

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1stdibs.com			2,937	34,598	0.001%
280 Park Avenue 2017-280P Mortgage Trust	0.96	9/15/34	369,560	369,556	0.014%
ABB			57,448	1,921,740	0.072%
Abbott Laboratories			8,327	983,669	0.037%
AbbVie	4.88	11/14/48	870,000	1,115,766	0.042%
AbbVie	2.95	11/21/26	400,000	428,701	0.016%
AbbVie	3.2	11/21/29	765,000	824,586	0.031%
AbbVie	4.05	11/21/39	260,000	297,197	0.011%
AbbVie	4.25	11/21/49	380,000	455,469	0.017%
AbbVie	4.7	5/14/45	600,000	741,142	0.028%
AbbVie			13,279	1,432,406	0.054%
Abcam, ADR			4,398	89,147	0.003%
ACADIA Pharmaceuticals			2,094	34,781	0.001%
Acceleron Pharma			2,251	387,397	0.014%
Accolade			2,896	122,124	0.005%
Adani Electricity Mumbai	3.95	2/12/30	1,200,000	1,201,332	0.045%
Adaptive Biotechnologies			2,564	87,150	0.003%
ADT			35,256	285,221	0.011%
Advanced Micro Devices			25,593	2,633,520	0.098%
Advantage Solutions			7,918	68,491	0.003%
Advantage Solutions			2,460	4,477	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	157,953	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	383,051	0.014%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	152,440	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	150,000	174,099	0.007%
AES			7,103	680,036	0.025%
AES			37,456	855,120	0.032%
Affirm Holdings			13,181	1,570,253	0.059%
Agilent Technologies			26,348	4,150,600	0.155%
Agios Pharmaceuticals			3,748	172,970	0.006%
Aia	3.9	4/6/28	765,000	851,115	0.032%
AIA Group			59,600	685,663	0.026%
Air Lease			4,806	189,068	0.007%
Air Liquide			8,496	1,360,721	0.051%
Aker BP	2.88	1/15/26	150,000	158,207	0.006%
Akzo Nobel			12,723	1,390,175	0.052%
Alcon			7,109	575,621	0.022%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	506,477	0.019%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	733,111	0.027%
Alexandria Real Estate Equities	4.7	7/1/30	105,000	124,634	0.005%
Alexandria Real Estate, REIT			6,095	1,164,572	0.044%
Alibaba Group Holding, ADR			10,502	1,554,821	0.058%
Alignment Healthcare			12,728	203,393	0.008%
Align Technology			727	483,768	0.018%
Allogene therapeutics			1,602	41,171	0.002%
Alphabet Class A			1,724	4,609,148	0.172%
Alphabet Class C			17,448	46,504,329	1.737%
Altimeter Growth			10,543	112,178	0.004%
Altus Group			2,000	97,584	0.004%
Amadeus IT			10,518	691,788	0.026%
Amazon.com			8,965	29,450,384	1.100%
Amcor			63,920	743,092	0.028%
Amedisys			2,388	356,051	0.013%
Ameren			1,352	109,512	0.004%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	288,608	0.011%
American Campus Communities Operating Partnership	2.85	2/1/30	770,000	788,425	0.029%
American Campus Communities Operating Partnership	3.3	7/15/26	315,000	336,316	0.013%
American Campus Communities, REIT			9,016	436,825	0.016%
American International Group			171,308	9,403,096	0.351%
American Tower	2.3	9/15/31	270,000	265,715	0.010%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	445,000	448,900	0.017%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	330,000	328,456	0.012%
Analog Devices			22,252	3,726,765	0.139%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	374,712	375,863	0.014%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	63,787	64,341	0.002%

Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	201,502	202,963	0.008%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	136,141	137,154	0.005%
Anglo American Capital	4.13	9/27/22	465,000	481,352	0.018%
Anheuser-Busch InBev Worldwide	4.44	10/6/48	185,000	217,049	0.008%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	2,150,000	2,571,660	0.096%
Anthem			10,807	4,028,850	0.151%
Antofagasta			63,550	1,154,880	0.043%
Apellis Pharmaceuticals			2,368	78,049	0.003%
Apollo Global Management			8,207	505,469	0.019%
Apple			92,233	13,050,970	0.488%
Applebee S Funding Llc / Ihop Funding	4.19	6/5/49	762,300	775,663	0.029%
Applied Materials			36,626	4,714,865	0.176%
APT Pipelines	4.25	7/15/27	288,000	326,540	0.012%
Arcutis Biotherapeutics			1,080	25,801	0.001%
Ares LVII CLO	1.45	10/25/31	610,000	610,066	0.023%
Argenx, ADR			2,398	724,196	0.027%
Arrow Electronics	4	4/1/25	510,000	549,861	0.021%
Arvinas			665	54,650	0.002%
Asahi Kasei			105,000	1,125,187	0.042%
Ascendis Pharma, ADR			3,814	607,913	0.023%
Ashtead			23,997	1,814,015	0.068%
ASML Holding			5,180	3,859,670	0.144%
ASML Holding			4,874	3,641,163	0.136%
ASOS			25,361	1,021,811	0.038%
Assurant			4,176	658,764	0.025%
Astellas Pharma			167,600	2,758,538	0.103%
AstraZeneca, ADR			125,302	7,525,638	0.281%
Astrazeneca Finance	1.75	5/28/28	370,000	372,216	0.014%
Astrazeneca Finance	2.25	5/28/31	120,000	121,968	0.005%
Atea Pharmaceuticals			1,179	41,336	0.002%
Atlantic Capital Bancshares			6,186	163,867	0.006%
Atlassian			3,492	1,366,839	0.051%
Atmos Energy			2,673	235,759	0.009%
Atricure			4,551	316,522	0.012%
AT&T	2.55	12/1/33	445,000	437,717	0.016%
AT&T	1.65	2/1/28	150,000	148,630	0.006%
AT&T	2.25	2/1/32	420,000	407,639	0.015%
AT&T	4.3	2/15/30	290,000	332,068	0.012%
AT&T	4.35	3/1/29	260,000	298,102	0.011%
AT&T	2.3	6/1/27	425,000	439,996	0.016%
AT&T	2.75	6/1/31	920,000	942,127	0.035%
Ausgrid Finance Pty	3.85	5/1/23	285,000	295,704	0.011%
Ausgrid Finance Pty	4.35	8/1/28	440,000	494,788	0.018%
Austin Fairmont Hotel Trust 2019-FAIR	1.33	9/15/32	235,000	234,268	0.009%
Austin Fairmont Hotel Trust 2019-FAIR	1.88	9/15/32	285,000	283,574	0.011%
Australia & New Zealand Banking			50,504	1,014,249	0.038%
AutoLIV			9,000	772,450	0.029%
AutoZone			72	122,255	0.005%
Avanos Medical			7,654	238,805	0.009%
Avery Dennison			4,910	1,017,401	0.038%
Avidity Biosciences			4,102	101,032	0.004%
Aviva			169,548	898,583	0.034%
Avolon Holdings Funding	4.25	4/15/26	825,000	886,875	0.033%
Avolon Holdings Funding	4.38	5/1/26	300,000	324,000	0.012%
Avolon Holdings Funding	3.95	7/1/24	615,000	652,669	0.024%
AXA			102,694	2,845,984	0.106%
Axis Capital Holdings			9,632	443,457	0.017%
Axonics			1,503	97,830	0.004%
AZZ			9,682	515,082	0.019%
Baidu	2.88	7/6/22	660,000	670,362	0.025%
Baidu	3.63	7/6/27	680,000	742,212	0.028%
Ballyrock CLO 15	1.23	4/15/34	635,000	634,639	0.024%
Bally's			1,522	76,313	0.003%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	1.55	9/15/38	290,000	290,000	0.011%
Banco Santander	3.49	5/28/30	200,000	214,133	0.008%
Banco Santander	1.72	9/14/27	400,000	397,886	0.015%
Bank of America	3.25	10/21/27	2,120,000	2,286,886	0.085%
Bank of America	3.42	12/20/28	175,000	189,439	0.007%
Bank of America	2.5	2/13/31	450,000	455,876	0.017%
Bank of America	3.56	4/23/27	1,195,000	1,299,836	0.049%
Bank of America	2.59	4/29/31	600,000	610,880	0.023%
Bank of America	4.27	7/23/29	875,000	992,086	0.037%

Bank of America	1.9	7/23/31	2,225,000	2,139,685	0.080%
Bank of America			138,823	5,893,036	0.220%
BankUnited			15,659	654,859	0.024%
Barclays	3.93	5/7/25	1,010,000	1,080,962	0.040%
Barclays	2.85	5/7/26	685,000	719,271	0.027%
Barings CLO Ltd 2016-II	1.21	7/20/28	415,600	415,572	0.016%
Barry Callebaut			375	850,523	0.032%
BASF			17,273	1,309,471	0.049%
BAT Capital	3.56	8/15/27	1,280,000	1,375,785	0.051%
BAT International Finance	1.67	3/25/26	175,000	174,219	0.007%
Bausch Health			7,821	217,815	0.008%
Bayer			30,218	1,640,097	0.061%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	160,071	161,624	0.006%
Bayview MSR Opportunity Master Fund Trust 2021-INV2	2.5	6/25/51	894,904	904,482	0.034%
Bayview MSR Opportunity Master Fund Trust 2021-INV4	2.5	10/25/51	602,216	606,552	0.023%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	24,326	24,610	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	40,115	40,843	0.002%
BBCMS 2019-BWAY Mortgage Trust	2.24	11/15/34	235,000	230,283	0.009%
BBVA Bancomer SA/Texas	4.38	4/10/24	550,000	594,000	0.022%
Becton Dickinson And	3.73	12/15/24	89,000	96,184	0.004%
Becton Dickinson And	1.96	2/11/31	535,000	521,059	0.019%
Becton Dickinson And	2.82	5/20/30	325,000	340,423	0.013%
Becton Dickinson And	3.79	5/20/50	390,000	433,093	0.016%
Becton Dickinson And	3.7	6/6/27	1,079,000	1,193,623	0.045%
Becton Dickinson And	4.67	6/6/47	915,000	1,138,162	0.043%
Becton, Dickinson & Company			10,413	2,559,724	0.096%
Beijing Enterprises Holdings			114,000	455,030	0.017%
BellRing Brands			4,153	127,705	0.005%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	295,000	325,153	0.012%
Benefit Street Partners CLO	1.31	7/20/34	720,000	720,208	0.027%
Benefit Street Partners CLO XI	1.63	4/15/29	280,000	280,056	0.010%
Benefit Street Partners CLO XX	1.31	7/15/34	400,000	400,000	0.015%
BFLD 2019-DPLO	1.62	10/15/34	750,000	748,116	0.028%
Bhp			55,957	1,409,800	0.053%
Bhp			19,281	514,954	0.019%
Big Sky Growth Partners			9,637	96,177	0.004%
Bill.Com Holdings			4,018	1,072,605	0.040%
BJ's Restaurants			9,147	381,979	0.014%
Blackstone Hedge Fund Solutions			119,812	162,657,887	6.077%
Blue Foundry Bancorp			3,959	54,595	0.002%
BlueMountain CLO 2015-2	1.06	7/18/27	276,145	276,145	0.010%
Blueprint Medicines			3,715	381,939	0.014%
Bluescape Opportunities Acquisition			13,492	138,563	0.005%
Bnp Paribas	1.32	1/13/27	780,000	767,151	0.029%
Bnp Paribas	2.16	9/15/29	295,000	292,511	0.011%
BNP Paribas			20,966	1,341,419	0.050%
Boardwalk Pipelines	4.95	12/15/24	415,000	458,772	0.017%
Boardwalk Pipelines	3.4	2/15/31	385,000	404,121	0.015%
Boardwalk Pipelines	5.95	6/1/26	430,000	501,685	0.019%
Boardwalk Pipelines	4.45	7/15/27	175,000	196,216	0.007%
Booking Holdings	4.63	4/13/30	235,000	279,304	0.010%
Booking Holdings			789	1,872,983	0.070%
Booz Allen Hamilton			4,746	376,595	0.014%
Boral Finance Pty	3	11/1/22	70,000	71,283	0.003%
Boral Finance Pty	3.75	5/1/28	915,000	972,837	0.036%
Boston Beer			1,619	825,285	0.031%
Boston Properties	3.25	1/30/31	670,000	710,710	0.027%
Bridgepoint			102,142	693,636	0.026%
Bright Health			2,617	21,355	0.001%
Bright Health			16,251	125,978	0.005%
Bright Horizons Family Solutions			3,304	460,644	0.017%
Brinks Company			4,186	264,974	0.010%
Brixmor Operating Partnership	4.13	5/15/29	940,000	1,058,192	0.040%
Brixmor Operating Partnership	4.05	7/1/30	260,000	290,086	0.011%
Broadcom			11,182	5,422,487	0.203%
Bruker			10,255	800,916	0.030%
Bunzl			20,737	684,207	0.026%
Burlington Stores			3,525	999,584	0.037%
BWX Technologies			1,608	86,607	0.003%
Cable One			419	759,701	0.028%
Cactus			4,045	152,577	0.006%
California Water Service Group			4,381	258,172	0.010%

Cal-Maine Foods			7,935	286,930	0.011%
Camden Property Trust, REIT			14,630	2,157,486	0.081%
Cameron LNG	3.3	1/15/35	190,000	201,695	0.008%
Cameron LNG	3.7	1/15/39	145,000	159,700	0.006%
Cameron LNG	2.9	7/15/31	175,000	185,330	0.007%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	280,000	290,875	0.011%
Capital One Financial	3.75	3/9/27	210,000	232,299	0.009%
Capital One Financial	3.65	5/11/27	875,000	966,949	0.036%
Capital One Financial	2.36	7/29/32	1,370,000	1,341,434	0.050%
Capital One Multi-Asset Execution Trust	0.68	5/15/28	615,000	610,588	0.023%
Capitol Federal Financial			13,317	153,012	0.006%
Capri Holdings			7,800	377,598	0.014%
Cardinal Health	4.5	11/15/44	95,000	107,463	0.004%
Cardinal Health	4.9	9/15/45	100,000	119,375	0.004%
Carlyle Global Market Strategies CLO 2015-3	1.13	7/28/28	372,415	372,415	0.014%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	735,000	756,177	0.028%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	1,050,000	1,045,704	0.039%
Carvana			12,167	3,668,837	0.137%
Catalent			7,286	969,548	0.036%
Caterpillar			5,331	1,023,392	0.038%
Cavco Industries			940	222,536	0.008%
Cboe Global Markets			5,783	716,282	0.027%
Celulosa Arauco Y Constitucion	4.2	1/29/30	1,100,000	1,186,625	0.044%
Centene			38,130	2,375,880	0.089%
Central Japan Railway			6,500	1,037,556	0.039%
Cerevel therapeutics Holdings			4,824	142,308	0.005%
Ceridian HCM Holding			6,463	727,863	0.027%
Certara			2,042	67,590	0.003%
Challenger Ltd/Australia			99,289	441,815	0.017%
Charles Schwab			107,054	7,797,813	0.291%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	149,742	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.25	1/15/29	305,000	304,271	0.011%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	330,000	313,622	0.012%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	1,015,000	1,113,633	0.042%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	145,000	163,272	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	425,000	475,409	0.018%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	1,055,000	1,060,044	0.040%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	35,000	44,193	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	175,000	205,962	0.008%
Chart Industries			1,598	305,394	0.011%
Cheniere Corpus Christi Holdings	3.7	11/15/29	445,000	481,713	0.018%
Cheniere Corpus Christi Holdings	7	6/30/24	285,000	321,879	0.012%
Cheniere Corpus Christi Holdings	5.13	6/30/27	135,000	155,925	0.006%
Chesapeake Utilities			3,967	476,238	0.018%
Chipotle Mexican Grill			1,240	2,253,725	0.084%
Chubb			23,517	4,079,729	0.152%
Chuy's Holdings			7,994	252,051	0.009%
CIFC Funding 2020-III	1.48	10/20/31	560,000	560,139	0.021%
CIFC Funding 2021-III	1.29	7/15/36	505,000	505,079	0.019%
Cigna	3.4	3/1/27	105,000	114,405	0.004%
Cigna	2.4	3/15/30	195,000	197,632	0.007%
Cigna	2.38	3/15/31	280,000	282,326	0.011%
Cigna			3,078	616,092	0.023%
CIM Trust 2019-INV3	3.5	8/25/49	108,447	110,185	0.004%
CIM Trust 2020-INV1	2.5	4/25/50	480,512	487,169	0.018%
CIM Trust 2021-INV1	2.5	7/1/51	586,757	592,670	0.022%
Cinemark Holdings			9,500	182,495	0.007%
Cintas			728	277,120	0.010%
Citigroup	3.11	4/8/26	500,000	530,678	0.020%
Citigroup			38,054	2,670,630	0.100%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	398,137	0.015%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	286,588	0.011%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	142,650	0.005%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	505,000	548,901	0.021%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	230,000	252,414	0.009%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	950,000	982,601	0.037%
Clarivate			27,525	602,798	0.023%
Clear Secure			18,325	714,629	0.027%
Clearwater Analytics Holdings			4,139	106,000	0.004%
Close Brothers			18,549	385,267	0.014%
CMS Energy			5,110	305,220	0.011%
Cno Financial	5.25	5/30/25	187,000	210,141	0.008%

Cold Storage Trust 2020-ICE5	1.73	11/15/37	231,003	231,220	0.009%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	121,423	121,684	0.005%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	191,673	192,283	0.007%
Comcast	3.25	11/1/39	360,000	379,363	0.014%
Comcast	2.89	11/1/51	245,000	234,112	0.009%
Comcast			23,274	1,301,715	0.049%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,090,662	0.041%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	287,664	0.011%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	525,000	575,438	0.021%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	289,428	307,130	0.011%
Community Healthcare Trust, REIT			3,554	160,605	0.006%
Compass Group			72,879	1,490,461	0.056%
Constellium			28,428	533,878	0.020%
Conyers Park III Acquisition			9,327	94,203	0.004%
Copart			5,127	711,217	0.027%
CoStar Group			14,028	1,207,250	0.045%
Country Garden Holdings	5.13	1/17/25	200,000	200,722	0.007%
Country Garden Holdings	6.15	9/17/25	450,000	470,065	0.018%
Coupang			23,461	653,389	0.024%
Coupa Software			3,963	868,610	0.032%
Covestro			14,092	960,381	0.036%
Crispr therapeutics			640	71,635	0.003%
CrossFirst Bankshares			9,849	128,037	0.005%
CrowdStrike Holdings			1,327	326,150	0.012%
Crown Castle International	2.25	1/15/31	810,000	791,887	0.030%
Crown Castle International	4.45	2/15/26	780,000	873,585	0.033%
Crown Castle Towers	3.66	5/15/25	695,000	731,364	0.027%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	367,244	0.014%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	280,000	299,702	0.011%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	325,000	338,972	0.013%
CSW Industrials			1,197	152,857	0.006%
CSX			65,582	1,950,409	0.073%
CTS			11,659	360,380	0.013%
CubeSmart, REIT			8,784	425,585	0.016%
CVRx			2,207	36,504	0.001%
CVS Health	1.88	2/28/31	330,000	319,047	0.012%
CVS Health	4.3	3/25/28	346,000	394,852	0.015%
CVS Health	5.05	3/25/48	2,165,000	2,789,808	0.104%
CVS Health	3.63	4/1/27	510,000	562,315	0.021%
CVS Health	4.25	4/1/50	520,000	616,932	0.023%
CVS Health	1.3	8/21/27	380,000	374,214	0.014%
CVS Health	2.7	8/21/40	95,000	90,474	0.003%
CyberAgent			89,400	1,724,749	0.064%
Daimler Finance North America	2.45	3/2/31	210,000	214,063	0.008%
Danaher			39,934	12,157,507	0.454%
Danske Bank	5.38	1/12/24	320,000	350,507	0.013%
Danske Bank	3.24	12/20/25	685,000	725,898	0.027%
Danske Bank	3.88	9/12/23	5,000	5,290	0.000%
Datadog			4,287	605,967	0.023%
DBC 2017-BBG Mortgage Trust	0.78	6/15/34	360,000	360,000	0.013%
DBS Group			35,267	781,468	0.029%
DCC			11,619	968,629	0.036%
DC office Trust 2019-MTC	3.17	9/15/45	510,000	506,777	0.019%
Deephaven Residential Mortgage Trust 2021-2	1.21	4/25/66	227,553	227,455	0.008%
Definitive Healthcare			1,945	83,304	0.003%
Deliveroo			81,200	300,590	0.011%
Delivery Hero			3,381	431,264	0.016%
Denny's			11,500	187,910	0.007%
Denso			14,100	920,693	0.034%
dentalcorp Holdings			10,468	136,945	0.005%
Dentsply Sirona			11,039	640,814	0.024%
Descartes Systems			10,985	892,641	0.033%
Devon Energy			12,243	434,749	0.016%
Diageo			37,172	1,799,683	0.067%
Diamondback Energy	3.25	12/1/26	515,000	550,406	0.021%
Diamondback Energy			7,167	678,500	0.025%
Dime Community Bancshares			7,576	247,432	0.009%
Direct Line Insurance			174,022	677,310	0.025%
Discover Financial Services	4.1	2/9/27	645,000	719,240	0.027%
DNB Bank			110,278	2,507,136	0.094%
DocuSign			5,862	1,509,055	0.056%
Dollar General			8,654	1,835,860	0.069%

Dominion Energy			22,048	1,609,945	0.060%
DoorDash			12,279	2,529,228	0.094%
DoubleVerify Holdings			1,183	40,411	0.002%
Doximity			1,480	119,436	0.004%
Dril-Quip			2,800	70,504	0.003%
DRIVEN BRANDS FUNDING	4.64	4/20/49	277,875	297,263	0.011%
DRIVEN BRANDS FUNDING	3.79	7/20/50	262,350	273,755	0.010%
Drive Shack			17,941	50,414	0.002%
Dr. Martens			119,183	636,527	0.024%
Dryden 86 CLO	1.23	7/17/34	490,000	489,999	0.018%
Duck Creek Technologies			729	32,251	0.001%
Dutch Bros			2,919	126,451	0.005%
EastGroup Properties, REIT			5,226	870,808	0.033%
East West Bancorp			7,474	579,534	0.022%
Ecolab	4.8	3/24/30	45,000	54,549	0.002%
Edison International	4.95	4/15/25	30,000	32,965	0.001%
Elanco Animal Health			70,109	2,235,776	0.084%
Electric Power development			34,900	500,369	0.019%
Elekta			68,863	771,199	0.029%
Element Fleet Management			126,232	1,273,681	0.048%
Element Solutions			38,582	836,458	0.031%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	205,000	221,331	0.008%
Eli Lilly And			25,479	5,886,923	0.220%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	192,709	195,470	0.007%
Ellington Financial Mortgage Trust 2021-2	1.09	6/25/66	414,727	415,076	0.016%
Encore Capital			7,190	354,251	0.013%
Enel Finance International	3.63	5/25/27	1,735,000	1,912,838	0.071%
Energy Transfer	5.88	1/15/24	320,000	350,400	0.013%
Energy Transfer	4.5	4/15/24	120,000	129,750	0.005%
Energy Transfer	4.2	4/15/27	880,000	972,400	0.036%
Energy Transfer	5.25	4/15/29	265,000	310,381	0.012%
Energy Transfer	6.25	4/15/49	135,000	176,314	0.007%
Energy Transfer	2.9	5/15/25	175,000	183,313	0.007%
Energy Transfer	3.75	5/15/30	675,000	729,000	0.027%
Energy Transfer	5	5/15/50	535,000	616,588	0.023%
Energy Transfer	5.5	6/1/27	80,000	93,900	0.004%
Energy Transfer	4.95	6/15/28	180,000	206,550	0.008%
Energy Transfer	6	6/15/48	345,000	435,356	0.016%
Enerpac Tool			18,060	374,384	0.014%
Engie			144,194	1,886,519	0.070%
Eni	4.75	9/12/28	595,000	695,864	0.026%
Entegris			8,408	1,058,567	0.040%
EOG Resources			6,164	494,784	0.018%
Equate Petrochemical BV	4.25	11/3/26	850,000	937,610	0.035%
Equifax			1,286	325,898	0.012%
Equinor			85,259	2,168,206	0.081%
Equitable Holdings	4.35	4/20/28	640,000	727,101	0.027%
Equitable Holdings			74,834	2,218,080	0.083%
Equity Bancshares			5,410	180,586	0.007%
Equity LifeStyle Properties, REIT			20,259	1,582,228	0.059%
ERO Copper			21,500	381,249	0.014%
Erste Group Bank			24,117	1,058,959	0.040%
ESCO Technologies			5,302	408,254	0.015%
Essent			8,546	376,109	0.014%
Essex Portfolio	3.63	5/1/27	580,000	635,444	0.024%
EssilorLuxottica			7,128	1,362,112	0.051%
Euronet Worldwide			2,902	369,367	0.014%
Evergy			5,798	360,636	0.013%
Eversource Energy			9,601	784,978	0.029%
Evotec			17,437	826,810	0.031%
Exact Sciences			334	31,880	0.001%
Exelon			6,504	314,403	0.012%
Extra Space Storage	2.35	3/15/32	600,000	587,003	0.022%
Facebook			61,808	20,977,017	0.784%
Falabella	4.38	1/27/25	1,100,000	1,189,386	0.044%
Fannie Mae Connecticut Avenue Securities	1.19	11/25/29	704,531	695,960	0.026%
Fannie Mae Connecticut Avenue Securities	2.74	2/25/30	500,000	503,667	0.019%
Fannie Mae Connecticut Avenue Securities	1.09	2/25/30	342,216	340,864	0.013%
Fannie Mae Connecticut Avenue Securities	0.94	7/25/30	588,798	588,798	0.022%
Fannie Mae Connecticut Avenue Securities	0.99	8/25/30	297,056	292,705	0.011%
Fannie Mae Connecticut Avenue Securities	1.44	9/25/29	578,858	582,399	0.022%
Fannie Mae Interest Strip	6.5	2/25/32	1,699	337	0.000%

Fannie Mae REMICS	4	6/25/44	34,096	34,265	0.001%
FB Financial			8,766	375,886	0.014%
Federal Home Loan Mortgage	6	10/1/32	3,082	3,462	0.000%
Federal Home Loan Mortgage	2.33	10/1/36	3,113	3,324	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	84,359	98,476	0.004%
Federal Home Loan Mortgage	4.5	10/1/39	40,323	45,211	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	47,032	52,563	0.002%
Federal Home Loan Mortgage	4	10/1/40	1,791	1,936	0.000%
Federal Home Loan Mortgage	4	10/1/40	744	816	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	71,526	79,931	0.003%
Federal Home Loan Mortgage	4	10/1/41	57,751	63,683	0.002%
Federal Home Loan Mortgage	4.5	10/1/41	106,005	118,319	0.004%
Federal Home Loan Mortgage	3.5	10/1/42	127,802	138,820	0.005%
Federal Home Loan Mortgage	5.5	11/1/21	0	0	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	8,018	8,071	0.000%
Federal Home Loan Mortgage	4	11/1/40	974	1,078	0.000%
Federal Home Loan Mortgage	4	11/1/40	57,253	63,137	0.002%
Federal Home Loan Mortgage	3.5	11/1/42	169,590	183,355	0.007%
Federal Home Loan Mortgage	2.22	1/1/37	6,396	6,422	0.000%
Federal Home Loan Mortgage	4	1/1/41	94,829	104,574	0.004%
Federal Home Loan Mortgage	6	12/1/33	28,081	32,903	0.001%
Federal Home Loan Mortgage	5	12/1/35	19,079	21,770	0.001%
Federal Home Loan Mortgage	2.31	12/1/36	5,028	5,351	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	14,313	16,052	0.001%
Federal Home Loan Mortgage	4	12/1/40	294	324	0.000%
Federal Home Loan Mortgage	4	12/1/40	8,821	9,714	0.000%
Federal Home Loan Mortgage	4	12/1/41	43,388	47,847	0.002%
Federal Home Loan Mortgage	3	12/1/42	260,103	280,761	0.010%
Federal Home Loan Mortgage	2.2	2/1/37	8,779	9,192	0.000%
Federal Home Loan Mortgage	2.16	2/1/37	6,365	6,424	0.000%
Federal Home Loan Mortgage	2.54	2/1/37	11,305	12,135	0.000%
Federal Home Loan Mortgage	4	2/1/41	84,675	92,949	0.003%
Federal Home Loan Mortgage	3	2/1/47	350,888	373,880	0.014%
Federal Home Loan Mortgage	6.5	3/1/32	2,019	2,268	0.000%
Federal Home Loan Mortgage	6	3/1/33	8,125	9,521	0.000%
Federal Home Loan Mortgage	5	3/1/40	34,118	38,813	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	92,947	100,472	0.004%
Federal Home Loan Mortgage	2.5	4/1/30	222,921	234,145	0.009%
Federal Home Loan Mortgage	7	4/1/32	197	226	0.000%
Federal Home Loan Mortgage	5	4/1/40	37,233	42,605	0.002%
Federal Home Loan Mortgage	5	4/1/40	2,807	3,193	0.000%
Federal Home Loan Mortgage	3	4/1/43	168,227	180,839	0.007%
Federal Home Loan Mortgage	3	4/1/43	136,869	146,742	0.005%
Federal Home Loan Mortgage	3	4/1/47	82,504	86,958	0.003%
Federal Home Loan Mortgage	3.5	5/1/43	62,004	67,162	0.003%
Federal Home Loan Mortgage	7	6/1/32	886	918	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,325	1,383	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	92,479	103,354	0.004%
Federal Home Loan Mortgage	5	7/1/25	41	42	0.000%
Federal Home Loan Mortgage	1.98	7/1/35	1,520	1,527	0.000%
Federal Home Loan Mortgage	5	7/1/40	16,639	18,927	0.001%
Federal Home Loan Mortgage	6	8/1/22	5	5	0.000%
Federal Home Loan Mortgage	5	8/1/35	19,377	22,112	0.001%
Federal Home Loan Mortgage	6	8/1/38	13,805	16,319	0.001%
Federal Home Loan Mortgage	6	8/1/38	19,066	22,369	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	12,864	14,377	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	12,183	13,608	0.001%
Federal Home Loan Mortgage	5	8/1/40	27,546	31,288	0.001%
Federal Home Loan Mortgage	5	8/1/40	107,639	122,977	0.005%
Federal Home Loan Mortgage	4	8/1/40	23,875	26,414	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	134,389	145,988	0.005%
Federal Home Loan Mortgage	4.5	9/1/23	2,436	2,551	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	4,642	5,216	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	336	336	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	18,884	22,129	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	45,921	49,393	0.002%
Federal Home Loan Mortgage	4	9/1/45	147,525	161,225	0.006%
Federal National Mortgage Assn.	4.5	10/1/26	3,721	3,902	0.000%
Federal National Mortgage Assn.	3	10/1/28	14,285	15,068	0.001%
Federal National Mortgage Assn.	3	10/1/30	96,966	102,555	0.004%
Federal National Mortgage Assn.	5.5	10/1/35	18,564	21,577	0.001%
Federal National Mortgage Assn.	5	10/1/35	26,760	30,516	0.001%

Federal National Mortgage Assn.	5	10/1/35	7,881	8,989	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	644	731	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	11,113	13,169	0.000%
Federal National Mortgage Assn.	6	10/1/38	21,207	25,060	0.001%
Federal National Mortgage Assn.	6	10/1/40	7,534	8,889	0.000%
Federal National Mortgage Assn.	4	10/1/41	58,867	64,903	0.002%
Federal National Mortgage Assn.	3	10/1/42	65,062	70,324	0.003%
Federal National Mortgage Assn.	3	10/1/42	50,908	55,026	0.002%
Federal National Mortgage Assn.	3	10/1/42	149,004	160,777	0.006%
Federal National Mortgage Assn.	3.5	10/1/42	108,837	117,632	0.004%
Federal National Mortgage Assn.	4	10/1/45	306,407	336,917	0.013%
Federal National Mortgage Assn.	3	10/1/46	41,280	43,409	0.002%
Federal National Mortgage Assn.	3	10/1/46	213,562	228,715	0.009%
Federal National Mortgage Assn.	3	10/1/46	82,120	87,502	0.003%
Federal National Mortgage Assn.	3	10/1/46	265,082	283,889	0.011%
Federal National Mortgage Assn.	4	10/1/47	5,733	6,199	0.000%
Federal National Mortgage Assn.	4	10/1/48	10,398	11,533	0.000%
Federal National Mortgage Assn.	2.5	10/1/51	1,917,119	1,979,185	0.074%
Federal National Mortgage Assn.	3	11/1/28	73,878	78,341	0.003%
Federal National Mortgage Assn.	2.5	11/1/31	45,118	47,386	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	289,920	311,619	0.012%
Federal National Mortgage Assn.	3	11/1/33	95,874	102,505	0.004%
Federal National Mortgage Assn.	3	11/1/34	107,564	115,034	0.004%
Federal National Mortgage Assn.	5.5	11/1/35	14,599	16,968	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	27,065	31,550	0.001%
Federal National Mortgage Assn.	3	11/1/35	97,814	103,414	0.004%
Federal National Mortgage Assn.	3	11/1/36	426,571	456,253	0.017%
Federal National Mortgage Assn.	3	11/1/36	191,540	204,501	0.008%
Federal National Mortgage Assn.	3	11/1/36	83,732	89,559	0.003%
Federal National Mortgage Assn.	5.5	11/1/36	30,197	35,084	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	27,355	31,780	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	7,461	8,516	0.000%
Federal National Mortgage Assn.	6	11/1/38	1,672	1,975	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	9,106	10,170	0.000%
Federal National Mortgage Assn.	4	11/1/40	397,053	434,689	0.016%
Federal National Mortgage Assn.	4	11/1/40	131,373	144,848	0.005%
Federal National Mortgage Assn.	4	11/1/40	25,796	28,442	0.001%
Federal National Mortgage Assn.	4	11/1/40	29,893	32,957	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	204,395	228,316	0.009%
Federal National Mortgage Assn.	4	11/1/41	45,119	49,826	0.002%
Federal National Mortgage Assn.	4	11/1/43	220,444	241,834	0.009%
Federal National Mortgage Assn.	3.5	11/1/45	49,601	53,321	0.002%
Federal National Mortgage Assn.	3	11/1/46	103,357	109,933	0.004%
Federal National Mortgage Assn.	3	11/1/46	344,643	372,248	0.014%
Federal National Mortgage Assn.	3	11/1/46	320,944	343,423	0.013%
Federal National Mortgage Assn.	3	11/1/46	330,875	353,794	0.013%
Federal National Mortgage Assn.	3	11/1/46	160,928	171,538	0.006%
Federal National Mortgage Assn.	3	11/1/46	81,986	87,874	0.003%
Federal National Mortgage Assn.	3	11/1/46	141,360	151,650	0.006%
Federal National Mortgage Assn.	3	11/1/46	53,670	57,655	0.002%
Federal National Mortgage Assn.	3.5	11/1/47	847,363	922,163	0.034%
Federal National Mortgage Assn.	4.5	11/1/47	308,135	343,084	0.013%
Federal National Mortgage Assn.	4	11/1/49	133,666	143,096	0.005%
Federal National Mortgage Assn.	3.5	11/1/50	132,528	142,133	0.005%
Federal National Mortgage Assn.	3	1/1/27	29,823	31,533	0.001%
Federal National Mortgage Assn.	7	1/1/31	159	161	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	126,206	132,297	0.005%
Federal National Mortgage Assn.	3	1/1/35	87,596	94,026	0.004%
Federal National Mortgage Assn.	3	1/1/35	171,832	182,390	0.007%
Federal National Mortgage Assn.	2	1/1/36	905,983	938,377	0.035%
Federal National Mortgage Assn.	5.5	1/1/36	13,683	15,903	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	15,760	18,213	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	41,089	47,749	0.002%
Federal National Mortgage Assn.	3.5	1/1/36	186,732	200,912	0.008%
Federal National Mortgage Assn.	4	1/1/40	1,590,000	1,703,505	0.064%
Federal National Mortgage Assn.	4	1/1/41	22,296	24,621	0.001%
Federal National Mortgage Assn.	3	1/1/42	2,245,000	2,349,094	0.088%
Federal National Mortgage Assn.	4.5	1/1/42	4,899	5,462	0.000%
Federal National Mortgage Assn.	4	1/1/42	108,368	119,854	0.004%
Federal National Mortgage Assn.	3.5	1/1/43	18,008	19,463	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	158,824	171,661	0.006%
Federal National Mortgage Assn.	3	1/1/43	169,129	180,424	0.007%

Federal National Mortgage Assn.	2.5	1/1/44	14,065,000	14,501,784	0.542%
Federal National Mortgage Assn.	3.5	1/1/44	195,747	211,568	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	188,814	206,036	0.008%
Federal National Mortgage Assn.	3.5	1/1/44	78,730	85,092	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	70,589	76,572	0.003%
Federal National Mortgage Assn.	3.5	1/1/46	146,735	157,670	0.006%
Federal National Mortgage Assn.	3.5	1/1/46	156,384	169,767	0.006%
Federal National Mortgage Assn.	3	1/1/47	100,025	107,253	0.004%
Federal National Mortgage Assn.	3.5	1/1/48	516,807	548,429	0.020%
Federal National Mortgage Assn.	2	1/1/50	19,370,000	19,387,403	0.724%
Federal National Mortgage Assn.	4	1/1/50	348,770	373,133	0.014%
Federal National Mortgage Assn.	4.5	1/1/50	36,491	39,631	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	2,855	3,342	0.000%
Federal National Mortgage Assn.	3	12/1/32	1,191,202	1,258,164	0.047%
Federal National Mortgage Assn.	5.5	12/1/34	9,177	10,646	0.000%
Federal National Mortgage Assn.	3	12/1/34	286,119	305,560	0.011%
Federal National Mortgage Assn.	5.5	12/1/35	45,099	51,941	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	14,747	17,077	0.001%
Federal National Mortgage Assn.	3	12/1/36	100,317	107,298	0.004%
Federal National Mortgage Assn.	5	12/1/36	420	479	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	2,333	2,620	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	694	810	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	28,835	33,227	0.001%
Federal National Mortgage Assn.	5.5	12/1/39	34,660	40,399	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	38,962	43,661	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	47,073	52,566	0.002%
Federal National Mortgage Assn.	4	12/1/40	58,194	64,156	0.002%
Federal National Mortgage Assn.	4.5	12/1/40	78,549	87,078	0.003%
Federal National Mortgage Assn.	4	12/1/40	69,294	76,282	0.003%
Federal National Mortgage Assn.	3.5	12/1/41	12,217	13,426	0.001%
Federal National Mortgage Assn.	4	12/1/41	135,962	150,263	0.006%
Federal National Mortgage Assn.	3.5	12/1/44	62,573	67,421	0.003%
Federal National Mortgage Assn.	3.5	12/1/45	416,778	447,988	0.017%
Federal National Mortgage Assn.	3.5	12/1/45	265,354	284,111	0.011%
Federal National Mortgage Assn.	4	12/1/45	39,210	42,607	0.002%
Federal National Mortgage Assn.	3	12/1/46	113,033	119,415	0.004%
Federal National Mortgage Assn.	3	12/1/46	304,664	326,845	0.012%
Federal National Mortgage Assn.	3	12/1/46	427,310	458,420	0.017%
Federal National Mortgage Assn.	3	12/1/46	128,745	138,742	0.005%
Federal National Mortgage Assn.	3	12/1/46	86,544	92,849	0.003%
Federal National Mortgage Assn.	5	12/1/47	105,802	119,260	0.004%
Federal National Mortgage Assn.	3.5	12/1/47	26,629	28,357	0.001%
Federal National Mortgage Assn.	4	12/1/47	400,002	431,498	0.016%
Federal National Mortgage Assn.	3.5	12/1/48	914,402	975,847	0.036%
Federal National Mortgage Assn.	4	12/1/49	250,318	273,246	0.010%
Federal National Mortgage Assn.	3	12/1/49	103,234	109,180	0.004%
Federal National Mortgage Assn.	4	12/1/49	22,869	24,492	0.001%
Federal National Mortgage Assn.	3	12/1/50	100,423	107,546	0.004%
Federal National Mortgage Assn.	6	2/1/22	33	33	0.000%
Federal National Mortgage Assn.	6	2/1/34	6,817	7,873	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	20,876	22,593	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	2,896	3,355	0.000%
Federal National Mortgage Assn.	3	2/1/35	235,058	247,670	0.009%
Federal National Mortgage Assn.	6	2/1/36	30,068	35,507	0.001%
Federal National Mortgage Assn.	6	2/1/37	48,522	57,337	0.002%
Federal National Mortgage Assn.	6	2/1/37	4,398	5,197	0.000%
Federal National Mortgage Assn.	6	2/1/37	30,611	35,925	0.001%
Federal National Mortgage Assn.	5	2/1/38	6,895	7,853	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	28,720	33,381	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	8,439	9,809	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	32,676	36,492	0.001%
Federal National Mortgage Assn.	4	2/1/41	57,989	63,942	0.002%
Federal National Mortgage Assn.	4	2/1/41	15,624	17,206	0.001%
Federal National Mortgage Assn.	4.5	2/1/41	65,249	73,050	0.003%
Federal National Mortgage Assn.	4	2/1/41	327,725	361,091	0.013%
Federal National Mortgage Assn.	5	2/1/42	9,029	10,295	0.000%
Federal National Mortgage Assn.	3	2/1/43	266,560	284,349	0.011%
Federal National Mortgage Assn.	3	2/1/44	13,129	14,014	0.001%
Federal National Mortgage Assn.	4	2/1/47	64,410	70,060	0.003%
Federal National Mortgage Assn.	3.5	2/1/48	456,520	485,382	0.018%
Federal National Mortgage Assn.	3	2/1/49	259,430	274,261	0.010%
Federal National Mortgage Assn.	4	2/1/50	275,033	296,518	0.011%

Federal National Mortgage Assn.	6	3/1/33	20,947	24,250	0.001%
Federal National Mortgage Assn.	5	3/1/34	36,662	41,713	0.002%
Federal National Mortgage Assn.	3	3/1/35	147,863	157,640	0.006%
Federal National Mortgage Assn.	5	3/1/36	78,832	89,878	0.003%
Federal National Mortgage Assn.	5.5	3/1/36	7,089	8,237	0.000%
Federal National Mortgage Assn.	6	3/1/37	13,617	16,089	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	72,270	80,709	0.003%
Federal National Mortgage Assn.	4	3/1/42	11,152	12,257	0.000%
Federal National Mortgage Assn.	3	3/1/43	752,876	813,782	0.030%
Federal National Mortgage Assn.	3.5	3/1/43	270,026	291,850	0.011%
Federal National Mortgage Assn.	3.5	3/1/44	81,381	89,402	0.003%
Federal National Mortgage Assn.	3.5	3/1/45	387,745	423,181	0.016%
Federal National Mortgage Assn.	4	3/1/46	105,115	115,046	0.004%
Federal National Mortgage Assn.	4	3/1/49	1,099,397	1,177,597	0.044%
Federal National Mortgage Assn.	3	3/1/50	412,275	435,476	0.016%
Federal National Mortgage Assn.	3	4/1/31	130,599	138,058	0.005%
Federal National Mortgage Assn.	7	4/1/32	135	155	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	4,186	4,858	0.000%
Federal National Mortgage Assn.	5	4/1/35	8,797	10,020	0.000%
Federal National Mortgage Assn.	5	4/1/35	49,649	56,527	0.002%
Federal National Mortgage Assn.	5	4/1/35	5,568	6,328	0.000%
Federal National Mortgage Assn.	3	4/1/40	122,984	131,171	0.005%
Federal National Mortgage Assn.	3	4/1/40	130,297	139,056	0.005%
Federal National Mortgage Assn.	3	4/1/40	160,851	170,811	0.006%
Federal National Mortgage Assn.	6	4/1/40	7,726	9,130	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	51,884	58,099	0.002%
Federal National Mortgage Assn.	3.5	4/1/43	13,518	14,758	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	16,291	17,686	0.001%
Federal National Mortgage Assn.	3	4/1/43	273,783	293,422	0.011%
Federal National Mortgage Assn.	3	4/1/43	236,169	251,406	0.009%
Federal National Mortgage Assn.	3.5	4/1/43	63,243	69,042	0.003%
Federal National Mortgage Assn.	4	4/1/44	118,168	130,241	0.005%
Federal National Mortgage Assn.	3	4/1/47	273,668	288,606	0.011%
Federal National Mortgage Assn.	3	4/1/47	211,177	223,878	0.008%
Federal National Mortgage Assn.	3	4/1/50	9,094	9,704	0.000%
Federal National Mortgage Assn.	3	4/1/51	726,612	775,948	0.029%
Federal National Mortgage Assn.	3	5/1/31	297,340	313,344	0.012%
Federal National Mortgage Assn.	2.5	5/1/32	119,699	126,040	0.005%
Federal National Mortgage Assn.	6	5/1/33	2,155	2,524	0.000%
Federal National Mortgage Assn.	3.5	5/1/35	220,614	235,165	0.009%
Federal National Mortgage Assn.	2	5/1/36	942,269	976,375	0.036%
Federal National Mortgage Assn.	5.5	5/1/39	65,794	76,363	0.003%
Federal National Mortgage Assn.	6.5	5/1/40	23,409	27,110	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	18,697	22,039	0.001%
Federal National Mortgage Assn.	5	5/1/40	40,587	46,415	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	180,716	201,347	0.008%
Federal National Mortgage Assn.	6	5/1/42	24,361	28,742	0.001%
Federal National Mortgage Assn.	4	5/1/42	108,438	119,425	0.004%
Federal National Mortgage Assn.	5	5/1/42	14,555	16,628	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	192,354	209,483	0.008%
Federal National Mortgage Assn.	3	5/1/43	72,370	76,942	0.003%
Federal National Mortgage Assn.	3.5	5/1/46	99,561	107,596	0.004%
Federal National Mortgage Assn.	4.5	5/1/47	199,793	222,022	0.008%
Federal National Mortgage Assn.	4.5	5/1/48	453,834	505,205	0.019%
Federal National Mortgage Assn.	4.5	5/1/49	48,265	52,759	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	94,316	102,512	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	145,742	158,588	0.006%
Federal National Mortgage Assn.	2.5	5/1/51	17,891	18,523	0.001%
Federal National Mortgage Assn.	3	6/1/33	3,609	3,760	0.000%
Federal National Mortgage Assn.	5	6/1/35	6,891	7,850	0.000%
Federal National Mortgage Assn.	5	6/1/35	3,325	3,785	0.000%
Federal National Mortgage Assn.	5	6/1/35	19,069	21,707	0.001%
Federal National Mortgage Assn.	2	6/1/36	250,114	259,165	0.010%
Federal National Mortgage Assn.	5	6/1/41	6,783	7,681	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	27,729	29,877	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	55,205	59,670	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	53,408	58,438	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	11,372	12,415	0.000%
Federal National Mortgage Assn.	4	6/1/45	440,370	484,196	0.018%
Federal National Mortgage Assn.	3	6/1/47	180,787	195,274	0.007%
Federal National Mortgage Assn.	4	6/1/48	377,103	404,298	0.015%
Federal National Mortgage Assn.	2.5	6/1/51	243,781	252,619	0.009%

Federal National Mortgage Assn.	2.5	6/1/51	154,116	159,739	0.006%
Federal National Mortgage Assn.	2.5	6/1/51	201,954	209,546	0.008%
Federal National Mortgage Assn.	6.5	7/1/32	19,396	22,493	0.001%
Federal National Mortgage Assn.	7	7/1/32	1,707	1,966	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	5,693	6,501	0.000%
Federal National Mortgage Assn.	5	7/1/35	138,514	157,679	0.006%
Federal National Mortgage Assn.	6.5	7/1/36	73,604	85,083	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	32,417	37,570	0.001%
Federal National Mortgage Assn.	5	7/1/37	1,733	1,968	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	7,508	8,325	0.000%
Federal National Mortgage Assn.	5	7/1/42	31,902	36,234	0.001%
Federal National Mortgage Assn.	3.5	7/1/42	33,193	35,875	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	110,646	121,064	0.005%
Federal National Mortgage Assn.	3.5	7/1/43	27,069	29,431	0.001%
Federal National Mortgage Assn.	3	7/1/43	20,015	21,420	0.001%
Federal National Mortgage Assn.	3.5	7/1/44	86,819	94,433	0.004%
Federal National Mortgage Assn.	3	7/1/50	251,794	265,804	0.010%
Federal National Mortgage Assn.	3.5	7/1/50	340,136	361,577	0.014%
Federal National Mortgage Assn.	2.5	7/1/51	21,890	22,681	0.001%
Federal National Mortgage Assn.	2.5	7/1/51	658,108	682,012	0.025%
Federal National Mortgage Assn.	6	8/1/22	56	56	0.000%
Federal National Mortgage Assn.	3	8/1/27	30,835	32,474	0.001%
Federal National Mortgage Assn.	2.5	8/1/30	48,297	50,768	0.002%
Federal National Mortgage Assn.	7	8/1/31	1,257	1,474	0.000%
Federal National Mortgage Assn.	6	8/1/34	177,429	204,431	0.008%
Federal National Mortgage Assn.	2	8/1/36	252,516	261,639	0.010%
Federal National Mortgage Assn.	2.12	8/1/36	9,510	9,711	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	176	198	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	17,220	19,986	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	22,899	26,616	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,298	1,507	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,402	10,652	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	2,488	2,891	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	18,304	21,275	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	48,494	56,263	0.002%
Federal National Mortgage Assn.	6.5	8/1/38	13,242	15,405	0.001%
Federal National Mortgage Assn.	6	8/1/38	25,510	30,017	0.001%
Federal National Mortgage Assn.	5	8/1/38	769	877	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	11,562	12,911	0.000%
Federal National Mortgage Assn.	4.5	8/1/40	9,647	10,776	0.000%
Federal National Mortgage Assn.	4	8/1/42	139,224	154,603	0.006%
Federal National Mortgage Assn.	3.5	8/1/42	72,457	78,071	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	22,293	24,277	0.001%
Federal National Mortgage Assn.	3	8/1/43	63,513	68,363	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	25,346	27,499	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	144,980	156,948	0.006%
Federal National Mortgage Assn.	4.5	8/1/48	48,345	52,389	0.002%
Federal National Mortgage Assn.	3.5	8/1/49	142,064	152,619	0.006%
Federal National Mortgage Assn.	3	8/1/49	145,289	156,282	0.006%
Federal National Mortgage Assn.	2.5	8/1/51	60,924	63,125	0.002%
Federal National Mortgage Assn.	2.5	8/1/51	74,643	77,336	0.003%
Federal National Mortgage Assn.	2.5	8/1/51	762,220	787,075	0.029%
Federal National Mortgage Assn.	2.5	8/1/51	78,326	81,465	0.003%
Federal National Mortgage Assn.	5	9/1/23	591	615	0.000%
Federal National Mortgage Assn.	3.5	9/1/35	573,168	612,438	0.023%
Federal National Mortgage Assn.	2	9/1/36	291,604	302,164	0.011%
Federal National Mortgage Assn.	2	9/1/36	318,695	329,830	0.012%
Federal National Mortgage Assn.	6.5	9/1/36	5,670	6,567	0.000%
Federal National Mortgage Assn.	6	9/1/38	54,641	64,460	0.002%
Federal National Mortgage Assn.	5.5	9/1/38	49,343	56,866	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	15,807	17,654	0.001%
Federal National Mortgage Assn.	6	9/1/39	77,361	91,273	0.003%
Federal National Mortgage Assn.	4.5	9/1/40	5,660	6,201	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	64,388	71,924	0.003%
Federal National Mortgage Assn.	4	9/1/41	110,256	121,417	0.005%
Federal National Mortgage Assn.	5.5	9/1/41	1,902	2,198	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	31,333	34,817	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	114,703	123,973	0.005%
Federal National Mortgage Assn.	3	9/1/43	96,191	103,974	0.004%
Federal National Mortgage Assn.	3.5	9/1/43	169,788	185,620	0.007%
Federal National Mortgage Assn.	3.5	9/1/44	41,762	45,061	0.002%
Federal National Mortgage Assn.	3.5	9/1/45	223,621	240,491	0.009%

Federal National Mortgage Assn.	4	9/1/45	22,540	24,614	0.001%
Federal National Mortgage Assn.	4	9/1/46	18,726	20,429	0.001%
Federal National Mortgage Assn.	3	9/1/46	609,263	650,085	0.024%
Federal National Mortgage Assn.	3	9/1/49	168,195	180,945	0.007%
Federal National Mortgage Assn.	3	9/1/49	976,993	1,045,260	0.039%
Federal National Mortgage Assn.	4.5	9/1/49	655,523	719,241	0.027%
Federal Signal			7,333	283,200	0.011%
Fidelity National Information Services			5,023	611,199	0.023%
Fiesta Restaurant			19,184	210,257	0.008%
First Bancshares			6,598	255,870	0.010%
First Industrial Realty, REIT			4,588	238,943	0.009%
FirstKey Mortgage Trust 2014-1	3.9	11/25/44	119,422	120,132	0.004%
FirstService			6,407	1,156,335	0.043%
Fiserv			39,806	4,318,951	0.161%
Five9			2,612	417,241	0.016%
Five Below			737	130,309	0.005%
Five Star Bancorp			3,760	90,014	0.003%
Flagship Communities REIT			2,635	47,694	0.002%
Flagstar Mortgage Trust 2020-1NV	0.94	3/25/50	131,468	131,369	0.005%
Flywire			1,108	48,575	0.002%
FNMA 30 YR TBA OCT	4.5	1/1/35	1,530,000	1,654,672	0.062%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	225,000	224,165	0.008%
ForgeRock			1,837	71,514	0.003%
Fortinet			5,506	1,607,972	0.060%
Fortive			28,408	2,004,753	0.075%
Franco-Nevada			1,711	222,284	0.008%
Freddie Mac REMICS	4.5	5/25/50	341,512	56,562	0.002%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.85	10/25/50	503,810	509,988	0.019%
Freddie Mac STACR REMIC Trust 2021-DNA5	1.7	1/25/34	245,000	247,002	0.009%
Freddie Mac STACR REMIC Trust 2021-HQA3	0.9	9/25/41	385,000	385,000	0.014%
Freddie Mac STACR Trust 2018-DNA2	0.89	12/25/30	112,423	112,536	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.29	10/25/29	38,738	38,751	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.15	11/25/50	49,340	49,357	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.44	3/25/29	7,209	7,212	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	4.79	4/25/28	219,330	226,867	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	1.14	7/25/30	436,291	434,580	0.016%
Freddie Mac Structured Agency Credit Risk debt Notes	1.19	9/25/30	310,257	310,634	0.012%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	705,000	758,983	0.028%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	245,000	274,800	0.010%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	300,000	331,948	0.012%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	505,000	550,850	0.021%
FREMF K-100 Mortgage Trust	3.61	11/25/52	730,000	780,944	0.029%
Fresenius			32,957	1,577,493	0.059%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	247,049	247,956	0.009%
G1 therapeutics			1,642	22,036	0.001%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	89,115	90,133	0.003%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	94,830	96,262	0.004%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	4,336	4,334	0.000%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	73,903	74,965	0.003%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	463,434	467,538	0.017%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	141,207	143,415	0.005%
GE			119,159	12,276,952	0.459%
General Motors Financial	4	10/6/26	225,000	247,284	0.009%
General Motors Financial	5.1	1/17/24	105,000	114,582	0.004%
General Motors Financial	4.35	4/9/25	489,000	535,479	0.020%
General Motors Financial	4.3	7/13/25	465,000	508,423	0.019%
Generation Bio			8,004	200,660	0.007%
Genius Sports			3,300	61,578	0.002%
Gentherm			4,560	369,041	0.014%
Gibraltar Industries			7,302	508,584	0.019%
GlaxoSmithKline, ADR			34,316	1,311,214	0.049%
Global Blood Therapeutics			6,923	176,398	0.007%
Global Payments			14,571	2,296,098	0.086%
GLP Capital LP / GLP Financing II	3.35	9/1/24	120,000	126,556	0.005%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	240,000	241,660	0.009%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	250,000	251,779	0.009%
Goldman Sachs	3.5	11/16/26	540,000	582,980	0.022%
Goldman Sachs	2.62	4/22/32	2,925,000	2,962,832	0.111%
Goldman Sachs	1.54	9/10/27	515,000	512,269	0.019%
Goldman Sachs			19,243	7,274,431	0.272%
Golub Capital Partners CLO 39B	1.28	10/20/28	444,222	444,310	0.017%
Government National Mortgage Assn.	5.5	10/15/38	31,312	36,258	0.001%

Government National Mortgage Assn.	5	10/15/39	12,258	14,077	0.001%
Government National Mortgage Assn.	8	10/20/25	204	220	0.000%
Government National Mortgage Assn.	5	10/20/39	19,706	22,456	0.001%
Government National Mortgage Assn.	4.5	10/20/40	26,505	29,402	0.001%
Government National Mortgage Assn.	5	10/20/40	9,074	10,348	0.000%
Government National Mortgage Assn.	3.5	10/20/44	20,721	22,387	0.001%
Government National Mortgage Assn.	3.5	10/20/45	41,393	44,323	0.002%
Government National Mortgage Assn.	3.5	10/20/45	57,811	61,906	0.002%
Government National Mortgage Assn.	5	10/20/47	272,517	298,664	0.011%
Government National Mortgage Assn.	5.5	10/20/48	14,463	15,958	0.001%
Government National Mortgage Assn.	3	10/20/49	152,249	156,330	0.006%
Government National Mortgage Assn.	4	10/20/50	801,762	853,822	0.032%
Government National Mortgage Assn.	2.5	10/20/51	2,955,000	3,045,093	0.114%
Government National Mortgage Assn.	4.5	11/20/39	10,191	11,276	0.000%
Government National Mortgage Assn.	5	11/20/39	8,510	9,704	0.000%
Government National Mortgage Assn.	4.5	11/20/40	197,124	218,845	0.008%
Government National Mortgage Assn.	3.5	11/20/42	3,895	4,152	0.000%
Government National Mortgage Assn.	4	11/20/42	7,200	7,891	0.000%
Government National Mortgage Assn.	4	11/20/47	329,880	353,377	0.013%
Government National Mortgage Assn.	5	11/20/47	130,156	142,465	0.005%
Government National Mortgage Assn.	5.5	11/20/48	64,612	71,259	0.003%
Government National Mortgage Assn.	3.5	1/1/41	1,344,000	1,413,641	0.053%
Government National Mortgage Assn.	2	1/1/50	4,565,000	4,630,800	0.173%
Government National Mortgage Assn.	5.5	1/20/36	92,166	108,321	0.004%
Government National Mortgage Assn.	4.5	1/20/41	138,305	155,111	0.006%
Government National Mortgage Assn.	4.5	1/20/46	23,588	26,180	0.001%
Government National Mortgage Assn.	3.5	1/20/46	13,747	14,853	0.001%
Government National Mortgage Assn.	4	1/20/48	165,617	180,483	0.007%
Government National Mortgage Assn.	5.5	1/20/49	60,628	66,895	0.002%
Government National Mortgage Assn.	3.5	1/20/49	147,655	156,375	0.006%
Government National Mortgage Assn.	3	1/20/50	97,025	99,830	0.004%
Government National Mortgage Assn.	7.5	12/15/25	130	131	0.000%
Government National Mortgage Assn.	5	12/15/39	86,719	100,656	0.004%
Government National Mortgage Assn.	6.5	12/20/33	1,206	1,430	0.000%
Government National Mortgage Assn.	6	12/20/38	30,113	35,276	0.001%
Government National Mortgage Assn.	3.5	12/20/45	98,304	104,879	0.004%
Government National Mortgage Assn.	3.5	12/20/47	456,191	483,669	0.018%
Government National Mortgage Assn.	5.5	12/20/48	224,574	247,672	0.009%
Government National Mortgage Assn.	5	2/15/40	42,898	49,786	0.002%
Government National Mortgage Assn.	5	2/15/40	42,898	49,786	0.002%
Government National Mortgage Assn.	3.5	2/15/45	38,999	41,978	0.002%
Government National Mortgage Assn.	7	2/20/27	3,058	3,386	0.000%
Government National Mortgage Assn.	4	2/20/41	8,383	9,190	0.000%
Government National Mortgage Assn.	3.5	2/20/43	33,789	36,530	0.001%
Government National Mortgage Assn.	4	2/20/44	193,443	211,393	0.008%
Government National Mortgage Assn.	3	2/20/45	95,563	101,124	0.004%
Government National Mortgage Assn.	3.5	2/20/45	29,949	32,231	0.001%
Government National Mortgage Assn.	3.5	2/20/48	438,617	471,418	0.018%
Government National Mortgage Assn.	3.5	2/20/48	323,247	346,116	0.013%
Government National Mortgage Assn.	3.5	2/20/48	663,986	703,974	0.026%
Government National Mortgage Assn.	4.5	3/20/41	19,841	22,082	0.001%
Government National Mortgage Assn.	5	3/20/41	94,544	107,811	0.004%
Government National Mortgage Assn.	3.5	3/20/43	123,413	132,558	0.005%
Government National Mortgage Assn.	5.5	3/20/48	61,455	68,676	0.003%
Government National Mortgage Assn.	5.5	3/20/49	72,604	80,266	0.003%
Government National Mortgage Assn.	3	3/20/50	288,664	297,005	0.011%
Government National Mortgage Assn.	6	4/15/36	1,790	2,115	0.000%
Government National Mortgage Assn.	5	4/20/40	15,810	18,029	0.001%
Government National Mortgage Assn.	3.5	4/20/45	8,182	8,857	0.000%
Government National Mortgage Assn.	3.5	4/20/46	148,220	157,182	0.006%
Government National Mortgage Assn.	3.5	4/20/47	31,502	33,148	0.001%
Government National Mortgage Assn.	5.5	4/20/48	45,125	50,332	0.002%
Government National Mortgage Assn.	3.5	4/20/48	163,497	175,750	0.007%
Government National Mortgage Assn.	3.5	4/20/48	420,995	456,690	0.017%
Government National Mortgage Assn.	3	4/20/51	1,140,017	1,192,501	0.045%
Government National Mortgage Assn.	4.5	5/20/40	42,654	47,197	0.002%
Government National Mortgage Assn.	5	5/20/40	5,248	5,984	0.000%
Government National Mortgage Assn.	3	5/20/45	95,948	101,115	0.004%
Government National Mortgage Assn.	3.5	5/20/45	14,084	15,219	0.001%
Government National Mortgage Assn.	3.5	5/20/45	38,601	41,700	0.002%
Government National Mortgage Assn.	3	5/20/46	271,348	285,615	0.011%
Government National Mortgage Assn.	3.5	5/20/46	116,657	123,963	0.005%

Government National Mortgage Assn.	3	5/20/46	11,731	12,580	0.000%
Government National Mortgage Assn.	3	5/20/46	34,934	37,577	0.001%
Government National Mortgage Assn.	4	5/20/47	99,584	106,687	0.004%
Government National Mortgage Assn.	5.5	5/20/48	260,145	287,915	0.011%
Government National Mortgage Assn.	5	5/20/48	12,097	13,029	0.000%
Government National Mortgage Assn.	7.5	6/15/32	4,659	5,011	0.000%
Government National Mortgage Assn.	5	6/15/40	39,945	46,231	0.002%
Government National Mortgage Assn.	5	6/20/40	17,005	19,390	0.001%
Government National Mortgage Assn.	3.5	6/20/43	156,060	168,749	0.006%
Government National Mortgage Assn.	3.5	6/20/43	156,739	168,617	0.006%
Government National Mortgage Assn.	5.5	6/20/44	74,713	87,773	0.003%
Government National Mortgage Assn.	3	6/20/45	1,071,082	1,128,823	0.042%
Government National Mortgage Assn.	3.5	6/20/46	411,027	437,107	0.016%
Government National Mortgage Assn.	3	6/20/46	76,429	81,403	0.003%
Government National Mortgage Assn.	4	6/20/47	196,322	210,514	0.008%
Government National Mortgage Assn.	5	6/20/47	61,833	68,006	0.003%
Government National Mortgage Assn.	5	6/20/48	53,789	58,126	0.002%
Government National Mortgage Assn.	3	7/15/43	24,398	25,866	0.001%
Government National Mortgage Assn.	7	7/20/27	82	82	0.000%
Government National Mortgage Assn.	5	7/20/39	15,905	18,126	0.001%
Government National Mortgage Assn.	4	7/20/42	93,229	102,183	0.004%
Government National Mortgage Assn.	3	7/20/46	150,268	158,168	0.006%
Government National Mortgage Assn.	3.5	7/20/46	22,885	24,291	0.001%
Government National Mortgage Assn.	4.5	7/20/46	29,759	33,024	0.001%
Government National Mortgage Assn.	3	7/20/46	247,013	260,169	0.010%
Government National Mortgage Assn.	3	7/20/46	32,992	35,577	0.001%
Government National Mortgage Assn.	3	7/20/46	62,907	67,114	0.003%
Government National Mortgage Assn.	3	7/20/46	106,357	112,926	0.004%
Government National Mortgage Assn.	3	7/20/46	23,315	24,876	0.001%
Government National Mortgage Assn.	5	7/20/47	38,196	41,821	0.002%
Government National Mortgage Assn.	3.5	7/20/47	92,849	98,340	0.004%
Government National Mortgage Assn.	3	7/20/50	82,926	85,330	0.003%
Government National Mortgage Assn.	3	7/20/51	1,411,110	1,476,075	0.055%
Government National Mortgage Assn.	5	8/20/40	6,420	7,321	0.000%
Government National Mortgage Assn.	5	8/20/41	46,673	53,222	0.002%
Government National Mortgage Assn.	3.5	8/20/42	30,645	33,135	0.001%
Government National Mortgage Assn.	4	8/20/42	51,383	56,319	0.002%
Government National Mortgage Assn.	4.5	8/20/46	46,923	52,108	0.002%
Government National Mortgage Assn.	3	8/20/46	31,726	34,052	0.001%
Government National Mortgage Assn.	3	8/20/46	45,538	48,989	0.002%
Government National Mortgage Assn.	3	8/20/46	45,496	49,058	0.002%
Government National Mortgage Assn.	5	8/20/47	66,014	72,591	0.003%
Government National Mortgage Assn.	5	8/20/48	4,801	5,171	0.000%
Government National Mortgage Assn.	2.5	8/20/51	3,753,193	3,874,743	0.145%
Government National Mortgage Assn.	3.5	8/20/51	1,075,955	1,141,325	0.043%
Government National Mortgage Assn.	5	9/15/39	20,201	23,383	0.001%
Government National Mortgage Assn.	4.5	9/15/45	29,344	33,144	0.001%
Government National Mortgage Assn.	4.5	9/20/40	75,853	84,158	0.003%
Government National Mortgage Assn.	4	9/20/42	8,041	8,813	0.000%
Government National Mortgage Assn.	3.5	9/20/46	122,305	129,964	0.005%
Government National Mortgage Assn.	4.5	9/20/46	36,024	40,256	0.002%
Government National Mortgage Assn.	3	9/20/46	22,940	24,618	0.001%
Government National Mortgage Assn.	3	9/20/46	26,592	28,612	0.001%
Government National Mortgage Assn.	3.5	9/20/47	33,464	35,476	0.001%
Government National Mortgage Assn.	4	9/20/47	11,962	12,814	0.000%
Government National Mortgage Assn.	4.5	9/20/47	208,542	225,926	0.008%
Government National Mortgage Assn.	5.5	9/20/48	545	605	0.000%
Government National Mortgage Assn.	3	9/20/49	22,167	22,808	0.001%
Government National Mortgage Association	3	11/20/47	65,418	67,803	0.003%
Government National Mortgage Association	4.5	12/20/39	3,717	76	0.000%
Government National Mortgage Association	3	12/20/47	76,571	78,257	0.003%
Government National Mortgage Association	4	2/20/43	47,105	5,837	0.000%
Government National Mortgage Association	3.5	4/20/39	9,727	37	0.000%
Government National Mortgage Association	4	5/20/37	78,194	2,037	0.000%
Government National Mortgage Association	3.5	5/20/43	71,661	11,305	0.000%
Graco			6,068	424,578	0.016%
Gray Oak Pipeline	2.6	10/15/25	145,000	148,430	0.006%
Gray Oak Pipeline	3.45	10/15/27	60,000	63,247	0.002%
Gray Oak Pipeline	2	9/15/23	45,000	45,840	0.002%
Great Portland Estates			96,666	970,247	0.036%
Great Wolf Trust 2019-WOLF	1.72	12/15/36	425,000	423,680	0.016%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	149,345	150,716	0.006%

GS Mortgage-Backed Securities Trust	1.66	7/25/44	11,439	11,523	0.000%
GS Mortgage-Backed Securities Trust 2020-INV1	2.98	10/25/50	344,393	351,155	0.013%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	446,168	449,270	0.017%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	456,705	462,164	0.017%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,352,946	0.051%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	415,000	444,595	0.017%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	720,000	775,776	0.029%
Halliburton			16,354	353,573	0.013%
Hamamatsu Photonics KK			17,500	1,082,528	0.040%
Hanger			15,047	330,432	0.012%
Hanover Insurance Group			3,347	433,838	0.016%
Hardee s Funding	4.96	6/20/48	533,500	566,723	0.021%
Hardee s Funding	2.87	6/20/51	239,400	239,877	0.009%
Hartford Financial Services			50,457	3,544,604	0.132%
Hasbro	3.55	11/19/26	240,000	261,257	0.010%
Haynes International			5,257	195,823	0.007%
HCA Healthcare			25,874	6,280,137	0.235%
Healthcare Realty Trust	3.63	1/15/28	575,000	627,936	0.023%
Healthcare Realty Trust	2.05	3/15/31	190,000	183,723	0.007%
Healthpeak Properties	2.88	1/15/31	75,000	78,197	0.003%
Healthpeak Properties	3.5	7/15/29	75,000	81,767	0.003%
Helios Technologies			4,746	389,694	0.015%
Heritage Commerce			21,334	248,114	0.009%
Heritage-Crystal Clean			6,194	179,502	0.007%
Heritage Financial Corp.			6,634	169,167	0.006%
Highwoods Realty	3.05	2/15/30	685,000	715,727	0.027%
Highwoods Realty	4.13	3/15/28	570,000	635,234	0.024%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	30,143	30,795	0.001%
Hilton Worldwide Holdings			23,757	3,138,537	0.117%
Home Bancshares			16,074	378,221	0.014%
Home Depot			7,287	2,392,031	0.089%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	210,302	213,665	0.008%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	210,522	211,375	0.008%
Homology Medicines			2,750	21,643	0.001%
Honda Motor			17,000	522,645	0.020%
Honeywell International			11,542	2,450,136	0.092%
Housing Development Finance			27,221	1,002,342	0.037%
HSBC Holdings	1.65	4/18/26	205,000	205,791	0.008%
HSBC Holdings	3.9	5/25/26	415,000	456,950	0.017%
HSBC Holdings	2.1	6/4/26	570,000	582,258	0.022%
Hubbell			11,495	2,076,802	0.078%
Humana	2.15	2/3/32	180,000	175,944	0.007%
Humana	4.88	4/1/30	392,000	467,363	0.017%
Humana			2,035	791,920	0.030%
Hundred Acre Wood Trust 2021-INV1	2.5	7/25/51	851,078	857,506	0.032%
Hundred Acre Wood Trust 2021-INV2	2.5	10/25/51	265,000	268,768	0.010%
Huron Consulting Group			2,800	145,600	0.005%
Hyundai Capital America	1.8	10/15/25	250,000	252,230	0.009%
Hyundai Capital America	2.1	9/15/28	405,000	399,263	0.015%
Icosavax			3,137	92,824	0.003%
ICU Medical			2,047	477,729	0.018%
IdaCorp			4,226	436,884	0.016%
IGM Biosciences			1,713	112,647	0.004%
IGO			271,423	1,701,071	0.064%
Illinois Tool Works			1,395	288,249	0.011%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	242,399	242,252	0.009%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	930,393	0.035%
Infinera			4,000	33,280	0.001%
Ingersoll-Rand			13,908	701,102	0.026%
Ing Groep	1.75	4/1/27	225,000	226,085	0.008%
ING Groep			167,536	2,435,724	0.091%
Insmmed			15,965	439,676	0.016%
Intellia Therapeutics			1,937	259,849	0.010%
Intercontinental Exchange	2.1	6/15/30	1,425,000	1,409,204	0.053%
Intercontinental Exchange	1.85	9/15/32	1,340,000	1,261,030	0.047%
International Flavors & Fragrances			8,216	1,098,644	0.041%
International Paper			93,869	5,249,154	0.196%
Intesa Sanpaolo			289,721	820,196	0.031%
Intuit			10,518	5,674,566	0.212%
Intuitive Surgical			4,624	4,596,950	0.172%
iovance Biotherapeutics			1,214	29,937	0.001%
Ipsen			6,754	643,589	0.024%

Jack in the Box Funding	3.98	8/25/49	560,763	572,228	0.021%
Jacobs Engineering Group			19,089	2,529,865	0.095%
JBG SMITH Properties, REIT			11,967	354,343	0.013%
John Bean Technologies			4,805	675,343	0.025%
Johnson Matthey			38,276	1,373,228	0.051%
JPMorgan Chase	2.74	10/15/30	415,000	429,814	0.016%
JPMorgan Chase	1.95	2/4/32	1,045,000	1,006,194	0.038%
JPMorgan Chase	1.58	4/22/27	1,045,000	1,047,341	0.039%
JPMorgan Chase	2.52	4/22/31	1,250,000	1,271,186	0.047%
JPMorgan Chase	3.54	5/1/28	275,000	300,081	0.011%
JPMorgan Chase	2.96	5/13/31	1,695,000	1,760,769	0.066%
JPMorgan Chase	2.18	6/1/28	680,000	693,076	0.026%
JPMorgan Chase			1,578	258,303	0.010%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	200,418	0.007%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	102,258	103,966	0.004%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	208,796	213,958	0.008%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	180,324	184,416	0.007%
JP Morgan Mortgage Trust 2020-5	3.64	12/25/50	307,260	313,213	0.012%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	167,957	172,150	0.006%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	159,377	162,199	0.006%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	68,121	69,113	0.003%
JP Morgan Mortgage Trust 2020-LTV1	3.35	6/25/50	316,088	322,975	0.012%
Julius Baer			19,075	1,267,338	0.047%
Karuna therapeutics			638	78,047	0.003%
Kering			1,468	1,042,663	0.039%
Keurig Dr Pepper			9,007	307,679	0.011%
Kimberly-Clark			2,055	272,164	0.010%
Kingfisher			405,978	1,832,534	0.068%
Kion			16,683	1,551,145	0.058%
Kirin Holdings			38,300	710,844	0.027%
KKR Acquisition Holdings I			14,993	149,630	0.006%
KKR CLO 36	1.83	10/15/34	770,000	770,000	0.029%
KLA			3,902	1,305,258	0.049%
Knight-Swift Transportation Holdings			6,347	324,649	0.012%
Knorr-Bremse			6,105	653,184	0.024%
Kodiak Sciences			5,130	492,377	0.018%
Koninklijke Philips			46,683	2,073,982	0.077%
Kookmin Bank	4.5	2/1/29	650,000	735,595	0.027%
Kratos Defense & Security Solutions			11,174	249,292	0.009%
KT			22,576	617,439	0.023%
Kymera therapeutics			1,052	61,794	0.002%
Landstar System			1,608	253,775	0.009%
Largan Precision			5,000	389,551	0.015%
Las Vegas Sands	3.5	8/18/26	210,000	214,865	0.008%
Las Vegas Sands	3.2	8/8/24	125,000	128,195	0.005%
Lattice Semiconductor			19,414	1,255,115	0.047%
Legalzoom.com			2,210	58,344	0.002%
Legrand			9,927	1,063,675	0.040%
Liberty Oilfield Services			25,046	303,808	0.011%
Linde			19,530	5,729,711	0.214%
Littelfuse			1,717	469,205	0.018%
Live Oak Bancshares			7,953	506,049	0.019%
Lloyds Banking Group			1,778,383	1,106,904	0.041%
LM Ericsson			175,085	1,976,172	0.074%
Longfor Group Holdings	3.95	9/16/29	550,000	571,582	0.021%
L'Oreal			5,265	2,178,678	0.081%
LSEGA Financing	2	4/6/28	1,050,000	1,054,476	0.039%
LSEGA Financing	2.5	4/6/31	375,000	381,770	0.014%
LSEGA Financing	3.2	4/6/41	200,000	206,621	0.008%
lululemon athletica			5,683	2,299,910	0.086%
Macquarie Group			8,882	1,147,521	0.043%
Madison Park Funding XXXIII	1.46	10/15/32	805,000	806,320	0.030%
Magna International			24,844	1,869,263	0.070%
Magnetite XVIII	1.2	11/15/28	510,000	509,964	0.019%
Magnetite XXV	1.68	1/25/32	255,000	255,239	0.010%
Magnolia Oil & Gas			30,006	533,807	0.020%
Manhattan Associates			1,856	284,024	0.011%
Marel HF			16,278	112,719	0.004%
Marriott			20,229	2,995,713	0.112%
Marsh & McLennan	2.25	11/15/30	185,000	186,433	0.007%
Marsh & McLennan			9,225	1,396,942	0.052%
Martin Marietta Materials			1,804	616,391	0.023%

Marvell Technology			18,146	1,094,385	0.041%
MasterCard			15,610	5,427,285	0.203%
Matson			5,475	441,887	0.017%
McDonald's			1,328	320,194	0.012%
Medtronic			39,680	4,973,888	0.186%
Meggitt			105,123	1,037,144	0.039%
MeiraGTx Holdings			2,103	27,718	0.001%
Melrose Industries			601,982	1,397,625	0.052%
Meridian Bancorp			5,575	115,737	0.004%
Meritor			13,242	282,187	0.011%
Mesa Laboratories			407	123,061	0.005%
MetLife			42,529	2,625,315	0.098%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	307,468	319,724	0.012%
MFA 2021-NQM2 Trust	1.03	11/25/64	312,927	313,190	0.012%
MGE Energy			1,846	135,681	0.005%
MGM Resorts International			44,782	1,932,343	0.072%
Microchip Technology			7,046	1,081,491	0.040%
Micron Technology	4.19	2/15/27	480,000	539,400	0.020%
Micron Technology	5.33	2/6/29	226,000	270,070	0.010%
Micron Technology			7,503	532,563	0.020%
Microsoft			137,480	38,758,362	1.448%
Middlesex Water			2,663	273,703	0.010%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	790,000	859,125	0.032%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	15,015	15,062	0.001%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	82,137	83,153	0.003%
Minerals Technologies			4,670	326,153	0.012%
Mitsubishi Corporation			32,000	1,004,878	0.038%
Mitsubishi Electric			144,200	2,004,033	0.075%
Mitsubishi HC Capital			97,600	510,340	0.019%
Mitsubishi UFJ Financial			167,000	987,193	0.037%
Mitsui Fudosan			74,100	1,760,237	0.066%
ModivCare			2,345	425,899	0.016%
Molina Healthcare			4,147	1,125,123	0.042%
Moncler			21,048	1,283,730	0.048%
Mondelez International			5,254	305,678	0.011%
MongoDB			3,748	1,767,219	0.066%
Monolithic Power Systems			1,916	928,647	0.035%
Monro			7,667	440,929	0.016%
Monte Rosa therapeutics			1,043	23,238	0.001%
Morgan Stanley	3.63	1/20/27	770,000	848,730	0.032%
Morgan Stanley	4.43	1/23/30	185,000	213,484	0.008%
Morgan Stanley	3.22	4/22/42	145,000	151,812	0.006%
Morgan Stanley	1.93	4/28/32	980,000	941,285	0.035%
Morgan Stanley	1.59	5/4/27	1,240,000	1,243,218	0.046%
Morgan Stanley			136,925	13,324,172	0.498%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	268,012	0.010%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	135,632	0.005%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	408,432	0.015%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	45,000	48,896	0.002%
Morgan Stanley Eaton Vance Clo 2021-1	1.78	10/20/34	375,000	375,000	0.014%
Morphic Holding			323	18,295	0.001%
Motorola Solutions			432	100,362	0.004%
MSA Safety			1,828	266,340	0.010%
MSCI			576	350,404	0.013%
Mueller Water Products			21,390	325,556	0.012%
Munich Re			10,371	2,829,928	0.106%
Murata Manufacturing			18,700	1,654,062	0.062%
National Bank of Canada			28,084	2,156,965	0.081%
National Grid			105,391	1,255,810	0.047%
National Instruments			9,285	364,251	0.014%
NAVER			3,661	1,187,874	0.044%
Navient Private Education Loan Trust 2017	2.88	12/16/58	79,814	80,851	0.003%
Navient Private Education Loan Trust 2018	3.61	12/15/59	331,598	345,213	0.013%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	490,009	500,607	0.019%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	450,000	457,419	0.017%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	334,265	339,102	0.013%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	242,691	244,319	0.009%
NBN	2.63	5/5/31	410,000	415,626	0.016%
nCino			5,215	370,421	0.014%
Nestle			53,548	6,452,002	0.241%
Netflix	4.63	5/15/29	655,000	950,220	0.036%
Netflix			9,144	5,580,949	0.209%

Neuberger Berman CLO XVI-S	1.17	4/15/34	630,000	628,536	0.023%
Neuberger Berman Loan Advisers CLO 29	1.26	10/19/31	470,000	470,159	0.018%
Neuberger Berman Loan Advisers CLO 32	1.12	1/20/32	1,190,000	1,189,678	0.044%
Neuberger Berman Loan Advisers CLO 38	1.43	10/20/32	590,000	590,172	0.022%
Neuberger Berman Loan Advisers Clo 43	1.24	6/18/35	370,000	369,552	0.014%
Nevro			2,417	281,290	0.011%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	404,551	409,520	0.015%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	228,834	230,752	0.009%
Next			11,123	1,223,540	0.046%
NextEra Energy			49,493	3,886,190	0.145%
Nextera Energy Partners			4,238	319,376	0.012%
NexTier Oilfield Solutions			38,214	175,784	0.007%
Nike			14,727	2,138,802	0.080%
Nippon Telegraph & Telephone			132,900	3,682,548	0.138%
NiSource	1.7	2/15/31	315,000	296,629	0.011%
NiSource	3.6	5/1/30	365,000	399,255	0.015%
Nomad Foods			10,982	302,664	0.011%
Norfolk Southern			14,640	3,502,620	0.131%
Northern Star Resources			42,980	263,237	0.010%
NorthWestern			4,037	231,320	0.009%
Novanta			5,558	858,711	0.032%
Novartis			34,684	2,844,061	0.106%
NRG Energy	4.45	6/15/29	260,000	286,000	0.011%
NTT Data			118,400	2,289,174	0.086%
NTT Finance	1.59	4/3/28	625,000	618,211	0.023%
NTT Finance	2.07	4/3/31	200,000	200,871	0.008%
Nurix therapeutics			1,482	44,401	0.002%
NuVasive			3,209	192,059	0.007%
NVIDIA			21,953	4,547,783	0.170%
NXP BV / NXP Funding	5.35	3/1/26	205,000	236,230	0.009%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	50,000	52,287	0.002%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	95,000	101,439	0.004%
NXP Semiconductors			15,472	3,030,501	0.113%
Oak Street Health			911	38,745	0.001%
OBX 2019-EXP2 Trust	4	6/25/59	179,360	185,416	0.007%
OBX 2019-EXP3 Trust	3.5	10/25/59	125,177	127,152	0.005%
OBX 2020-EXP1 Trust	3.5	2/25/60	375,018	384,398	0.014%
OBX 2020-EXP1 Trust	0.84	2/25/60	59,487	59,474	0.002%
OBX 2020-EXP2 Trust	3	5/25/60	455,096	462,655	0.017%
OBX 2021-NQM3 Trust	1.05	7/25/61	363,681	363,627	0.014%
OCP CLO 2014-7	1.25	7/20/29	830,000	829,999	0.031%
OCP CLO 2014-7	1.78	7/20/29	475,000	474,881	0.018%
OCP CLO 2020-19	1.28	10/20/34	810,000	812,365	0.030%
Octagon Investment Partners 29	1.31	1/24/33	825,000	826,898	0.031%
OHA Credit Funding 3	1.29	7/2/35	505,000	505,357	0.019%
OHA Credit Partners XVI	1.31	10/18/34	375,000	375,660	0.014%
Olink Holding, ADR			5,857	142,032	0.005%
Ollies Bargain Outlet Holdings			9,033	544,509	0.020%
Omron			9,300	920,259	0.034%
ONE Gas			7,159	453,666	0.017%
Option Care Health			10,807	262,178	0.010%
Oracle	2.3	3/25/28	305,000	312,401	0.012%
Orchard therapeutics, ADR			5,431	12,491	0.000%
Origin Bancorp			7,565	320,378	0.012%
Otsuka Holdings			27,300	1,167,422	0.044%
Outset Medical			2,013	99,523	0.004%
OZLM VII	1.14	7/17/29	606,132	606,164	0.023%
OZLM VIII	1.3	10/17/29	476,252	476,264	0.018%
Pacific Gas & Electric	2.5	2/1/31	570,000	540,914	0.020%
Pacific Gas & Electric	4.55	7/1/30	1,330,000	1,432,917	0.054%
Pacific Gas & Electric	2.1	8/1/27	220,000	214,792	0.008%
Pacific Gas & Electric	3.3	8/1/40	480,000	442,709	0.017%
Pacific Premier Bancorp			9,367	388,168	0.015%
Packaging Corporation of America			18,849	2,590,607	0.097%
Palmer Square CLO 2021-2	1.26	7/15/34	600,000	600,320	0.022%
Panasonic			94,200	1,167,647	0.044%
Papa John's International			7,726	981,125	0.037%
Parsons			3,510	118,498	0.004%
PAR Technology			8,344	513,239	0.019%
Paycom Software			1,548	767,421	0.029%
Paycor HCM			2,867	100,804	0.004%
Payoneer Global			28,900	247,095	0.009%

PayPal Holdings			23,432	6,097,241	0.228%
Peace Park CLO	1.27	10/20/34	550,000	549,346	0.021%
Pennant			4,441	124,748	0.005%
PennyMac Financial Services			8,588	524,984	0.020%
Penumbra			959	255,574	0.010%
PerkinElmer	1.9	9/15/28	350,000	347,515	0.013%
PerkinElmer	3.3	9/15/29	195,000	209,750	0.008%
PerkinElmer	2.25	9/15/31	190,000	187,273	0.007%
PerkinElmer			6,453	1,118,240	0.042%
Perrigo Finance Unlimited	4.38	3/15/26	255,000	273,794	0.010%
Perrigo Finance Unlimited	3.15	6/15/30	675,000	694,942	0.026%
Persimmon			31,393	1,122,769	0.042%
Petco Health & Wellness			5,773	121,810	0.005%
Pfizer			35,021	1,506,253	0.056%
PGT Innovations			9,964	190,312	0.007%
PICC Property & Casualty			936,000	907,984	0.034%
Ping An Insurance			72,000	492,435	0.018%
Pinnacle Financial Partners			8,646	813,416	0.030%
Pinterest			38,568	1,965,040	0.073%
Plex Systems			245	238	0.000%
Pola Orbis Holdings			12,400	285,420	0.011%
Popular			3,722	289,088	0.011%
Poshmark			1,244	29,557	0.001%
Post Holdings			4,644	511,583	0.019%
Post Holdings Partnering			6,329	63,986	0.002%
PPG Industries			12,482	1,785,051	0.067%
PRA Group			7,197	303,282	0.011%
Privia Health			2,393	56,379	0.002%
PROCEPT BioRobotics			848	32,351	0.001%
Professional Holding			4,068	76,478	0.003%
PROG Holdings			8,560	359,606	0.013%
Prologis	1.25	10/15/30	185,000	173,252	0.006%
Prologis, REIT			56,534	7,091,060	0.265%
Prothena			7,278	518,412	0.019%
Prysmian			37,945	1,325,363	0.050%
PS Business Parks, REIT			3,947	618,653	0.023%
PTC Therapeutics			852	31,703	0.001%
Pulmonx			663	23,855	0.001%
QNB Finance	2.75	2/12/27	700,000	734,276	0.027%
Quaker Chemical			1,745	414,821	0.015%
Qualcomm			16,085	2,074,643	0.078%
Quanerix			1,315	65,474	0.002%
Quidel			4,040	570,246	0.021%
Radius Health			17,908	222,238	0.008%
Ranpak Holdings			3,687	98,885	0.004%
Rapid Micro Biosystems			3,914	72,292	0.003%
RAPT therapeutics			3,951	122,679	0.005%
RealReal			11,600	152,888	0.006%
Reata Pharmaceuticals			1,894	190,555	0.007%
Recruit Holdings			30,000	1,833,776	0.069%
Red Robin Gourmet Burgers			6,071	139,997	0.005%
Red Rock Resorts			2,000	102,440	0.004%
REESE PARK CLO	1.45	10/15/32	570,000	570,038	0.021%
Regency Centers	3.7	6/15/30	385,000	425,314	0.016%
REI - SECURITY LENDING COLLATERAL			519,744	5,197,443	0.194%
Reliance Industries	3.67	11/30/27	1,125,000	1,224,703	0.046%
Renasas Electronics			57,200	703,981	0.026%
Rentokil Initial			55,255	433,906	0.016%
Repare therapeutics			3,200	83,968	0.003%
Repay Holdings			8,131	187,257	0.007%
Replimune			1,844	54,656	0.002%
Republic Services			22,258	2,672,295	0.100%
Rexford Industrial Realty, REIT			8,572	486,461	0.018%
Reynolds American	4.45	6/12/25	710,000	782,080	0.029%
RH			551	367,467	0.014%
Rio Tinto			6,624	471,569	0.018%
Roche Holding			10,947	3,995,326	0.149%
Roku			1,126	352,832	0.013%
Roper Technologies			2,700	1,204,551	0.045%
Ross Stores	1.88	4/15/31	410,000	395,122	0.015%
Ross Stores			19,003	2,068,477	0.077%
Rover			6,383	82,408	0.003%

Royal Dutch Shell, ADR			20,191	893,856	0.033%
Rush Enterprises			5,906	266,715	0.010%
Ruth's Hospitality Group			7,651	158,452	0.006%
Sabine Pass Liquefaction	5	3/15/27	1,105,000	1,270,087	0.047%
Sabine Pass Liquefaction	5.75	5/15/24	200,000	222,500	0.008%
Sabine Pass Liquefaction	4.5	5/15/30	95,000	109,250	0.004%
Sabine Pass Liquefaction	5.88	6/30/26	629,000	739,893	0.028%
Safran			7,744	979,466	0.037%
Saia			1,535	365,376	0.014%
Salesforce.com			19,772	5,362,562	0.200%
Sampo			40,174	1,986,236	0.074%
Samsonite International			218,100	468,370	0.017%
Samsung Electronics			46,921	2,908,849	0.109%
Sandy Spring Bancorp			6,645	304,474	0.011%
Sanofi			31,660	3,047,720	0.114%
Santander Drive Auto Receivables Trust 2021-3	1.33	9/15/27	285,000	284,744	0.011%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	715,000	731,718	0.027%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	590,000	588,744	0.022%
Santander UK Group Holdings	1.53	8/21/26	1,205,000	1,204,148	0.045%
SAP			13,449	1,818,698	0.068%
Saudi Arabian Oil	3.5	4/16/29	700,000	754,466	0.028%
Saudi Electricity Global Sukuk Co 4	4.72	9/27/28	650,000	763,205	0.029%
SBA Tower Trust	2.33	1/15/28	150,000	152,976	0.006%
Scentre			347,620	739,862	0.028%
Schneider Electric			6,378	1,062,282	0.040%
Scholar Rock Holding			6,547	216,182	0.008%
Sea, ADR			21,637	6,896,361	0.258%
Seacoast Banking			11,139	376,610	0.014%
Seagen			1,656	281,189	0.011%
Seer			3,518	121,477	0.005%
Selective Insurance			9,117	688,607	0.026%
Selectquote			6,571	84,963	0.003%
Sempra Energy			44,309	5,605,089	0.209%
Semtech			2,290	178,551	0.007%
Sequoia Mortgage Trust 2013-4	3.47	4/25/43	279,825	284,393	0.011%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	256,287	261,917	0.010%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	108,310	109,648	0.004%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	34,381	34,834	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	89,737	90,566	0.003%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	79,643	80,510	0.003%
ServiceMaster Funding	2.87	7/30/51	590,000	588,995	0.022%
ServiceNow			10,766	6,699,359	0.250%
Seven & i Holdings			39,600	1,802,768	0.067%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	71,797	72,001	0.003%
Sherwin-Williams			11,017	3,081,785	0.115%
Shinhan Bank	4	4/23/29	500,000	554,310	0.021%
Shoals Technologies			8,505	237,119	0.009%
Shopify			1,413	1,915,717	0.072%
Siemens			44,615	7,296,830	0.273%
Siemens Financieringsmaatschappij	1.7	3/11/28	250,000	249,041	0.009%
Siemens Financieringsmaatschappij	2.15	3/11/31	660,000	662,060	0.025%
Siemens Healthineers			25,776	1,671,715	0.062%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	125,273	129,237	0.005%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	205,559	210,867	0.008%
Sierra Timeshare 2021-1 Receivables Funding	1.34	11/20/37	374,783	374,423	0.014%
Signature Bank			3,434	935,010	0.035%
Simon Property	2.65	7/15/30	385,000	396,075	0.015%
SiteOne Landscape Supply			5,089	1,015,103	0.038%
SJW			4,630	305,858	0.011%
Skechers USA			7,400	311,688	0.012%
Skyline Champion			8,199	492,432	0.018%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	520,000	550,754	0.021%
Smb Private Education Loan Trust 2015	2.98	7/15/27	41,976	42,289	0.002%
Smb Private Education Loan Trust 2015	2.03	8/16/32	555,000	564,842	0.021%
Smb Private Education Loan Trust 2016	2.43	2/17/32	170,809	174,679	0.007%
Smb Private Education Loan Trust 2016	2.7	5/15/31	65,733	67,238	0.003%
Smb Private Education Loan Trust 2018	3.63	11/15/35	421,446	442,412	0.017%
Smb Private Education Loan Trust 2018	3.6	1/15/37	533,557	562,638	0.021%
Smb Private Education Loan Trust 2021	2.31	1/15/53	490,000	496,508	0.019%
Smb Private Education Loan Trust 2021	1.07	1/15/53	517,286	509,582	0.019%
SMC			900	561,519	0.021%
Snap Inc.			79,268	5,855,527	0.219%

Snowflake Computing			1,647	498,102	0.019%
SOFTBANK GROUP CORP			13,700	791,658	0.030%
Sony			16,600	1,842,911	0.069%
Sophia Genetics			3,762	65,948	0.002%
South32			315,279	782,376	0.029%
Southern			7,519	379,216	0.014%
Southern Company			30,641	1,898,823	0.071%
SouthState			4,654	347,514	0.013%
Southwest Gas Holdings			8,366	559,518	0.021%
S&P Global			4,311	1,831,701	0.068%
Spotify Technology			3,874	872,967	0.033%
SPX			6,861	366,720	0.014%
Square			10,270	2,463,157	0.092%
SS&C Technologies Holdings			10,047	697,262	0.026%
STACR Trust 2018-DNA3	0.84	9/25/48	484	484	0.000%
STACR Trust 2018-HRP2	1.34	2/25/47	372,913	373,510	0.014%
Standard Chartered	2.82	1/30/26	200,000	208,047	0.008%
Standard Chartered	4.64	4/1/31	450,000	517,338	0.019%
Standard Chartered			74,602	436,107	0.016%
Stanley Electric			27,200	687,024	0.026%
Starbucks			24,133	2,662,111	0.099%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	236,401	238,784	0.009%
Stepstone			11,151	475,479	0.018%
Stericycle			3,900	265,083	0.010%
STERIS			538	109,903	0.004%
Sterling Bancorp Inc/MI			5,004	25,821	0.001%
Steven Madden			2,300	92,368	0.003%
StoneCo			1,546	53,677	0.002%
Stoneridge			6,393	130,353	0.005%
Stora Enso			66,717	1,111,267	0.042%
Storebrand			145,494	1,385,126	0.052%
Stroer SE & Co KGaA			8,326	685,687	0.026%
Stryker			11,767	3,103,193	0.116%
Sumitomo Corporation			70,300	990,311	0.037%
Sumitomo Mitsui Trust Holdings			20,689	712,530	0.027%
Sumitomo Rubber Industries			30,700	389,510	0.015%
Sun Country Airlines Holdings			3,099	103,940	0.004%
Sun Life Financial			41,308	2,126,387	0.079%
Suzuki Motor			22,400	1,000,811	0.037%
Svenska Handelsbanken			113,921	1,275,848	0.048%
Symphony CLO XVII	1.01	4/15/28	798,585	798,591	0.030%
Symphony CLO XXIII	1.45	1/15/34	1,190,000	1,191,641	0.045%
Symphony CLO XXVI	1.21	4/20/33	355,000	355,000	0.013%
Synopsys			8,377	2,508,158	0.094%
Taiwan Semiconductor Manufacturing			223,719	4,626,976	0.173%
Taiwan Semiconductor Manufacturing, ADR			8,077	901,797	0.034%
Takeda Pharmaceutical, ADR			27,701	453,742	0.017%
TechnoPro Holdings			43,300	1,302,181	0.049%
TE Connectivity			3,431	470,802	0.018%
Telecom Italia			1,003,523	404,959	0.015%
Teledyne Technologies			2,023	869,040	0.032%
Teleflex			6,001	2,259,677	0.084%
Teleperformance			2,662	1,047,057	0.039%
Tenaya therapeutics			968	19,989	0.001%
Tencent Holdings			55,590	3,318,654	0.124%
Tengizchevroil Finance Co International	4	8/15/26	900,000	968,900	0.036%
Tetra Tech			1,628	243,126	0.009%
Texas Instruments			11,170	2,146,986	0.080%
TG Therapeutics			689	22,930	0.001%
Thermo Fisher Scientific			13,488	7,706,099	0.288%
Thermon Group Holdings			3,810	65,951	0.002%
The Travelers Companies			13,178	2,003,188	0.075%
THG			50,409	344,152	0.013%
THK			19,800	434,488	0.016%
thredUP			5,451	118,232	0.004%
TJX			41,572	2,742,921	0.102%
T-Mobile US			39,471	5,042,815	0.188%
T-Mobile USA	2.25	11/15/31	1,075,000	1,053,391	0.039%
T-Mobile USA	2.05	2/15/28	260,000	262,218	0.010%
T-Mobile USA	3.75	4/15/27	1,260,000	1,388,010	0.052%
TNB Global Ventures Capital	3.24	10/19/26	700,000	744,814	0.028%
Toast			1,161	57,992	0.002%

Toast			31,410	1,490,483	0.056%
Tokio Marine Holdings			31,100	1,667,116	0.062%
Tokyo Electron			3,300	1,457,870	0.054%
Toorak Mortgage Corp 2018-1	1.15	7/25/56	371,293	371,540	0.014%
Toro			3,449	335,967	0.013%
Tosoh			10,700	193,903	0.007%
TotalEnergies			44,148	2,110,184	0.079%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	618,793	0.023%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	3,466	3,464	0.000%
Towd Point Mortgage Trust 2016-1	3	2/25/55	51,120	51,454	0.002%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	33,702	33,866	0.001%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	49,948	50,267	0.002%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	71,523	72,489	0.003%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	25,671	25,981	0.001%
Towd Point Mortgage Trust 2017-5	0.69	2/25/57	76,367	76,366	0.003%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	345,750	361,584	0.014%
Toyota Motor			178,500	3,180,403	0.119%
Transcontinental Gas Pipe Line	4	3/15/28	430,000	480,029	0.018%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	325,331	0.012%
Transcontinental Gas Pipe Line	3.25	5/15/30	100,000	106,929	0.004%
TransUnion			3,748	420,938	0.016%
Transurban Finance Co Pty	2.45	3/16/31	270,000	270,377	0.010%
Transurban Finance Co Pty	3.38	3/22/27	145,000	156,419	0.006%
TreeHouse Foods			9,548	380,774	0.014%
TRP Dynamic Global Bd - I			17,076,885	168,378,090	6.291%
TRP Inflation Protected Bond - I			602	8,205	0.000%
TRP Inst Emerging Markets Bd - Inst			15,168,269	124,834,851	4.664%
TRP Inst Emerging Markets Eq - Inst			1,685,585	78,110,006	2.918%
TRP Inst Floating Rate - Inst			7,434,280	72,632,916	2.714%
TRP Institutional High Yield - Inst			13,671,479	121,129,302	4.525%
TRP International Bond (USD Hgd) - I			15,515,390	156,395,126	5.843%
TRP Limited Duration Infl Foc Bd - I			3,936,759	21,652,173	0.809%
TRP Multi-Strategy Total Return - I			9,969,907	107,675,000	4.023%
TRP Real Assets - I			1,923,833	27,087,572	1.012%
TRP Treasury Reserve	0.05		267,847,746	267,847,746	10.007%
TRP US Treasury Long-Term Idx - I			899,741	10,302,033	0.385%
Turning Point therapeutics			2,272	150,929	0.006%
Twilio			1,498	477,937	0.018%
Ultragenyx Pharmaceutical			5,583	503,531	0.019%
Umicore			18,452	1,091,613	0.041%
Unilever			73,243	3,965,256	0.148%
Union Pacific			7,146	1,400,687	0.052%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	96,111	97,090	0.004%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	148,131	145,721	0.005%
Unitedhealth	2	5/15/30	1,235,000	1,239,323	0.046%
UnitedHealth Group			20,227	7,903,498	0.295%
United Overseas Bank			74,700	1,413,143	0.053%
United Rentals			4,041	1,418,108	0.053%
UPS			14,911	2,715,293	0.101%
Upwork			17,167	773,030	0.029%
U.S. Physical Therapy			2,854	315,652	0.012%
U.S. Treasury Bonds	1.88	2/15/41	8,540,000	8,355,856	0.312%
U.S. Treasury Bonds	1.88	2/15/51	7,780,000	7,422,606	0.277%
U.S. Treasury Bonds	2.25	5/15/41	11,760,000	12,232,238	0.457%
U.S. Treasury Bonds	2.38	5/15/51	4,350,000	4,643,625	0.173%
U.S. Treasury Bonds	2	8/15/51	5,225,000	5,136,012	0.192%
U.S. Treasury Notes	0.13	1/15/24	14,840,000	14,761,163	0.551%
U.S. Treasury Notes	0.13	2/15/24	4,265,000	4,241,009	0.158%
U.S. Treasury Notes	0.25	3/15/24	13,305,000	13,259,264	0.495%
U.S. Treasury Notes	0.13	5/15/23	3,510,000	3,505,064	0.131%
U.S. Treasury Notes	0.25	5/15/24	1,530,000	1,522,589	0.057%
U.S. Treasury Notes	0.25	6/15/24	3,300,000	3,281,438	0.123%
U.S. Treasury Notes	0.13	6/30/23	12,075,000	12,054,246	0.450%
U.S. Treasury Notes	0.38	7/15/24	4,530,000	4,517,259	0.169%
U.S. Treasury Notes	0.63	7/31/26	11,490,000	11,306,878	0.422%
U.S. Treasury Notes	0.75	8/31/26	11,885,000	11,758,722	0.439%
U.S. Treasury Notes	0.38	9/15/24	5,325,000	5,301,703	0.198%
U.S. Treasury Notes	0.88	9/30/26	8,230,000	8,186,278	0.306%
Utz Brands			16,282	278,911	0.010%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	450,000	454,922	0.017%
Valero Energy	2.15	9/15/27	60,000	60,410	0.002%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,190,739	0.044%

Veeva Systems			3,008	866,815	0.032%
Vereit Operating Partnership	3.4	1/15/28	95,000	102,755	0.004%
Vereit Operating Partnership	3.1	12/15/29	535,000	569,040	0.021%
Vereit Operating Partnership	2.85	12/15/32	480,000	496,776	0.019%
Vereit Operating Partnership	2.2	6/15/28	100,000	101,051	0.004%
Vereit Operating Partnership	3.95	8/15/27	934,000	1,045,490	0.039%
Verizon Communications	2.99	10/30/56	880,000	811,503	0.030%
Verizon Communications	4.75	11/1/41	155,000	188,324	0.007%
Verizon Communications	2.65	11/20/40	440,000	415,822	0.016%
Verizon Communications	2.88	11/20/50	495,000	459,608	0.017%
Verizon Communications	1.75	1/20/31	1,060,000	1,004,825	0.038%
Verizon Communications	2.36	3/15/32	505,000	497,739	0.019%
Verizon Communications	2.55	3/21/31	485,000	490,118	0.018%
Verizon Communications	2.1	3/22/28	315,000	319,708	0.012%
Verizon Communications	4.86	8/21/46	100,000	127,405	0.005%
Verizon Communications	4.52	9/15/48	405,000	497,041	0.019%
Verizon Communications	4.33	9/21/28	855,000	982,965	0.037%
Verus Securitization Trust 2019-3	3.04	7/25/59	247,210	248,455	0.009%
Verus Securitization Trust 2019-4	2.64	11/25/59	140,466	142,507	0.005%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	501,546	506,529	0.019%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	549,094	557,365	0.021%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	427,162	0.016%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	103,775	0.004%
Verus Securitization Trust 2021-5	1.22	9/25/66	330,000	329,850	0.012%
Visa			46,359	10,326,467	0.386%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	135,782	136,339	0.005%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	305,000	314,249	0.012%
Vistra Operations	3.55	7/15/24	870,000	915,414	0.034%
Vodafone	4.38	5/30/28	255,000	292,998	0.011%
Vodafone	5.25	5/30/48	915,000	1,187,629	0.044%
Vodafone	4.88	6/19/49	615,000	770,005	0.029%
Vodafone, ADR			74,362	1,148,893	0.043%
Volkswagen Bank GmbH	2.5	7/31/26	400,000	511,652	0.019%
Volkswagen Group of America Finance	1.63	11/24/27	200,000	198,432	0.007%
Volkswagen Group of America Finance	3.2	9/26/26	970,000	1,036,238	0.039%
Wal-Mart			13,243	1,845,809	0.069%
Walt Disney			36,081	6,103,823	0.228%
Warby Parker			14,545	771,612	0.029%
Waste Connections	2.2	1/15/32	355,000	350,485	0.013%
Webster Financial			6,432	350,287	0.013%
Wec Energy			3,538	312,052	0.012%
Welcia Holdings			17,200	619,934	0.023%
Wellfleet CLO 2017-2A	1.19	10/20/29	655,000	654,018	0.024%
Wells Fargo	2.88	10/30/30	1,150,000	1,194,471	0.045%
Wells Fargo	2.57	2/11/31	2,800,000	2,860,099	0.107%
Wells Fargo	2.39	6/2/28	2,740,000	2,826,105	0.106%
Wells Fargo	4.3	7/22/27	370,000	419,520	0.016%
Wells Fargo			180,851	8,393,295	0.314%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,450,364	0.054%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	695,000	702,307	0.026%
Wells Fargo Commercial Mortgage Trust 2021-SAVE	1.88	2/15/40	299,977	301,472	0.011%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	882,471	886,952	0.033%
Welltower, REIT			37,600	3,098,240	0.116%
Western Alliance Bancorp			9,230	1,004,409	0.038%
West Fraser Timber			3,086	259,920	0.010%
Westlake Chemical	1.63	7/17/29	215,000	262,925	0.010%
Westrock			118,070	5,883,428	0.220%
Weyerhaeuser, REIT			12,979	461,663	0.017%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	563,906	0.021%
Williams	3.75	6/15/27	1,005,000	1,106,021	0.041%
Williams	5.1	9/15/45	465,000	576,113	0.022%
Wilmar International			381,500	1,178,606	0.044%
Woodside Finance	3.7	3/15/28	750,000	801,563	0.030%
Woodside Finance	3.65	3/5/25	1,345,000	1,428,794	0.053%
Woodside Finance	3.7	9/15/26	438,000	473,243	0.018%
Workiva			2,982	420,343	0.016%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	524,959	0.020%
Worley			119,645	841,710	0.031%
WPP			109,022	1,460,630	0.055%
XCEL Energy			4,293	268,313	0.010%
Xencor			5,866	191,584	0.007%
Xometry			868	50,058	0.002%

Xometry				5,224	286,205	0.011%
XP				8,950	359,522	0.013%
Yili Holding Investment	1.63	11/19/25	1,490,000	1,479,219		0.055%
Yum! Brands			35,613	4,355,826		0.163%
Zalando			15,482	1,411,983		0.053%
Zendesk			976	113,597		0.004%
Zentaris Pharmaceuticals			1,934	128,882		0.005%
Z Holdings			144,800	926,729		0.035%
Zoetis			8,122	1,576,805		0.059%
Zoom Video Communications			8,341	2,181,172		0.081%
Zurich Insurance Group			3,431	1,403,006		0.052%
Zynga			34,998	263,535		0.010%
Miscellaneous Securities ‡				8,908,306		
Total Investments in Securities				2,733,755,251		

‡ 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
BNP PARIBAS SECURITIES CORP	USD	606,637	EUR	(514,141)	11/19/2021	10,506	0.000%
CITIBANK N A	USD	298,550	EUR	(253,233)	11/19/2021	4,933	0.000%
MORGAN STANLEY & COMPANY LLC	USD	607,784	EUR	(514,141)	11/19/2021	11,652	0.000%
MORGAN STANLEY & COMPANY LLC	USD	298,482	EUR	(253,233)	11/19/2021	4,865	0.000%

Total Forward Currency Exchange Contracts **31,956**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 10/15/2021 C 4525	4,525.00	10/15/2021	(186)	(102,300)	(0.004%)

Total Options **(102,300)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	112,500	2,562	0.000%
INDONESIA CDS 12/20/2026	5,335,000	49,423	0.002%
CDX IG CDSI S37 5Y 12/20/2026	13,495,000	322,261	0.012%
CDX HY CDSI S37 5Y PRC 12/20/2026	3,450,000	320,177	0.012%
MEXICO CDS 12/20/2026	10,675,000	(9,447)	0.000%
CHILE CDS 12/20/2026	3,205,000	20,384	0.001%

Total Swap Contracts **705,360**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	18	12/31/2021	2,209,359	(588)	0.083%
MSCI EAFE FUT 12/21	(53)	12/17/2021	(6,007,550)	272,379	(0.224%)
S&P500 EMINI FUT 12/21	(27)	12/17/2021	(5,801,963)	75,148	(0.217%)
TUZ1 2YR US NOTE FUT DEC 21	121	12/31/2021	26,626,617	(14,828)	0.995%
TYZ1 UST 10YR FUT DEC 21	(205)	12/21/2021	(26,979,923)	377,183	(1.008%)
USZ1 UST 30YR FUT DEC 21	50	12/21/2021	7,960,938	(158,274)	0.297%
UXYZ1 UST 10YR ULTRA FUT DEC 21	63	12/21/2021	9,150,750	(178,372)	0.342%
WNZ1 ULTRA US BOND FUT DEC 21	132	12/21/2021	25,220,250	(659,781)	0.942%

Total Futures Contracts **(287,133)**

NET ASSETS **2,676,641,799**

NET ASSET VALUE PER SHARE

Spectrum Conservative Allocation Fund Shares **22.45**

(\$2,171,917,832 / 96,766,103 Shares Outstanding)

Spectrum Conservative Allocation Fund - I Class Shares **22.44**

(\$504,723,968 / 22,496,377 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation

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

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

Important Information

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