	2.87	6/20/51	240,000	240,000	0.009%
Hartford Financial Services			41,879	2,595,242	0.097%
Hasbro	3.55	11/19/26	240,000	262,784	0.010%
Haynes International			5,257	185,993	0.007%
HCA Healthcare			26,901	5,561,513	0.209%
Healthcare Realty Trust	3.63	1/15/28	575,000	628,320	0.024%
Healthcare Realty Trust	2.05	3/15/31	190,000	184,383	0.007%
Healthpeak Properties	2.88	1/15/31	75,000	78,593	0.003%
Healthpeak Properties	3.25	7/15/26	65,000	70,329	0.003%
Healthpeak Properties	3.5	7/15/29	75,000	82,786	0.003%
Heathrow Funding	4.88	7/15/21	570,000	570,803	0.021%
Helios Technologies			4,946	386,035	0.014%
Heritage Commerce			20,434	227,430	0.009%
Heritage-Crystal Clean			6,194	183,838	0.007%
Heritage Financial Corp.			6,634	165,983	0.006%
Highwoods Realty	3.05	2/15/30	685,000	717,503	0.027%
Highwoods Realty	4.13	3/15/28	570,000	638,537	0.024%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	33,387	34,182	0.001%
Hilton Worldwide Holdings			22,486	2,712,261	0.102%
Home Bancshares			16,074	396,706	0.015%
Home Depot			7,030	2,241,797	0.084%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	333,541	335,746	0.013%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	284,187	285,879	0.011%
Homology Medicines			2,750	19,993	0.001%
Honda Motor			17,000	546,775	0.021%
Honeywell International			16,807	3,686,615	0.138%
Housing Development Finance			27,221	909,350	0.034%
HSBC Holdings	1.65	4/18/26	205,000	207,574	0.008%
HSBC Holdings	3.9	5/25/26	415,000	460,771	0.017%
HSBC Holdings	2.1	6/4/26	570,000	585,122	0.022%
Hubbell			10,267	1,918,286	0.072%
Humana	4.88	4/1/30	392,000	471,645	0.018%
Humana			587	259,877	0.010%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	870,575	880,041	0.033%
Huron Consulting Group			2,100	103,215	0.004%
Hyundai Auto Receivables Trust 2020	1.08	12/15/27	425,000	422,120	0.016%
Hyundai Capital America	1.8	10/15/25	250,000	253,089	0.010%
Hyundai Capital America	2.38	2/10/23	485,000	497,672	0.019%
IAC/InterActiveCorp			3,253	501,515	0.019%
ICU Medical			1,547	318,373	0.012%
IdaCorp			3,926	382,785	0.014%
IGM Biosciences			1,713	142,522	0.005%
IGO			271,423	1,549,069	0.058%
Incyte			6,424	540,451	0.020%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	941,076	0.035%
Infinera			4,000	40,800	0.002%
Ingersoll-Rand			13,908	678,849	0.025%
Ing Groep	1.75	4/1/27	225,000	226,962	0.009%
ING Groep			167,536	2,223,932	0.084%
Innovage Holding			1,453	30,963	0.001%
Insmmed			15,965	454,364	0.017%
Intellia Therapeutics			1,937	313,620	0.012%
Intercontinental Exchange	2.1	6/15/30	1,425,000	1,412,188	0.053%
Intercontinental Exchange	1.85	9/15/32	1,340,000	1,268,132	0.048%
International Flavors & Fragrances			8,790	1,313,226	0.049%
International Paper			94,925	5,819,852	0.219%
Intesa Sanpaolo			289,721	801,467	0.030%
InTown Hotel Portfolio Trust 2018-STAY	1.02	1/15/33	280,000	280,725	0.011%
Intuit			15,761	7,725,569	0.290%
Intuitive Surgical			4,790	4,405,076	0.165%
Investors Bancorp			17,465	249,051	0.009%

lovance Biotherapeutics			1,214	31,588	0.001%
Ipsen			6,754	702,802	0.026%
iRhythm Technologies			1,190	78,957	0.003%
Jack in the Box Funding	3.98	8/25/49	560,763	573,772	0.022%
Jacobs Engineering Group			23,993	3,201,146	0.120%
JBG SMITH Properties, REIT			11,967	377,080	0.014%
JD.com, ADR			1,864	148,766	0.006%
John Bean Technologies			4,805	685,289	0.026%
Johnson Matthey			38,276	1,629,648	0.061%
JPMorgan Chase	2.74	10/15/30	415,000	433,153	0.016%
JPMorgan Chase	1.95	2/4/32	1,045,000	1,012,983	0.038%
JPMorgan Chase	1.58	4/22/27	1,045,000	1,046,894	0.039%
JPMorgan Chase	2.52	4/22/31	1,250,000	1,276,336	0.048%
JPMorgan Chase	3.54	5/1/28	275,000	302,580	0.011%
JPMorgan Chase	2.96	5/13/31	1,695,000	1,775,418	0.067%
JPMorgan Chase	2.18	6/1/28	680,000	696,000	0.026%
JPMorgan Chase			19,158	2,979,835	0.112%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	200,162	0.008%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	126,819	129,333	0.005%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	243,107	247,817	0.009%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	209,956	213,764	0.008%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	194,373	198,699	0.007%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	225,762	230,758	0.009%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	96,495	98,348	0.004%
Karuna therapeutics			638	72,726	0.003%
Kering			1,468	1,286,288	0.048%
Keysight Technologies	4.6	4/6/27	109,000	126,638	0.005%
Kingfisher			342,051	1,726,364	0.065%
Kion			16,035	1,711,906	0.064%
Kirin Holdings			29,000	565,959	0.021%
KKR Acquisition Holdings I			14,993	150,530	0.006%
KLA			6,346	2,057,437	0.077%
Knight-Swift Transportation Holdings			6,347	288,535	0.011%
Knorr-Bremse			6,105	702,420	0.026%
Kodiak Sciences			5,130	477,090	0.018%
Koninklijke Philips			53,420	2,651,458	0.100%
Kookmin Bank	4.5	2/1/29	650,000	743,323	0.028%
Kratos Defense & Security Solutions			13,374	381,025	0.014%
KT			22,576	637,156	0.024%
Landstar System			1,608	254,096	0.010%
Largan Precision			5,000	555,959	0.021%
Las Vegas Sands	3.5	8/18/26	210,000	222,978	0.008%
Las Vegas Sands	3.2	8/8/24	125,000	131,192	0.005%
Lattice Semiconductor			20,514	1,152,477	0.043%
Legalzoom.com			625	23,656	0.001%
Legrand			9,927	1,052,097	0.040%
Liberty Oilfield Services			25,046	354,651	0.013%
Linde			20,319	5,874,223	0.221%
Littelfuse			1,717	437,474	0.016%
Live Nation Entertainment			6,530	571,963	0.021%
Live Oak Bancshares			7,953	469,227	0.018%
Lloyds Banking Group			1,778,383	1,150,359	0.043%
LM Ericsson			165,504	2,081,032	0.078%
Loews			6,604	360,909	0.014%
Longfor Group Holdings	3.95	9/16/29	550,000	593,931	0.022%
L'Oreal			5,265	2,351,317	0.088%
Lowe's			1,799	348,952	0.013%
LSEGA Financing	2	4/6/28	1,050,000	1,062,213	0.040%
LSEGA Financing	2.5	4/6/31	375,000	384,246	0.014%
LSEGA Financing	3.2	4/6/41	200,000	209,420	0.008%
lululemon athletica			5,683	2,074,125	0.078%
Macquarie Group			8,882	1,040,628	0.039%
Madison Park Funding XXXIII	1.51	10/15/32	805,000	807,489	0.030%
Madison Park Funding XXXVII	1.48	7/15/32	335,000	335,102	0.013%
Magna International			24,144	2,236,700	0.084%
Magnetite XVIII	1.24	11/15/28	510,000	510,001	0.019%
Magnetite XXV	1.8	1/25/32	255,000	255,435	0.010%
Magnolia Oil & Gas			30,006	468,994	0.018%
Manhattan Associates			1,856	268,823	0.010%
Marel HF			16,278	114,141	0.004%
Marriott			15,330	2,092,852	0.079%
Marsh & McLennan	2.25	11/15/30	185,000	186,985	0.007%

Marsh & McLennan			13,208	1,858,101	0.070%
Martin Marietta Materials			1,704	599,484	0.023%
Marvell Technology			29,393	1,714,494	0.064%
MasterCard			16,180	5,907,156	0.222%
Match			17,541	2,828,486	0.106%
Matson			5,975	382,400	0.014%
Maxim Integrated Products			3,178	334,834	0.013%
McDonald's			4,005	925,115	0.035%
Medtronic			32,901	4,084,001	0.153%
Meggitt			233,225	1,489,842	0.056%
MeiraGTX Holdings			2,103	32,597	0.001%
Melrose Industries			668,869	1,439,757	0.054%
Meridian Bancorp			9,975	204,089	0.008%
Meritor			13,242	310,128	0.012%
Mesa Laboratories			457	123,925	0.005%
MetLife			66,897	4,003,785	0.150%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	344,001	358,502	0.013%
MGE Energy			1,846	137,416	0.005%
MGM Resorts International			18,189	775,761	0.029%
Microchip Technology			11,113	1,664,061	0.062%
Micron Technology	4.19	2/15/27	615,000	691,875	0.026%
Micron Technology	5.33	2/6/29	226,000	272,895	0.010%
Microsoft			131,870	35,723,583	1.341%
Middlesex Water			3,163	258,512	0.010%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	790,000	869,988	0.033%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	27,837	27,983	0.001%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	103,092	104,539	0.004%
Minerals Technologies			4,870	383,123	0.014%
Mitsubishi Corporation			32,000	874,120	0.033%
Mitsubishi Electric			126,200	1,832,076	0.069%
Mitsubishi HC Capital			97,600	523,380	0.020%
Mitsubishi UFJ Financial			167,000	899,505	0.034%
Mitsui Fudosan			71,100	1,644,093	0.062%
ModivCare			2,345	398,814	0.015%
Molina Healthcare			4,347	1,100,052	0.041%
Moncler			21,048	1,426,801	0.054%
MongoDB			3,883	1,403,782	0.053%
Monolithic Power Systems			132	49,295	0.002%
Monro			6,667	423,421	0.016%
Monte Rosa therapeutics			1,043	23,676	0.001%
Morgan Stanley	3.63	1/20/27	770,000	853,821	0.032%
Morgan Stanley	4.43	1/23/30	185,000	216,190	0.008%
Morgan Stanley	3.22	4/22/42	145,000	153,634	0.006%
Morgan Stanley	1.93	4/28/32	980,000	951,670	0.036%
Morgan Stanley	1.59	5/4/27	1,240,000	1,243,797	0.047%
Morgan Stanley	4	7/23/25	595,000	662,605	0.025%
Morgan Stanley			133,397	12,231,171	0.459%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	270,419	0.010%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	136,554	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	412,546	0.015%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	45,000	49,063	0.002%
Morphic Holding			323	18,537	0.001%
MSA Safety			1,828	302,680	0.011%
MSCI			721	384,351	0.014%
Mueller Water Products			21,390	308,444	0.012%
Munich Re			9,642	2,642,494	0.099%
Murata Manufacturing			18,700	1,424,470	0.053%
National Bank of Canada			28,084	2,101,769	0.079%
National Cinemedia			21,738	110,212	0.004%
National Grid			105,391	1,340,539	0.050%
National Instruments			10,585	447,534	0.017%
NAVER			3,661	1,358,483	0.051%
Navient Private Education Loan Trust 2017	2.88	12/16/58	93,498	94,849	0.004%
Navient Private Education Loan Trust 2018	3.61	12/15/59	361,219	377,032	0.014%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	559,353	570,132	0.021%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	450,000	456,735	0.017%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	384,350	390,060	0.015%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	170,019	170,725	0.006%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	283,005	284,886	0.011%
NBN	2.63	5/5/31	410,000	419,988	0.016%
nCino			4,979	298,342	0.011%
Nestle			53,548	6,674,602	0.251%

Netflix	4.63	5/15/29	655,000	969,544	0.036%
Netflix			9,409	4,969,928	0.187%
Neuberger Berman CLO XVI-S	1.24	4/15/34	630,000	628,475	0.024%
Neuberger Berman Loan Advisers CLO 29	1.32	10/19/31	470,000	470,181	0.018%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	1,190,000	1,189,657	0.045%
Neuberger Berman Loan Advisers CLO 38	1.49	10/20/32	590,000	591,196	0.022%
Neuberger Berman Loan Advisers Clo 43	1.28	6/18/35	370,000	370,000	0.014%
Nevro			2,017	334,398	0.013%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	487,859	493,557	0.019%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	287,013	289,963	0.011%
Next			11,123	1,210,558	0.045%
NextEra Energy			36,738	2,692,161	0.101%
Nextera Energy Partners			4,238	323,614	0.012%
NexTier Oilfield Solutions			38,214	181,899	0.007%
Nike			10,542	1,628,634	0.061%
Nippon Telegraph & Telephone			132,900	3,474,696	0.130%
NiSource	1.7	2/15/31	315,000	297,287	0.011%
NiSource	3.6	5/1/30	365,000	404,065	0.015%
Nomad Foods			10,982	310,461	0.012%
Norfolk Southern			14,002	3,716,271	0.140%
Northern Star Resources			42,980	315,651	0.012%
NorthWestern			3,637	219,020	0.008%
Novanta			5,558	748,996	0.028%
Novartis			34,684	3,164,103	0.119%
NRG Energy	4.45	6/15/29	260,000	286,650	0.011%
NTT Data			118,400	1,848,320	0.069%
NTT Finance	1.59	4/3/28	625,000	621,303	0.023%
NTT Finance	2.07	4/3/31	200,000	202,399	0.008%
Nurix therapeutics			1,482	39,317	0.001%
NuVasive			3,209	217,506	0.008%
NVIDIA			5,566	4,453,357	0.167%
NXP BV / NXP Funding	5.35	3/1/26	205,000	238,163	0.009%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	50,000	52,752	0.002%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	95,000	101,770	0.004%
NXP Semiconductors			25,592	5,264,786	0.198%
Oak Street Health			911	53,357	0.002%
OBX 2019-EXP2 Trust	4	6/25/59	199,381	206,847	0.008%
OBX 2019-EXP3 Trust	3.5	10/25/59	151,798	154,684	0.006%
OBX 2020-EXP1 Trust	3.5	2/25/60	425,403	437,484	0.016%
OBX 2020-EXP1 Trust	0.84	2/25/60	80,301	80,366	0.003%
OBX 2020-EXP2 Trust	3	5/25/60	550,712	561,544	0.021%
Occidental Petroleum	2.9	8/15/24	925,000	945,813	0.036%
OCP CLO 2014-7	1.31	7/20/29	830,000	829,999	0.031%
OCP CLO 2014-7	1.84	7/20/29	475,000	475,046	0.018%
OCP CLO 2020-19	1.94	7/20/31	535,000	535,253	0.020%
Octagon Investment Partners 29	1.36	1/24/33	825,000	825,825	0.031%
OHA Credit Funding 3	1.32	7/2/35	505,000	505,000	0.019%
Olink Holding, ADR			3,387	116,581	0.004%
Ollies Bargain Outlet Holdings			8,233	692,642	0.026%
Omron			9,300	736,345	0.028%
ONE Gas			7,159	530,625	0.020%
Option Care Health			7,210	157,683	0.006%
Oracle	2.3	3/25/28	305,000	312,729	0.012%
Orchard therapeutics, ADR			5,431	23,842	0.001%
Origin Bancorp			7,565	321,210	0.012%
Otsuka Holdings			27,300	1,133,551	0.043%
Outset Medical			1,513	75,620	0.003%
OZLM VII	1.2	7/17/29	606,132	606,170	0.023%
OZLM VIII	1.36	10/17/29	476,252	476,259	0.018%
Pacific Gas & Electric	2.5	2/1/31	570,000	531,756	0.020%
Pacific Gas & Electric	4.55	7/1/30	1,330,000	1,420,451	0.053%
Pacific Gas & Electric	2.1	8/1/27	385,000	373,804	0.014%
Pacific Gas & Electric	3.3	8/1/40	480,000	434,964	0.016%
Pacific Premier Bancorp			9,367	396,130	0.015%
Packaging Corporation of America			23,467	3,177,901	0.119%
Palmer Square CLO	1.26	7/15/34	600,000	599,812	0.023%
Palmer Square CLO 2020-2	1.88	7/15/31	505,000	505,163	0.019%
Panasonic			85,900	989,098	0.037%
Papa John's International			7,726	806,903	0.030%
Parsons			3,510	138,154	0.005%
PAR Technology			7,454	521,333	0.020%
Paycom Software			1,805	656,063	0.025%

PayPal Holdings			26,434	7,704,982	0.289%
Pennant			4,441	181,637	0.007%
PennyMac Financial Services			8,588	530,051	0.020%
Penumbra			959	262,824	0.010%
PerkinElmer	3.3	9/15/29	195,000	210,888	0.008%
Perrigo Finance Unlimited	3.9	12/15/24	440,000	473,052	0.018%
Perrigo Finance Unlimited	4.38	3/15/26	455,000	500,569	0.019%
Perrigo Finance Unlimited	3.15	6/15/30	200,000	203,906	0.008%
Persimmon			29,209	1,196,507	0.045%
Petco Health & Wellness			5,773	129,373	0.005%
PGT Innovations			9,964	231,464	0.009%
PICC Property & Casualty			936,000	818,744	0.031%
Pinduoduo, ADR			789	100,219	0.004%
Ping An Insurance			72,000	703,829	0.026%
Pinnacle Financial Partners			9,446	833,987	0.031%
Pinterest			33,344	2,632,509	0.099%
PNC Financial Services Group			3,044	580,673	0.022%
Pola Orbis Holdings			12,400	326,962	0.012%
Popular			3,722	279,336	0.010%
Poshmark			1,244	59,389	0.002%
Post Holdings			4,644	503,735	0.019%
Post Holdings Partnering			6,329	65,758	0.002%
PPG Industries			15,626	2,652,826	0.100%
PRA Group			7,197	276,869	0.010%
Privia Health			2,393	106,177	0.004%
Professional Holding			4,068	73,305	0.003%
PROG Holdings			8,560	411,993	0.015%
Prologis	1.25	10/15/30	185,000	173,604	0.007%
Prologis, REIT			50,315	6,014,152	0.226%
Prosperity Bancshares			2,179	156,452	0.006%
Prothena			7,278	374,162	0.014%
Prysmian			35,163	1,261,862	0.047%
PS Business Parks, REIT			3,947	584,472	0.022%
PTC Therapeutics			852	36,014	0.001%
Public Service Enterprise			13,745	821,126	0.031%
Pulmonx			663	29,252	0.001%
QNB Finance	2.75	2/12/27	700,000	734,259	0.028%
Quaker Chemical			1,745	413,897	0.016%
Qualcomm			16,753	2,394,506	0.090%
Quanterix			1,315	77,138	0.003%
Quidel			4,140	530,417	0.020%
Radius Health			17,908	326,642	0.012%
Ranpak Holdings			3,687	92,286	0.003%
RAPT therapeutics			3,951	125,602	0.005%
RealReal			10,400	205,504	0.008%
Reata Pharmaceuticals			1,894	268,058	0.010%
Recruit Holdings			30,000	1,471,164	0.055%
Red Robin Gourmet Burgers			6,071	201,011	0.008%
REESE PARK CLO	1.5	10/15/32	570,000	570,364	0.021%
Regency Centers	3.7	6/15/30	385,000	426,963	0.016%
REI - SECURITY LENDING COLLATERAL			561,521	5,615,215	0.211%
Reliance Industries	3.67	11/30/27	1,125,000	1,231,188	0.046%
Renesas Electronics			57,200	617,323	0.023%
Rentokil Initial			55,255	378,452	0.014%
Repare therapeutics			2,800	87,304	0.003%
Repay Holdings			6,231	149,793	0.006%
Replimune			1,844	70,846	0.003%
Republic Services			156	17,162	0.001%
Rexford Industrial Realty, REIT			8,572	488,175	0.018%
Reynolds American	4.45	6/12/25	710,000	786,074	0.030%
RH			581	394,499	0.015%
Rio Tinto			6,624	627,992	0.024%
ROBLOX			1,247	112,205	0.004%
Roche Holding			10,947	4,125,247	0.155%
Roku			1,247	572,685	0.022%
Roper Technologies			2,787	1,310,447	0.049%
Ross Stores	1.88	4/15/31	410,000	396,830	0.015%
Ross Stores			20,443	2,534,932	0.095%
Royal Dutch Shell, ADR			20,191	784,017	0.029%
Rush Enterprises			5,906	255,375	0.010%
Sabine Pass Liquefaction	5	3/15/27	1,105,000	1,276,275	0.048%
Sabine Pass Liquefaction	5.75	5/15/24	200,000	224,240	0.008%

Sabine Pass Liquefaction	4.5	5/15/30	95,000	109,369	0.004%
Sabine Pass Liquefaction	5.88	6/30/26	629,000	743,793	0.028%
Safran			6,817	946,083	0.036%
Saia			1,535	321,567	0.012%
Salesforce.com			26,672	6,515,169	0.245%
Sampo			40,174	1,847,383	0.069%
Samsonite International			218,100	445,978	0.017%
Samsung Electronics			46,921	3,358,894	0.126%
Sanderson Farms			2,314	434,963	0.016%
Sandy Spring Bancorp			6,245	275,592	0.010%
Sanofi			29,843	3,135,383	0.118%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	715,000	736,580	0.028%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	590,000	588,918	0.022%
Santander UK Group Holdings	1.53	8/21/26	1,205,000	1,207,449	0.045%
SAP			12,090	1,698,158	0.064%
Saudi Arabian Oil	3.5	4/16/29	700,000	759,458	0.029%
Saudi Electricity Global Sukuk Co 4	4.72	9/27/28	650,000	766,851	0.029%
SBA Tower Trust	3.87	10/8/24	620,000	648,198	0.024%
SBA Tower Trust	1.63	11/15/26	270,000	269,935	0.010%
SBA Tower Trust	2.84	1/15/25	580,000	611,460	0.023%
SBA Tower Trust	2.33	1/15/28	150,000	155,411	0.006%
SBA Tower Trust	3.45	3/15/23	180,000	188,218	0.007%
Scentre			278,934	570,789	0.021%
Schneider Electric			4,813	758,743	0.028%
Scholar Rock Holding			6,547	189,208	0.007%
Sea, ADR			20,463	5,619,140	0.211%
Seacoast Banking			11,139	380,397	0.014%
Seagen			1,656	261,449	0.010%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	28,315	28,339	0.001%
Seer			3,518	115,320	0.004%
Selective Insurance			9,117	739,845	0.028%
Selectquote			6,571	126,557	0.005%
Sempra Energy	3.4	2/1/28	875,000	961,770	0.036%
Sempra Energy			39,389	5,218,255	0.196%
Semtech			2,290	157,552	0.006%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	337,215	343,998	0.013%
Sequoia Mortgage Trust 2017-5	3.84	8/25/47	258,245	267,218	0.010%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	153,917	156,255	0.006%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	44,647	45,020	0.002%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	124,458	126,030	0.005%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	112,412	113,533	0.004%
ServiceNow			11,153	6,129,131	0.230%
Seven & i Holdings			39,600	1,896,873	0.071%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	137,064	137,664	0.005%
Sherwin-Williams			5,968	1,625,982	0.061%
Shinhan Bank	4	4/23/29	500,000	559,791	0.021%
Shoals Technologies			8,505	301,928	0.011%
Shopify			1,206	1,761,942	0.066%
Siemens			36,636	5,817,020	0.218%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	251,006	0.009%
Siemens Financieringsmaatschappij	2.15	3/11/31	660,000	664,250	0.025%
Siemens Healthineers			25,776	1,580,410	0.059%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	139,859	144,638	0.005%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	236,274	243,970	0.009%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	438,997	439,407	0.016%
Signature Bank			3,434	843,562	0.032%
Simon Property	3.3	1/15/26	795,000	861,237	0.032%
Simon Property	2.65	7/15/30	385,000	398,504	0.015%
SiteOne Landscape Supply			5,189	878,290	0.033%
SJW			4,630	293,079	0.011%
Skechers USA			7,400	368,742	0.014%
Skyline Champion			8,199	437,007	0.016%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	520,000	551,860	0.021%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	212,590	0.008%
Smb Private Education Loan Trust 2015	2.98	7/15/27	65,118	65,847	0.002%
Smb Private Education Loan Trust 2015	2.02	8/16/32	555,000	566,460	0.021%
Smb Private Education Loan Trust 2016	2.43	2/17/32	184,161	188,685	0.007%
Smb Private Education Loan Trust 2016	2.7	5/15/31	71,468	73,265	0.003%
Smb Private Education Loan Trust 2018	3.63	11/15/35	449,354	473,150	0.018%
Smb Private Education Loan Trust 2018	3.6	1/15/37	570,108	603,504	0.023%
Smb Private Education Loan Trust 2018	0.82	1/15/37	157,145	157,604	0.006%
Smb Private Education Loan Trust 2021	2.31	1/15/53	490,000	496,691	0.019%

Smb Private Education Loan Trust 2021	1.07	1/15/53	548,911	540,652	0.020%
SMC			900	532,435	0.020%
Snap Inc.			82,024	5,589,115	0.210%
Snowflake Computing			573	138,551	0.005%
SOFTBANK GROUP CORP			12,100	843,876	0.032%
Sony			16,600	1,609,657	0.060%
South32			315,279	691,402	0.026%
Southern	3.25	7/1/26	575,000	623,139	0.023%
Southern			7,519	377,402	0.014%
Southern Company			35,216	2,130,920	0.080%
South State			4,654	380,511	0.014%
Southwest Airlines			21,943	1,164,954	0.044%
Southwest Gas Holdings			8,366	553,746	0.021%
S&P Global			5,778	2,371,580	0.089%
Splunk			4,956	716,538	0.027%
Spotify Technology			4,361	1,201,848	0.045%
SPX			6,861	419,070	0.016%
Square			1,317	321,085	0.012%
SS&C Technologies Holdings			10,047	723,987	0.027%
STACR Trust 2018-DNA3	0.84	9/25/48	484	484	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	372,913	372,913	0.014%
Standard Chartered	2.82	1/30/26	200,000	209,646	0.008%
Standard Chartered	4.64	4/1/31	450,000	526,314	0.020%
Standard Chartered			59,970	382,717	0.014%
Stanley Electric			27,200	785,842	0.030%
Starbucks			27,459	3,070,191	0.115%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	334,335	338,774	0.013%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	208,869	210,009	0.008%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	357,297	359,775	0.014%
State Auto Financial			2,688	46,019	0.002%
Stepstone			11,151	383,594	0.014%
Sterling Bancorp Inc/MI			9,904	45,063	0.002%
Steven Madden			2,300	100,648	0.004%
StoneCo			2,843	190,652	0.007%
Stoneridge			6,393	188,594	0.007%
Stora Enso			61,990	1,131,993	0.043%
Storebrand			145,494	1,318,568	0.050%
Stroeer SE & Co KGaA			8,326	666,987	0.025%
Stryker			20,692	5,374,333	0.202%
Sumitomo Corporation			70,300	942,613	0.035%
Sumitomo Mitsui Trust Holdings			20,689	659,983	0.025%
Sumitomo Rubber Industries			30,700	424,428	0.016%
Sun Country Airlines Holdings			2,399	88,787	0.003%
Sun Life Financial			39,608	2,042,387	0.077%
Suzuki Motor			20,800	881,496	0.033%
Svenska Handelsbanken			113,921	1,285,934	0.048%
Symphony CLO XVII	1.06	4/15/28	893,962	893,971	0.034%
Symphony CLO XXIII	1.5	1/15/34	1,190,000	1,193,093	0.045%
Symphony CLO XXVI	1.19	4/20/33	355,000	354,645	0.013%
Synchrony Financial	4.38	3/19/24	145,000	157,887	0.006%
Synchrony Financial	4.25	8/15/24	105,000	114,840	0.004%
Synopsys			8,377	2,310,293	0.087%
Taiwan Semiconductor Manufacturing			223,719	4,818,467	0.181%
Taiwan Semiconductor Manufacturing, ADR			745	89,519	0.003%
Takeda Pharmaceutical, ADR			27,701	466,208	0.018%
TechnoPro Holdings			36,600	865,437	0.032%
TE Connectivity			3,767	509,336	0.019%
Telecom Italia			1,003,523	532,316	0.020%
Teledyne Technologies			2,023	847,293	0.032%
Teleflex			2,323	933,358	0.035%
Teleperformance			2,662	1,081,011	0.041%
Tencent Holdings			80,590	6,067,823	0.228%
Tengizchevroil Finance Co International	4	8/15/26	900,000	979,196	0.037%
Tetra Tech			1,628	198,681	0.007%
Texas Instruments			12,726	2,447,210	0.092%
TG Therapeutics			689	26,726	0.001%
Therapeutics MD			65,894	78,414	0.003%
Thermo Fisher Scientific			14,272	7,199,796	0.270%
Thermon Group Holdings			3,810	64,922	0.002%
The Travelers Companies			8,794	1,316,550	0.049%
THG			26,545	224,198	0.008%
THK			19,800	590,885	0.022%

thredUP			4,751	138,159	0.005%
TJX			40,653	2,740,825	0.103%
T-Mobile US			32,328	4,682,064	0.176%
T-Mobile USA	2.05	2/15/28	260,000	263,500	0.010%
T-Mobile USA	3.5	4/15/25	730,000	788,864	0.030%
T-Mobile USA	3.75	4/15/27	1,260,000	1,391,092	0.052%
TNB Global Ventures Capital	3.24	10/19/26	700,000	749,805	0.028%
Tokio Marine Holdings			31,100	1,432,475	0.054%
Tokyo Electron			3,300	1,426,868	0.054%
Toro			3,449	378,976	0.014%
Tosoh			10,700	184,498	0.007%
TotalEnergies			44,148	1,999,984	0.075%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	626,914	0.024%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	4,236	4,236	0.000%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	18,217	18,247	0.001%
Towd Point Mortgage Trust 2016-1	3	2/25/55	66,940	67,479	0.003%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	46,225	46,631	0.002%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	70,197	70,723	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	88,459	89,813	0.003%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	31,444	31,882	0.001%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	87,448	87,452	0.003%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	377,159	397,546	0.015%
Toyota Motor			34,500	3,015,786	0.113%
Transcontinental Gas Pipe Line	4	3/15/28	430,000	485,525	0.018%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	327,984	0.012%
Transcontinental Gas Pipe Line	3.25	5/15/30	100,000	107,115	0.004%
TransUnion			4,027	442,205	0.017%
Transurban Finance Co Pty	4.13	2/2/26	120,000	133,526	0.005%
Transurban Finance Co Pty	2.45	3/16/31	270,000	270,549	0.010%
Transurban Finance Co Pty	3.38	3/22/27	145,000	156,819	0.006%
TreeHouse Foods			10,048	447,337	0.017%
Tri Pointe Homes			1,100	23,573	0.001%
TRP Dynamic Global Bd - I			21,320,267	211,923,455	7.958%
TRP Inflation Protected Bond - I			602	8,073	0.000%
TRP Inst Emerging Markets Bd - Inst			15,004,332	125,736,305	4.721%
TRP Inst Emerging Markets Eq - Inst			1,569,197	80,374,267	3.018%
TRP Inst Floating Rate - Inst			7,264,118	70,970,428	2.665%
TRP Institutional High Yield - Inst			13,496,170	120,115,917	4.510%
TRP International Bond (USD Hgd) - I			15,362,549	155,622,624	5.844%
TRP Limited Duration Infl Foc Bd - I			4,437,669	24,052,169	0.903%
TRP Real Assets - I			2,058,786	29,749,458	1.117%
TRP Treasury Reserve	0.03		298,478,373	298,478,373	11.208%
TRP US Treasury Long-Term Idx - I			831,404	9,527,895	0.358%
Turning Point therapeutics			2,272	177,261	0.007%
Twilio			1,611	634,992	0.024%
Ultragenyx Pharmaceutical			5,383	513,269	0.019%
Umicore			18,452	1,128,859	0.042%
Unilever			70,730	4,133,008	0.155%
Union Pacific			4,037	887,857	0.033%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	96,111	96,068	0.004%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	148,131	147,359	0.006%
Unitedhealth	2	5/15/30	1,235,000	1,243,103	0.047%
UnitedHealth Group			20,260	8,112,914	0.305%
United Overseas Bank			70,400	1,355,721	0.051%
United Rentals			2,704	862,603	0.032%
UPS			15,548	3,233,518	0.121%
Upwork			17,167	1,000,664	0.038%
U.S. Physical Therapy			2,854	330,693	0.012%
U.S. Treasury Bonds	1.88	2/15/41	8,540,000	8,361,194	0.314%
U.S. Treasury Bonds	1.88	2/15/51	7,780,000	7,421,391	0.279%
U.S. Treasury Bonds	2.25	5/15/41	11,760,000	12,237,750	0.460%
U.S. Treasury Bonds	2.38	5/15/51	4,350,000	4,644,305	0.174%
U.S. Treasury Notes	0.13	1/15/24	14,840,000	14,751,888	0.554%
U.S. Treasury Notes	0.13	1/31/23	9,880,000	9,870,738	0.371%
U.S. Treasury Notes	0.13	2/15/24	4,265,000	4,237,677	0.159%
U.S. Treasury Notes	0.25	3/15/24	13,305,000	13,253,027	0.498%
U.S. Treasury Notes	0.75	3/31/26	11,370,000	11,318,480	0.425%
U.S. Treasury Notes	0.75	4/30/26	17,120,000	17,031,725	0.640%
U.S. Treasury Notes	0.13	5/15/23	3,510,000	3,502,870	0.132%
U.S. Treasury Notes	0.25	5/15/24	1,530,000	1,521,872	0.057%
U.S. Treasury Notes	0.75	5/31/26	13,535,000	13,456,751	0.505%
U.S. Treasury Notes	0.25	6/15/24	3,300,000	3,279,891	0.123%

U.S. Treasury Notes	0.13	6/30/23	12,075,000	12,044,813	0.452%
Utz Brands			15,582	339,532	0.013%
Vail Resorts			1,315	416,224	0.016%
Valero Energy	2.15	9/15/27	180,000	182,610	0.007%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,207,055	0.045%
Veeva Systems			2,519	783,283	0.029%
Vereit Operating Partnership	4.63	11/1/25	300,000	339,215	0.013%
Vereit Operating Partnership	3.4	1/15/28	95,000	103,237	0.004%
Vereit Operating Partnership	2.85	12/15/32	480,000	499,933	0.019%
Vereit Operating Partnership	4.6	2/6/24	1,455,000	1,584,152	0.059%
Vereit Operating Partnership	4.88	6/1/26	120,000	138,180	0.005%
Vereit Operating Partnership	2.2	6/15/28	100,000	101,298	0.004%
Vereit Operating Partnership	3.95	8/15/27	934,000	1,047,722	0.039%
Verizon Communications	2.99	10/30/56	880,000	828,009	0.031%
Verizon Communications	4.75	11/1/41	155,000	194,042	0.007%
Verizon Communications	2.65	11/20/40	440,000	420,295	0.016%
Verizon Communications	2.88	11/20/50	495,000	471,759	0.018%
Verizon Communications	1.75	1/20/31	1,060,000	1,013,482	0.038%
Verizon Communications	2.55	3/21/31	485,000	494,387	0.019%
Verizon Communications	2.1	3/22/28	315,000	320,421	0.012%
Verizon Communications	4.86	8/21/46	100,000	129,377	0.005%
Verizon Communications	4.52	9/15/48	405,000	497,403	0.019%
Verizon Communications	4.33	9/21/28	855,000	992,316	0.037%
Vertex Pharmaceuticals			521	105,049	0.004%
Verus Securitization Trust 2019-3	3.04	7/25/59	247,210	249,947	0.009%
Verus Securitization Trust 2019-4	2.64	11/25/59	208,025	211,503	0.008%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	532,911	542,245	0.020%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	706,673	719,711	0.027%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	427,528	0.016%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	104,459	0.004%
Vimeo			5,543	271,607	0.010%
Visa			51,313	11,998,006	0.451%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	207,837	209,788	0.008%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	305,000	318,199	0.012%
Vistra Operations	3.55	7/15/24	870,000	917,850	0.034%
Vodafone	4.38	5/30/28	255,000	296,734	0.011%
Vodafone	5.25	5/30/48	915,000	1,203,612	0.045%
Vodafone	4.88	6/19/49	615,000	774,369	0.029%
Vodafone, ADR			74,362	1,273,821	0.048%
Volkswagen Bank GmbH	2.5	7/31/26	400,000	527,052	0.020%
Volkswagen Group of America Finance	1.63	11/24/27	200,000	197,493	0.007%
Volkswagen Group of America Finance	2.85	9/26/24	280,000	295,670	0.011%
Volkswagen Group of America Finance	3.2	9/26/26	970,000	1,047,808	0.039%
Vulcan Materials			1,340	233,254	0.009%
Wal-Mart			11,690	1,648,524	0.062%
Walt Disney			26,430	4,645,601	0.174%
Wayfair			213	67,246	0.003%
Webster Financial			6,432	343,083	0.013%
Wec Energy			3,338	296,915	0.011%
Welcia Holdings			15,000	490,479	0.018%
Wellfleet CLO 2017-2A	1.25	10/20/29	655,000	654,346	0.025%
Wells Fargo	2.88	10/30/30	1,150,000	1,217,361	0.046%
Wells Fargo	2.57	2/11/31	2,800,000	2,890,213	0.109%
Wells Fargo	2.19	4/30/26	340,000	352,909	0.013%
Wells Fargo	2.39	6/2/28	2,740,000	2,833,497	0.106%
Wells Fargo	4.3	7/22/27	370,000	421,120	0.016%
Wells Fargo			181,674	8,228,015	0.309%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.35	6/15/48	1,025,000	1,098,304	0.041%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	70,000	74,705	0.003%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,463,728	0.055%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	695,000	706,628	0.027%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	384,079	404,162	0.015%
Wells Fargo Commercial Mortgage Trust 2021-SAVE	1.87	2/15/40	299,977	301,835	0.011%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	940,000	945,581	0.036%
Welltower, REIT			35,027	2,910,744	0.109%
Western Alliance Bancorp			9,430	875,576	0.033%
West Fraser Timber			3,086	221,542	0.008%
Westlake Chemical	1.63	7/17/29	215,000	266,424	0.010%
Westrock			115,405	6,141,854	0.231%
Weyerhaeuser, REIT			4,921	169,381	0.006%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	567,737	0.021%
Williams	3.9	1/15/25	845,000	922,691	0.035%

Williams	3.75	6/15/27	1,005,000	1,111,082	0.042%
Williams	4	9/15/25	120,000	132,900	0.005%
Williams	5.1	9/15/45	465,000	576,075	0.022%
Wilmar International			367,300	1,231,467	0.046%
Woodside Finance	3.7	3/15/28	750,000	805,313	0.030%
Woodside Finance	3.65	3/5/25	1,345,000	1,434,274	0.054%
Woodside Finance	3.7	9/15/26	438,000	472,569	0.018%
Workday			2,631	628,125	0.024%
Workiva			2,982	331,986	0.012%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	529,378	0.020%
Worley			112,786	1,009,183	0.038%
WPP			109,022	1,473,745	0.055%
WPP Finance 2010	3.75	9/19/24	670,000	729,538	0.027%
Xencor			5,866	202,318	0.008%
Xometry			868	75,855	0.003%
Xometry			5,224	433,699	0.016%
XP			5,650	246,058	0.009%
Yili Holding Investment	1.63	11/19/25	1,490,000	1,487,524	0.056%
Yum! Brands			40,189	4,622,941	0.174%
Zalando			15,482	1,872,392	0.070%
Zendesk			1,340	193,416	0.007%
Zentaris Pharmaceuticals			1,934	102,889	0.004%
Z Holdings			144,800	724,646	0.027%
Zimmer Biomet Holdings			1,826	293,657	0.011%
Zoetis			8,361	1,558,156	0.059%
Zoom Video Communications			6,754	2,614,001	0.098%
Zurich Insurance Group			3,431	1,378,114	0.052%
Zynga			43,398	461,321	0.017%
Miscellaneous Securities ‡				8,631,563	
Total Investments in Securities				2,674,741,919	

‡ 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	733,047	AUD	(945,000)	07/23/2021	24,260	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	257,222	AUD	(340,000)	07/23/2021	2,209	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	526,689	EUR	(440,000)	08/20/2021	4,420	0.000%
JP MORGAN CHASE BANK	USD	1,204,779	CAD	(1,495,000)	07/23/2021	(1,240)	0.000%
JP MORGAN CHASE BANK	GBP	1,425,000	USD	(2,007,782)	08/20/2021	(36,339)	-0.001%
JP MORGAN CHASE BANK	USD	1,679,196	GBP	(1,185,000)	08/20/2021	39,786	0.001%
JP MORGAN CHASE BANK	USD	305,149	GBP	(220,000)	08/20/2021	785	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	845,000	USD	(698,708)	07/23/2021	(17,045)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	525,042	CAD	(645,000)	07/23/2021	4,719	0.000%
CITIBANK N A	AUD	1,620,000	USD	(1,259,973)	07/23/2021	(44,910)	-0.002%
CITIBANK N A	AUD	1,610,000	USD	(1,257,372)	07/23/2021	(49,810)	-0.002%
CITIBANK N A	USD	905,358	AUD	(1,170,000)	07/23/2021	27,812	0.001%
CITIBANK N A	USD	353,668	AUD	(470,000)	07/23/2021	1,150	0.000%
CITIBANK N A	EUR	191,034	USD	(232,341)	08/20/2021	(5,588)	0.000%
CITIBANK N A	EUR	640,000	USD	(777,636)	08/20/2021	(17,972)	-0.001%
CITIBANK N A	USD	531,384	GBP	(380,000)	08/20/2021	5,666	0.000%
CITIBANK N A	USD	764,909	GBP	(550,000)	08/20/2021	4,001	0.000%
Credit Suisse First Boston Inc (PAS)	USD	231,510	AUD	(305,000)	07/23/2021	2,748	0.000%
Credit Suisse First Boston Inc (PAS)	USD	258,148	NOK	(2,200,000)	07/23/2021	2,606	0.000%
DEUTSCHE BANK	USD	231,801	NOK	(1,970,000)	07/23/2021	2,975	0.000%
HSBC SECURITIES INC	CAD	1,157,500	USD	(923,923)	07/23/2021	9,835	0.000%
HSBC SECURITIES INC	USD	1,663,154	CAD	(2,010,000)	07/23/2021	41,683	0.002%
HSBC SECURITIES INC	USD	770,461	CAD	(950,000)	07/23/2021	4,094	0.000%
HSBC SECURITIES INC	USD	303,103	CAD	(375,000)	07/23/2021	589	0.000%
MORGAN STANLEY & COMPANY LLC	CAD	3,472,500	USD	(2,770,486)	07/23/2021	30,787	0.001%
MORGAN STANLEY & COMPANY LLC	EUR	191,034	USD	(232,285)	08/20/2021	(5,532)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	787,776	EUR	(660,000)	08/20/2021	4,373	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	188,183	USD	(228,875)	08/20/2021	(5,506)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	910,000	USD	(1,282,850)	08/20/2021	(23,893)	-0.001%
UBS SECURITIES LLC	NOK	10,490,000	USD	(1,265,508)	07/23/2021	(47,037)	-0.002%
UBS SECURITIES LLC	NOK	10,445,000	USD	(1,267,322)	07/23/2021	(54,079)	-0.002%
UBS SECURITIES LLC	USD	745,730	NOK	(6,155,000)	07/23/2021	30,794	0.001%
UBS SECURITIES LLC	USD	905,746	NOK	(7,575,000)	07/23/2021	25,869	0.001%
UBS SECURITIES LLC	USD	350,554	NOK	(3,035,000)	07/23/2021	(1,977)	0.000%
UBS SECURITIES LLC	USD	1,696,370	EUR	(1,390,000)	08/20/2021	46,475	0.002%
UBS SECURITIES LLC	USD	304,016	EUR	(255,000)	08/20/2021	1,337	0.000%

Total Forward Currency Exchange Contracts

8,043

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 08/20/2021 C 4275	4,275.00	8/20/2021	(187)	(1,649,340)	(0.062%)

Total Options (1,649,340)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	112,500	2,838	0.000%
CHILE CDS 06/20/2026	2,320,000	47,059	0.002%
CHILE CDS 06/20/2026	980,000	19,878	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2026	2,530,000	31,337	0.001%
UNITED MEXICAN STATES CDS 06/20/2026	762,000	2,313	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	136,000	413	0.000%
UNITED MEXICAN STATES CDS 06/20/2026	1,627,000	4,940	0.000%
CDX HY CDSI S36 5Y PRC 06/20/2026	6,078,000	622,339	0.023%
INDONESIA CDS 06/20/2026	1,252,000	15,507	0.001%
MEXICO CDS 06/20/2026	7,581,000	23,016	0.001%
CDX IG CDSI S36 5Y 06/20/2026	12,672,000	322,895	0.012%

Total Swap Contracts 1,092,535

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(42)	9/30/2021	(5,184,047)	(5,647)	(0.195%)
MSCI EAFE FUT 09/21	(53)	9/17/2021	(6,105,865)	158,342	(0.229%)
S&P500 EMINI FUT 9/21	139	9/17/2021	29,805,770	371,360	1.119%
TYU1 UST 10YR FUT SEP 21	1	9/21/2021	132,500	358	0.005%
USU1 US LONG BOND FUT SEP 21	76	9/21/2021	12,217,000	80,835	0.459%
UXYU1 UST 10YR ULTRA FUT SEP 21	43	9/21/2021	6,329,735	19,845	0.238%
WNU1 ULTRA US BOND FUT SEP 21	163	9/21/2021	31,408,063	1,345,151	1.179%

Total Futures Contracts 1,970,244

NET ASSETS 2,663,118,303

NET ASSET VALUE PER SHARE

Spectrum Conservative Allocation Fund Shares 22.55

(\$2,166,613,402 / 96,096,368 Shares Outstanding)

Spectrum Conservative Allocation Fund - I Class Shares 22.53

(\$496,504,901 / 22,035,655 Shares Outstanding)

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

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

Important Information

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