

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	1.04	9/15/34	369,560	369,558	0.015%
908 devices			447	25,457	0.001%
ABB			66,529	1,866,086	0.075%
AbbVie	4.88	11/14/48	870,000	1,177,264	0.047%
AbbVie	2.95	11/21/26	400,000	442,004	0.018%
AbbVie	3.2	11/21/29	295,000	331,201	0.013%
AbbVie	4.05	11/21/39	260,000	310,751	0.012%
AbbVie	4.25	11/21/49	380,000	473,328	0.019%
AbbVie	4.7	5/14/45	600,000	780,949	0.031%
AbbVie			29,728	3,185,355	0.128%
Abcam, ADR			5,300	114,215	0.005%
ACADIA Pharmaceuticals			2,485	132,848	0.005%
Accelaron Pharma			3,188	407,873	0.016%
Accolade			2,038	88,653	0.004%
Adani Electricity Mumbai	3.95	2/12/30	1,200,000	1,275,852	0.051%
Adaptive Biotechnologies			2,564	151,609	0.006%
Adobe			158	79,019	0.003%
ADT			35,256	276,760	0.011%
Advanced Micro Devices			31,173	2,858,876	0.115%
Advantage Solutions			9,842	129,619	0.005%
Advantage Solutions			2,460	7,011	0.000%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	159,145	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	387,595	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	154,719	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	314,979	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	150,000	178,875	0.007%
Aerojet Rocketdyne Holdings			2,207	116,640	0.005%
AES			48,948	1,150,278	0.046%
Aes Gener	6.35	10/7/79	1,100,000	1,211,375	0.049%
Aflac	3.6	4/1/30	155,000	181,839	0.007%
Agilent Technologies			20,667	2,448,833	0.098%
Agios Pharmaceuticals			4,434	192,125	0.008%
Aia	3.9	4/6/28	765,000	872,277	0.035%
AIA Group			97,000	1,182,054	0.048%
Aib	4.26	4/10/25	480,000	524,388	0.021%
Airbnb			1,263	185,408	0.007%
Air Liquide			12,911	2,116,718	0.085%
Aker BP	2.88	1/15/26	150,000	152,446	0.006%
Alcoa			14,600	336,530	0.014%
Alcon			8,416	558,790	0.022%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	522,674	0.021%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	759,651	0.031%
Alexandria Real Estate Equities	4.7	7/1/30	105,000	130,194	0.005%
Alibaba Group Holding, ADR			40,641	9,458,380	0.380%
Align Technology			367	196,117	0.008%
Allogene therapeutics			1,602	40,434	0.002%
Alphabet Class A			1,942	3,403,627	0.137%
Alphabet Class C			16,217	28,410,238	1.142%
Altimeter Growth			10,543	137,059	0.006%
Amadeus IT			13,428	991,218	0.040%
Amazon.com			9,864	32,126,358	1.292%
Amcor			71,603	850,302	0.034%
Amedisys			2,695	790,524	0.032%
Ameren			26,498	2,068,434	0.083%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	230,670	226,355	0.009%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	203,203	196,300	0.008%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	113,580	94,921	0.004%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	290,521	0.012%
American Campus Communities Operating Partnership	2.85	2/1/30	770,000	803,163	0.032%
American Campus Communities Operating Partnership	3.3	7/15/26	315,000	343,059	0.014%
American Campus Communities, REIT			9,759	417,392	0.017%
American International Group			131,553	4,980,597	0.200%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	1,005,000	1,014,616	0.041%
Americredit Automobile Receivables Trust 2018-2	4.01	7/18/24	210,000	222,477	0.009%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	185,000	191,475	0.008%

AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	225,000	225,775	0.009%
Analog Devices			16,918	2,499,296	0.101%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	305,590	310,033	0.012%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	320,027	324,190	0.013%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	441,132	444,032	0.018%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	653,692	655,744	0.026%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	138,770	139,399	0.006%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	442,761	439,310	0.018%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	226,856	228,621	0.009%
Anglo American Capital	4.13	9/27/22	465,000	489,945	0.020%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	685,000	861,607	0.035%
Anthem	2.25	5/15/30	280,000	295,245	0.012%
Anthem			12,897	4,141,098	0.167%
Antofagasta			89,285	1,751,697	0.070%
Apellis Pharmaceuticals			1,500	85,800	0.003%
Api			8,650	156,998	0.006%
Api			17,750	39,938	0.002%
Apple	1.65	5/11/30	450,000	461,732	0.019%
Apple			115,995	15,391,377	0.619%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	768,075	757,568	0.030%
Applied Materials			78,082	6,738,477	0.271%
Aptiv			1,727	225,011	0.009%
APT Pipelines	3.88	10/11/22	300,000	310,797	0.012%
APT Pipelines	4.25	7/15/27	288,000	327,212	0.013%
Arcutis Biotherapeutics			1,080	30,380	0.001%
Ares LVII CLO	1.56	10/25/31	610,000	608,493	0.024%
Argenx, ADR			2,608	766,987	0.031%
Array Technologies			6,392	275,751	0.011%
Arrow Electronics	4	4/1/25	510,000	558,405	0.022%
Arvinas			665	56,478	0.002%
Asahi Kasei			125,300	1,284,342	0.052%
Ascendis Pharma, ADR			7,715	1,286,708	0.052%
Ashford Hospitality Trust 2018-ASHF	1.41	4/15/35	395,000	375,710	0.015%
Ashtead			26,965	1,270,078	0.051%
ASML Holding			3,844	1,874,796	0.075%
ASML Holding			5,860	2,837,279	0.114%
ASOS			28,829	1,878,762	0.076%
Assurant			4,714	642,141	0.026%
Astellas Pharma			193,100	2,989,914	0.120%
Atea Pharmaceuticals			1,179	49,259	0.002%
Atlantic Capital Bancshares			7,175	114,226	0.005%
Atlassian			2,647	619,054	0.025%
Atricure			5,660	315,092	0.013%
Atrium Hotel Portfolio Trust 2017-ATRM	1.09	12/15/36	935,000	904,517	0.036%
AT&T	2.55	12/1/33	445,000	457,331	0.018%
AT&T	3.8	12/1/57	926,000	966,048	0.039%
AT&T	1.65	2/1/28	150,000	152,857	0.006%
AT&T	2.25	2/1/32	420,000	425,402	0.017%
AT&T	4.3	2/15/30	290,000	346,196	0.014%
AT&T	4.35	3/1/29	260,000	309,273	0.012%
AT&T	2.3	6/1/27	425,000	453,022	0.018%
AT&T	2.75	6/1/31	920,000	980,373	0.039%
AT&T	3.5	9/15/53	960,000	962,533	0.039%
Ausgrid Finance Pty	3.85	5/1/23	285,000	301,046	0.012%
Ausgrid Finance Pty	4.35	8/1/28	440,000	509,086	0.020%
Austin Fairmont Hotel Trust 2019-FAIR	1.41	9/15/32	235,000	228,224	0.009%
Austin Fairmont Hotel Trust 2019-FAIR	1.96	9/15/32	285,000	268,209	0.011%
Australia & New Zealand Banking			61,284	1,075,420	0.043%
Autoliv			10,616	993,214	0.040%
Avanos Medical			8,695	398,927	0.016%
Avery Dennison			3,998	620,130	0.025%
Avidity Biosciences			1,220	31,134	0.001%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	460,000	465,843	0.019%
Avis Budget Rental Car Funding AESOP	4	3/20/25	875,000	948,054	0.038%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	720,000	690,752	0.028%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	480,000	495,708	0.020%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	210,000	224,222	0.009%
Aviva			183,947	818,202	0.033%
Avnet	3.75	12/1/21	405,000	414,388	0.017%
Avolon Holdings Funding	4.25	4/15/26	125,000	134,449	0.005%
Avolon Holdings Funding	4.38	5/1/26	300,000	324,000	0.013%
Avolon Holdings Funding	3.95	7/1/24	615,000	647,288	0.026%

AXA			114,980	2,757,489	0.111%
Axis Capital Holdings			9,251	466,158	0.019%
Axonics Modulation Technologies			1,979	98,792	0.004%
AZZ			10,800	512,352	0.021%
Baidu	2.88	7/6/22	960,000	989,497	0.040%
Baidu	3.63	7/6/27	680,000	750,315	0.030%
Baidu	3.88	9/29/23	545,000	588,253	0.024%
Banco De Bogota	4.38	8/3/27	750,000	828,758	0.033%
Banco Santander	3.49	5/28/30	200,000	224,382	0.009%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	950,000	990,987	0.040%
BANK 2019-BNK21	3.52	10/17/52	215,000	216,170	0.009%
BANK 2019-BNK22	2.5	11/15/62	405,000	360,263	0.014%
BANK 2020-BNK25	2.84	1/15/63	190,000	204,701	0.008%
Bank of America	3.25	10/21/27	1,420,000	1,588,602	0.064%
Bank of America	2.83	10/24/51	330,000	343,644	0.014%
Bank of America	3.42	12/20/28	175,000	197,427	0.008%
Bank of America	2.5	2/13/31	450,000	477,482	0.019%
Bank of America	3.56	4/23/27	1,195,000	1,345,838	0.054%
Bank of America	2.59	4/29/31	600,000	643,454	0.026%
Bank of America	2.68	6/19/41	420,000	437,304	0.018%
Bank of America	4.27	7/23/29	875,000	1,040,832	0.042%
Bank of America	1.9	7/23/31	1,330,000	1,339,095	0.054%
Bank of America			160,662	4,869,665	0.196%
BankUnited			18,789	653,481	0.026%
Barclays	3.93	5/7/25	1,010,000	1,104,853	0.044%
Barclays	2.85	5/7/26	685,000	733,077	0.029%
Barings CLO Ltd 2013-I	1.02	1/20/28	374,562	372,601	0.015%
Barings CLO Ltd 2016-II	1.3	7/20/28	540,000	539,549	0.022%
Barry Callebaut			435	1,036,662	0.042%
BASF			17,116	1,352,894	0.054%
BAT Capital	3.56	8/15/27	1,280,000	1,425,112	0.057%
BAT International Finance	1.67	3/25/26	175,000	178,873	0.007%
Bausch Health			29,711	617,989	0.025%
Bayer			32,371	1,907,014	0.077%
Bayer US Finance II	4.38	12/15/28	200,000	234,885	0.009%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	217,626	220,283	0.009%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	35,437	36,063	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	51,695	52,932	0.002%
BBCMS 2019-BWAY Mortgage Trust	2.32	11/15/34	235,000	221,382	0.009%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,000,000	1,079,000	0.043%
Becton Dickinson And	3.73	12/15/24	325,000	359,905	0.014%
Becton Dickinson And	2.82	5/20/30	325,000	357,065	0.014%
Becton Dickinson And	3.79	5/20/50	390,000	461,501	0.019%
Becton Dickinson And	2.89	6/6/22	172,000	177,599	0.007%
Becton Dickinson And	3.7	6/6/27	1,509,000	1,727,644	0.069%
Becton Dickinson And	4.67	6/6/47	915,000	1,196,944	0.048%
Becton, Dickinson & Company			1,688	422,371	0.017%
Beijing Enterprises Holdings			127,000	414,750	0.017%
BellRing Brands			5,060	123,009	0.005%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	295,000	337,833	0.014%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	310,000	342,480	0.014%
Benefit Street Partners CLO XI	1.74	4/15/29	280,000	276,534	0.011%
BFLD 2019-DPLO	1.7	10/15/34	750,000	726,534	0.029%
Bhp			57,913	1,529,157	0.061%
Bhp			51,791	1,692,248	0.068%
BJ's Restaurants			9,642	371,121	0.015%
Blackstone Hedge Fund Solutions			96,582	121,657,999	4.892%
BlueMountain CLO 2015-2	1.15	7/18/27	426,910	424,922	0.017%
Blueprint Medicines			3,715	416,637	0.017%
Bluescape Opportunities Acquisition			13,492	150,571	0.006%
BNP Paribas			32,987	1,741,456	0.070%
Boardwalk Pipelines	4.95	12/15/24	415,000	460,669	0.019%
Boardwalk Pipelines	3.38	2/1/23	150,000	155,988	0.006%
Boardwalk Pipelines	3.4	2/15/31	385,000	401,534	0.016%
Boardwalk Pipelines	5.95	6/1/26	430,000	507,366	0.020%
Boardwalk Pipelines	4.45	7/15/27	175,000	195,809	0.008%
Booking Holdings	4.1	4/13/25	190,000	215,139	0.009%
Booking Holdings	4.5	4/13/27	200,000	238,405	0.010%
Booking Holdings	4.63	4/13/30	235,000	291,412	0.012%
Booking Holdings			1,074	2,392,088	0.096%
Booz Allen Hamilton			5,289	461,095	0.019%
Boral Finance Pty	3	11/1/22	70,000	71,381	0.003%

Boral Finance Pty	3.75	5/1/28	915,000	966,626	0.039%
Boston Beer			1,489	1,480,498	0.060%
Boston Properties	2.75	10/1/26	350,000	380,616	0.015%
Boston Properties	3.25	1/30/31	670,000	737,076	0.030%
Boston Properties	3.65	2/1/26	340,000	385,449	0.016%
Boston Scientific			7,564	271,926	0.011%
Braskem Finance	7.38	1/4/70	564,000	579,118	0.023%
Bridge Bancorp			6,300	152,334	0.006%
Bright Horizons Family Solutions			2,504	433,167	0.017%
Brinks Company			7,125	513,000	0.021%
Bristol-Myers Squibb	5.25	8/15/43	240,000	338,695	0.014%
British Telecommunications	3.25	11/8/29	510,000	560,937	0.023%
Brixmor Operating Partnership	3.85	2/1/25	625,000	684,478	0.028%
Brixmor Operating Partnership	4.13	5/15/29	940,000	1,077,781	0.043%
Brixmor Operating Partnership	3.65	6/15/24	272,000	294,460	0.012%
Brixmor Operating Partnership	4.05	7/1/30	260,000	298,192	0.012%
Broadcom			16,111	7,054,201	0.284%
Bruker			10,602	573,886	0.023%
Bunzl			22,097	737,773	0.030%
Burlington Stores			4,015	1,050,123	0.042%
BWX Technologies			4,608	277,770	0.011%
Cable One			434	966,830	0.039%
Cactus			4,800	125,136	0.005%
California Water Service Group			5,000	270,150	0.011%
Cal-Maine Foods			9,861	370,182	0.015%
Cameron LNG	3.3	1/15/35	190,000	213,054	0.009%
Cameron LNG	3.7	1/15/39	145,000	161,933	0.007%
Cameron LNG	2.9	7/15/31	175,000	192,334	0.008%
Canadian Pacific Railway			196	67,951	0.003%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	280,000	281,454	0.011%
Capital One Financial	3.3	10/30/24	895,000	979,672	0.039%
Capital One Financial	3.8	1/31/28	725,000	837,691	0.034%
Capital One Financial			18,600	1,838,610	0.074%
Capital One Multi-Asset Execution Trust	0.79	5/15/28	615,000	602,623	0.024%
Capitol Federal Financial			13,317	166,463	0.007%
Cara Therapeutics			3,702	56,011	0.002%
Cardinal Health	4.5	11/15/44	95,000	110,206	0.004%
Cardinal Health	3.75	9/15/25	402,000	453,669	0.018%
Cardinal Health	4.9	9/15/45	100,000	123,181	0.005%
CareDx			1,534	111,138	0.004%
Carlyle Global Market Strategies CLO 2015-3	1.22	7/28/28	402,998	401,287	0.016%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	735,000	757,866	0.030%
Carvana			3,580	857,553	0.034%
Catalent			8,877	923,829	0.037%
Caterpillar			23,896	4,349,550	0.175%
Cavco Industries			940	164,923	0.007%
Cboe Global Markets			6,355	591,778	0.024%
Celulosa Arauco Y Constitucion	4.2	1/29/30	1,100,000	1,247,125	0.050%
Centene			22,637	1,358,899	0.055%
Central Japan Railway			6,200	876,701	0.035%
Century Plaza Towers 2019-CPT	3	11/13/39	485,000	490,943	0.020%
Cerevel therapeutics Holdings			2,675	42,134	0.002%
Ceridian HCM Holding			7,390	787,478	0.032%
Certara			1,452	48,961	0.002%
Challenger Ltd/Australia			99,289	493,380	0.020%
Charles Schwab			84,369	4,474,932	0.180%
Charter Communications			48	31,754	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	155,432	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	475,000	473,694	0.019%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	550,000	616,622	0.025%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	145,000	172,720	0.007%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	425,000	487,441	0.020%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	1,055,000	1,113,984	0.045%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	35,000	45,732	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	105,000	108,910	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	175,000	212,868	0.009%
Chart Industries			6,698	788,957	0.032%
Cheniere Corpus Christi Holdings	3.7	11/15/29	445,000	495,942	0.020%
Cheniere Corpus Christi Holdings	7	6/30/24	285,000	331,911	0.013%
Cheniere Corpus Christi Holdings	5.13	6/30/27	135,000	159,300	0.006%
Chesapeake Utilities			3,967	429,269	0.017%
Chevron			436	36,820	0.001%

Chipotle Mexican Grill			1,285	1,781,922	0.072%
Chubb			20,582	3,167,981	0.127%
Chuy's Holdings			12,456	329,959	0.013%
CIFC Funding 2015-IV	1.37	10/20/27	520,000	518,721	0.021%
CIFC Funding 2020-III	1.56	10/20/31	560,000	560,838	0.023%
Cigna	4.13	11/15/25	985,000	1,132,168	0.046%
Cigna	4.5	2/25/26	845,000	979,331	0.039%
Cigna	3.4	3/1/27	105,000	117,877	0.005%
Cigna	2.4	3/15/30	195,000	206,928	0.008%
Cigna	3.4	3/15/50	1,100,000	1,229,443	0.049%
Cigna	4.8	8/15/38	535,000	688,080	0.028%
Cigna			16,469	3,428,516	0.138%
CIM Trust 2019-INV3	3.5	8/25/49	208,363	213,106	0.009%
CIM Trust 2020-INV1	2.5	4/25/50	845,251	867,978	0.035%
Cinemark Holdings			9,800	170,618	0.007%
Cintas			2,855	1,009,128	0.041%
Citigroup	3.11	4/8/26	500,000	546,583	0.022%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	402,893	0.016%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	292,744	0.012%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	146,517	0.006%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	505,000	570,172	0.023%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	230,000	261,659	0.011%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	950,000	999,134	0.040%
Citrix Systems			6,013	782,291	0.031%
Clarivate			29,872	887,497	0.036%
Close Brothers			20,884	393,851	0.016%
Cnh Equipment Trust 2017	2.54	5/15/25	60,000	60,857	0.002%
Cno Financial	5.25	5/30/25	657,000	754,729	0.030%
Coca-Cola			23,225	1,273,659	0.051%
Cold Storage Trust 2020-ICE5	1.81	11/15/37	235,000	235,074	0.009%
Cole Park CLO Ltd 2015-1	1.27	10/20/28	695,000	694,161	0.028%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	268,373	270,496	0.011%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	423,610	424,733	0.017%
Columbia Banking System			5,300	190,270	0.008%
Comcast	3.25	11/1/39	360,000	406,216	0.016%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,127,793	0.045%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	293,841	0.012%
COMM 2015-LC21 Mortgage Trust	4.33	7/10/48	435,000	470,197	0.019%
COMM 2015-PC1 Mortgage Trust	4.43	7/10/50	220,000	234,006	0.009%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	525,000	594,565	0.024%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	293,773	314,547	0.013%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	410,000	462,494	0.019%
Community Healthcare Trust, REIT			2,600	122,486	0.005%
Compass Group			60,204	1,122,886	0.045%
Computer Modelling			14,200	54,439	0.002%
Connecticut Avenue Securities Trust 2020-R02	0.9	1/25/40	209,621	209,621	0.008%
Constellium			31,228	436,880	0.018%
CoStar Group			1,957	1,808,816	0.073%
Country Garden Holdings	5.13	1/17/25	200,000	210,406	0.008%
Country Garden Holdings	6.15	9/17/25	450,000	500,435	0.020%
Coupa Software			1,435	486,336	0.020%
Covestro			29,553	1,820,862	0.073%
Credit Suisse	4.19	4/1/31	660,000	773,520	0.031%
Credit Suisse	2.19	6/5/26	695,000	724,302	0.029%
Credit Suisse	2.59	9/11/25	745,000	783,653	0.032%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.76	5/15/36	635,000	628,629	0.025%
Crispr therapeutics			734	112,383	0.005%
Cross Country Healthcare			11,315	100,364	0.004%
CrossFirst Bankshares			11,763	126,452	0.005%
CrowdStrike Holdings			937	198,475	0.008%
Crown Castle International	4.45	2/15/26	780,000	901,085	0.036%
Crown Castle Towers	3.66	5/15/25	695,000	747,034	0.030%
Crown Castle Towers	3.22	5/15/42	65,000	65,668	0.003%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	375,776	0.015%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	280,000	306,696	0.012%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	325,000	345,536	0.014%
CSL			2,582	564,148	0.023%
CTS			12,918	443,475	0.018%
CubeSmart, REIT			9,276	311,766	0.013%
Cubic			6,436	399,289	0.016%
CVS Health	1.88	2/28/31	330,000	333,211	0.013%
CVS Health	5.05	3/25/48	990,000	1,337,245	0.054%

CVS Health	3.63	4/1/27	510,000	581,459	0.023%
CVS Health	4.25	4/1/50	470,000	585,558	0.024%
CVS Health	5.13	7/20/45	25,000	33,508	0.001%
CVS Health	1.3	8/21/27	380,000	382,725	0.015%
CVS Health	2.7	8/21/40	150,000	151,813	0.006%
CyberAgent			20,900	1,441,779	0.058%
Danaher			46,915	10,421,698	0.419%
Danske Bank	5.38	1/12/24	320,000	359,484	0.014%
Danske Bank	3.24	12/20/25	685,000	731,185	0.029%
Danske Bank	3.88	9/12/23	5,000	5,381	0.000%
Danske Bank	3	9/20/22	200,000	202,933	0.008%
DBCG 2017-BBG Mortgage Trust	0.86	6/15/34	360,000	359,608	0.014%
DBS Group			39,567	749,824	0.030%
DCC			11,868	839,808	0.034%
DC office Trust 2019-MTC	3.07	9/15/45	510,000	507,664	0.020%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	277,950	283,410	0.011%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	250,000	253,682	0.010%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	226,667	228,118	0.009%
Deere			18,738	5,041,459	0.203%
Denny's			12,800	187,904	0.008%
Denso			15,600	928,524	0.037%
Descartes Systems			12,130	709,362	0.029%
Devon Energy			13,500	213,435	0.009%
Diageo			43,593	1,724,921	0.069%
Diamondback Energy	2.88	12/1/24	750,000	788,438	0.032%
Diamondback Energy	3.25	12/1/26	515,000	550,406	0.022%
Diamondback Energy			8,846	428,146	0.017%
Digital Realty Trust, REIT			3,472	484,379	0.019%
Direct Line Insurance			101,010	441,788	0.018%
Discover Financial Services	4.1	2/9/27	645,000	742,470	0.030%
Discover Financial Services	3.75	3/4/25	875,000	962,588	0.039%
dMY Technology Group Inc II			3,300	58,047	0.002%
DNB			120,944	2,369,971	0.095%
DocuSign			4,313	958,780	0.039%
Dollar General			15,451	3,249,345	0.131%
Dollar Tree			485	52,399	0.002%
Dominion Energy			4,577	344,190	0.014%
Domino's Pizza			563	215,888	0.009%
Domtar			6,400	202,560	0.008%
DoorDash			1,324	189,001	0.008%
Douglas Emmett, REIT			2,400	70,032	0.003%
Dril-Quip			3,400	100,708	0.004%
DRIVEN BRANDS FUNDING	4.64	4/20/49	280,013	297,673	0.012%
DRIVEN BRANDS FUNDING	3.79	7/20/50	264,338	274,906	0.011%
Drive Shack			24,900	59,262	0.002%
Dryden 86 CLO	1.88	7/17/30	1,175,000	1,178,035	0.047%
Duck Creek Technologies			1,132	49,016	0.002%
DuPont de Nemours			27,143	1,930,139	0.078%
EastGroup Properties, REIT			5,472	755,464	0.030%
East West Bancorp			7,752	393,104	0.016%
Ecolab	4.8	3/24/30	45,000	57,355	0.002%
Edison International	4.95	4/15/25	30,000	34,149	0.001%
Elanco Animal Health			54,261	1,664,185	0.067%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	23,818	23,856	0.001%
Electric Power development			38,000	524,405	0.021%
Elekta			86,153	1,154,195	0.046%
Element Fleet Management			147,860	1,554,220	0.063%
Element Solutions			41,110	728,880	0.029%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	205,000	225,420	0.009%
Eli Lilly And			7,260	1,225,778	0.049%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	329,242	337,306	0.014%
Enanta Pharmaceuticals			300	12,630	0.001%
Encore Capital			7,562	294,540	0.012%
Enel Finance International	3.63	5/25/27	755,000	852,206	0.034%
Energy Transfer Operating	5.88	1/15/24	320,000	358,800	0.014%
Energy Transfer Operating	4.5	4/15/24	120,000	128,700	0.005%
Energy Transfer Operating	4.2	4/15/27	880,000	966,900	0.039%
Energy Transfer Operating	5.25	4/15/29	265,000	307,731	0.012%
Energy Transfer Operating	6.25	4/15/49	135,000	162,844	0.007%
Energy Transfer Operating	2.9	5/15/25	175,000	184,625	0.007%
Energy Transfer Operating	3.75	5/15/30	675,000	729,844	0.029%
Energy Transfer Operating	5	5/15/50	85,000	92,756	0.004%

Energy Transfer Operating	5.5	6/1/27	80,000	93,700	0.004%
Energy Transfer Operating	4.95	6/15/28	180,000	207,900	0.008%
Energy Transfer Operating	6	6/15/48	345,000	408,973	0.016%
Enerpac Tool			18,883	426,945	0.017%
Engie			133,132	2,040,915	0.082%
Eni	4.75	9/12/28	595,000	727,471	0.029%
Entegris			12,039	1,156,948	0.047%
Entergy			7,899	788,636	0.032%
EOG Resources			15,394	767,699	0.031%
Equate Petrochemical BV	4.25	11/3/26	850,000	949,905	0.038%
Equifax			1,210	233,336	0.009%
Equinor			94,958	1,602,558	0.064%
Equitable Holdings	4.35	4/20/28	640,000	752,895	0.030%
Equitable Holdings			142,882	3,656,350	0.147%
Equity Bancshares			6,176	133,340	0.005%
ERO Copper			21,500	344,905	0.014%
Erste Group Bank			24,262	739,087	0.030%
ESCO Technologies			5,881	607,037	0.024%
Essent			8,868	383,098	0.015%
Essex Portfolio	3.38	4/15/26	375,000	420,392	0.017%
Essex Portfolio	3.63	5/1/27	580,000	652,706	0.026%
EssilorLuxottica			7,934	1,236,390	0.050%
Etsy			3,358	597,422	0.024%
Euronet Worldwide			3,009	436,064	0.018%
Evotec			18,639	688,746	0.028%
Exact Sciences			334	44,252	0.002%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	355,000	359,888	0.014%
Facebook			65,363	17,854,557	0.718%
Falabella	4.38	1/27/25	1,100,000	1,199,290	0.048%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	735,144	725,405	0.029%
Fannie Mae Connecticut Avenue Securities	2.8	2/25/30	500,000	490,981	0.020%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	361,020	356,875	0.014%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	618,829	608,933	0.024%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	311,403	303,532	0.012%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	608,764	602,378	0.024%
Fannie Mae Interest Strip	6.5	2/25/32	2,016	319	0.000%
Fannie Mae REMICS	4	6/25/44	208,166	212,489	0.009%
FB Financial			10,503	364,769	0.015%
Federal Home Loan Mortgage	6	10/1/32	3,235	3,639	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	4,037	4,253	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	105,090	123,550	0.005%
Federal Home Loan Mortgage	4.5	10/1/39	55,350	62,139	0.002%
Federal Home Loan Mortgage	4.5	10/1/39	65,673	73,706	0.003%
Federal Home Loan Mortgage	4	10/1/40	2,428	2,677	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,218	1,330	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	97,150	108,728	0.004%
Federal Home Loan Mortgage	4	10/1/41	80,399	88,217	0.004%
Federal Home Loan Mortgage	4.5	10/1/41	149,894	167,650	0.007%
Federal Home Loan Mortgage	3.5	10/1/42	173,142	188,172	0.008%
Federal Home Loan Mortgage	5.5	11/1/21	13	13	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	8,383	8,433	0.000%
Federal Home Loan Mortgage	4	11/1/40	1,347	1,482	0.000%
Federal Home Loan Mortgage	4	11/1/40	80,448	87,716	0.004%
Federal Home Loan Mortgage	3.5	11/1/42	217,963	237,899	0.010%
Federal Home Loan Mortgage	3.19	1/1/37	8,020	8,054	0.000%
Federal Home Loan Mortgage	4	1/1/41	135,588	148,770	0.006%
Federal Home Loan Mortgage	6	12/1/33	34,513	40,861	0.002%
Federal Home Loan Mortgage	5	12/1/35	23,212	26,963	0.001%
Federal Home Loan Mortgage	2.31	12/1/36	5,229	5,505	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	22,099	24,820	0.001%
Federal Home Loan Mortgage	4	12/1/40	419	462	0.000%
Federal Home Loan Mortgage	4	12/1/40	12,913	14,272	0.001%
Federal Home Loan Mortgage	4	12/1/41	59,669	65,063	0.003%
Federal Home Loan Mortgage	3	12/1/42	310,764	338,193	0.014%
Federal Home Loan Mortgage	3.73	2/1/37	13,934	14,598	0.001%
Federal Home Loan Mortgage	3.87	2/1/37	13,565	13,607	0.001%
Federal Home Loan Mortgage	4.19	2/1/37	13,809	14,702	0.001%
Federal Home Loan Mortgage	4	2/1/41	119,789	131,846	0.005%
Federal Home Loan Mortgage	3	2/1/47	506,509	535,661	0.022%
Federal Home Loan Mortgage	6.5	3/1/32	2,978	3,338	0.000%
Federal Home Loan Mortgage	6	3/1/33	10,367	12,326	0.000%
Federal Home Loan Mortgage	5	3/1/40	42,536	49,473	0.002%

Federal Home Loan Mortgage	3.5	3/1/44	118,014	128,897	0.005%
Federal Home Loan Mortgage	2.5	4/1/30	285,391	303,190	0.012%
Federal Home Loan Mortgage	7	4/1/32	237	277	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	12,886	14,441	0.001%
Federal Home Loan Mortgage	5	4/1/40	49,679	57,782	0.002%
Federal Home Loan Mortgage	5	4/1/40	3,741	4,348	0.000%
Federal Home Loan Mortgage	3	4/1/43	199,642	216,718	0.009%
Federal Home Loan Mortgage	3	4/1/43	170,892	184,733	0.007%
Federal Home Loan Mortgage	3	4/1/47	121,037	126,914	0.005%
Federal Home Loan Mortgage	3.5	5/1/43	91,595	99,271	0.004%
Federal Home Loan Mortgage	7	6/1/32	926	963	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,387	1,454	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	126,226	141,691	0.006%
Federal Home Loan Mortgage	5	7/1/25	94	98	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	1,582	1,593	0.000%
Federal Home Loan Mortgage	5	7/1/40	22,240	25,742	0.001%
Federal Home Loan Mortgage	6	8/1/21	334	337	0.000%
Federal Home Loan Mortgage	6	8/1/22	23	24	0.000%
Federal Home Loan Mortgage	5	8/1/35	24,460	28,377	0.001%
Federal Home Loan Mortgage	6	8/1/38	16,784	19,769	0.001%
Federal Home Loan Mortgage	6	8/1/38	23,691	27,984	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	17,821	19,936	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	16,501	18,468	0.001%
Federal Home Loan Mortgage	5	8/1/40	39,384	45,545	0.002%
Federal Home Loan Mortgage	5	8/1/40	140,783	163,618	0.007%
Federal Home Loan Mortgage	4	8/1/40	34,885	38,276	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	193,849	210,122	0.008%
Federal Home Loan Mortgage	4.5	9/1/23	4,749	5,010	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	4,849	5,434	0.000%
Federal Home Loan Mortgage	2.29	9/1/32	370	371	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	22,968	26,704	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	72,867	78,992	0.003%
Federal Home Loan Mortgage	4	9/1/45	229,386	249,069	0.010%
Federal National Mortgage Assn.	4.5	10/1/26	5,747	6,075	0.000%
Federal National Mortgage Assn.	3	10/1/28	19,237	20,218	0.001%
Federal National Mortgage Assn.	3	10/1/30	107,644	113,189	0.005%
Federal National Mortgage Assn.	5.5	10/1/35	22,787	26,749	0.001%
Federal National Mortgage Assn.	5	10/1/35	33,105	38,460	0.002%
Federal National Mortgage Assn.	5	10/1/35	9,852	11,440	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	943	1,089	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	12,281	14,412	0.001%
Federal National Mortgage Assn.	6	10/1/38	25,921	30,882	0.001%
Federal National Mortgage Assn.	6	10/1/40	9,300	11,004	0.000%
Federal National Mortgage Assn.	4	10/1/41	87,143	95,596	0.004%
Federal National Mortgage Assn.	3	10/1/42	74,948	81,746	0.003%
Federal National Mortgage Assn.	3	10/1/42	59,909	65,343	0.003%
Federal National Mortgage Assn.	3	10/1/42	176,224	191,723	0.008%
Federal National Mortgage Assn.	3.5	10/1/42	152,123	165,524	0.007%
Federal National Mortgage Assn.	4	10/1/45	448,949	491,564	0.020%
Federal National Mortgage Assn.	3	10/1/46	54,998	57,904	0.002%
Federal National Mortgage Assn.	3	10/1/46	268,240	289,599	0.012%
Federal National Mortgage Assn.	3	10/1/46	107,578	115,106	0.005%
Federal National Mortgage Assn.	3	10/1/46	344,646	371,755	0.015%
Federal National Mortgage Assn.	4	10/1/47	9,656	10,374	0.000%
Federal National Mortgage Assn.	4	10/1/48	13,736	15,224	0.001%
Federal National Mortgage Assn.	3.5	10/1/49	97,593	103,089	0.004%
Federal National Mortgage Assn.	3	11/1/28	94,919	101,437	0.004%
Federal National Mortgage Assn.	2.5	11/1/31	56,230	59,358	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	368,893	397,195	0.016%
Federal National Mortgage Assn.	3	11/1/33	122,569	129,963	0.005%
Federal National Mortgage Assn.	3	11/1/34	141,975	152,405	0.006%
Federal National Mortgage Assn.	5.5	11/1/35	17,851	20,961	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	35,555	41,943	0.002%
Federal National Mortgage Assn.	3	11/1/36	497,968	541,968	0.022%
Federal National Mortgage Assn.	3	11/1/36	242,220	261,034	0.010%
Federal National Mortgage Assn.	3	11/1/36	102,878	112,088	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	38,230	44,919	0.002%
Federal National Mortgage Assn.	5.5	11/1/36	34,358	40,363	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	7,676	8,884	0.000%
Federal National Mortgage Assn.	6	11/1/38	2,003	2,372	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	12,624	14,173	0.001%
Federal National Mortgage Assn.	4	11/1/40	541,822	590,916	0.024%

Federal National Mortgage Assn.	4	11/1/40	189,094	206,711	0.008%
Federal National Mortgage Assn.	4	11/1/40	36,659	40,180	0.002%
Federal National Mortgage Assn.	4	11/1/40	42,747	46,871	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	283,428	316,904	0.013%
Federal National Mortgage Assn.	4	11/1/41	61,178	67,112	0.003%
Federal National Mortgage Assn.	4	11/1/43	337,115	369,210	0.015%
Federal National Mortgage Assn.	3.5	11/1/45	79,207	84,796	0.003%
Federal National Mortgage Assn.	3	11/1/46	143,861	151,487	0.006%
Federal National Mortgage Assn.	3	11/1/46	415,150	451,457	0.018%
Federal National Mortgage Assn.	3	11/1/46	421,340	453,161	0.018%
Federal National Mortgage Assn.	3	11/1/46	444,334	479,284	0.019%
Federal National Mortgage Assn.	3	11/1/46	206,931	221,410	0.009%
Federal National Mortgage Assn.	3	11/1/46	103,610	112,271	0.005%
Federal National Mortgage Assn.	3	11/1/46	166,058	179,800	0.007%
Federal National Mortgage Assn.	3	11/1/46	68,969	74,791	0.003%
Federal National Mortgage Assn.	4.5	11/1/47	400,250	444,825	0.018%
Federal National Mortgage Assn.	4	11/1/49	221,105	236,387	0.010%
Federal National Mortgage Assn.	2.5	11/1/50	946,299	1,007,121	0.040%
Federal National Mortgage Assn.	2.5	11/1/50	676,040	714,148	0.029%
Federal National Mortgage Assn.	3.5	1/1/25	775,000	821,755	0.033%
Federal National Mortgage Assn.	2.5	1/1/27	445,000	464,073	0.019%
Federal National Mortgage Assn.	3	1/1/27	40,403	42,937	0.002%
Federal National Mortgage Assn.	3.5	1/1/30	235,282	252,465	0.010%
Federal National Mortgage Assn.	7	1/1/31	178	180	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	176,663	184,467	0.007%
Federal National Mortgage Assn.	2	1/1/35	1,650,000	1,724,777	0.069%
Federal National Mortgage Assn.	4.5	1/1/35	1,530,000	1,658,047	0.067%
Federal National Mortgage Assn.	3	1/1/35	107,043	113,675	0.005%
Federal National Mortgage Assn.	3	1/1/35	230,229	244,390	0.010%
Federal National Mortgage Assn.	5.5	1/1/36	17,120	20,118	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	20,877	24,540	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	51,346	60,287	0.002%
Federal National Mortgage Assn.	3.5	1/1/36	261,434	280,975	0.011%
Federal National Mortgage Assn.	4	1/1/40	905,000	966,439	0.039%
Federal National Mortgage Assn.	3.5	1/1/41	560,000	591,879	0.024%
Federal National Mortgage Assn.	4	1/1/41	30,315	33,344	0.001%
Federal National Mortgage Assn.	3	1/1/42	2,550,000	2,671,309	0.107%
Federal National Mortgage Assn.	4.5	1/1/42	6,614	7,415	0.000%
Federal National Mortgage Assn.	4	1/1/42	150,666	164,146	0.007%
Federal National Mortgage Assn.	3.5	1/1/43	25,004	27,292	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	196,174	214,293	0.009%
Federal National Mortgage Assn.	3	1/1/43	228,084	242,947	0.010%
Federal National Mortgage Assn.	2.5	1/1/44	5,860,000	6,176,341	0.248%
Federal National Mortgage Assn.	3.5	1/1/44	263,791	287,987	0.012%
Federal National Mortgage Assn.	3.5	1/1/44	239,353	261,487	0.011%
Federal National Mortgage Assn.	3.5	1/1/44	104,256	113,793	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	94,891	102,980	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	233,284	249,683	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	215,788	234,607	0.009%
Federal National Mortgage Assn.	3	1/1/47	118,459	128,356	0.005%
Federal National Mortgage Assn.	3.5	1/1/48	864,860	916,972	0.037%
Federal National Mortgage Assn.	2	1/1/50	6,570,000	6,823,809	0.274%
Federal National Mortgage Assn.	4	1/1/50	599,778	639,796	0.026%
Federal National Mortgage Assn.	4.5	1/1/50	59,966	65,015	0.003%
Federal National Mortgage Assn.	4	1/1/50	260,959	278,940	0.011%
Federal National Mortgage Assn.	6.5	12/1/32	3,277	3,819	0.000%
Federal National Mortgage Assn.	3	12/1/32	694,149	729,229	0.029%
Federal National Mortgage Assn.	5.5	12/1/34	11,781	13,828	0.001%
Federal National Mortgage Assn.	3	12/1/34	370,220	395,595	0.016%
Federal National Mortgage Assn.	5.5	12/1/35	54,558	63,804	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	18,101	21,172	0.001%
Federal National Mortgage Assn.	3	12/1/36	117,391	127,901	0.005%
Federal National Mortgage Assn.	5	12/1/36	520	604	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	3,777	4,384	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	903	1,060	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	35,208	41,082	0.002%
Federal National Mortgage Assn.	5.5	12/1/39	43,104	50,672	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	50,111	56,068	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	66,720	74,651	0.003%
Federal National Mortgage Assn.	4	12/1/40	80,379	87,815	0.004%
Federal National Mortgage Assn.	4.5	12/1/40	116,546	130,789	0.005%
Federal National Mortgage Assn.	4	12/1/40	101,206	110,597	0.004%

Federal National Mortgage Assn.	3.5	12/1/41	15,287	16,888	0.001%
Federal National Mortgage Assn.	4	12/1/41	182,929	200,561	0.008%
Federal National Mortgage Assn.	3.5	12/1/44	85,118	92,959	0.004%
Federal National Mortgage Assn.	3.5	12/1/45	658,067	704,412	0.028%
Federal National Mortgage Assn.	3.5	12/1/45	419,275	450,770	0.018%
Federal National Mortgage Assn.	4	12/1/45	88,088	95,424	0.004%
Federal National Mortgage Assn.	3	12/1/46	382,776	414,453	0.017%
Federal National Mortgage Assn.	3	12/1/46	525,629	569,347	0.023%
Federal National Mortgage Assn.	3	12/1/46	153,947	167,086	0.007%
Federal National Mortgage Assn.	3	12/1/46	97,646	105,768	0.004%
Federal National Mortgage Assn.	5	12/1/47	133,250	153,053	0.006%
Federal National Mortgage Assn.	3.5	12/1/47	45,143	47,877	0.002%
Federal National Mortgage Assn.	4	12/1/49	357,155	391,561	0.016%
Federal National Mortgage Assn.	3	12/1/49	150,405	160,306	0.006%
Federal National Mortgage Assn.	4	12/1/49	39,379	42,058	0.002%
Federal National Mortgage Assn.	3	12/1/50	117,609	127,184	0.005%
Federal National Mortgage Assn.	5	2/1/21	8	8	0.000%
Federal National Mortgage Assn.	6	2/1/22	449	456	0.000%
Federal National Mortgage Assn.	6	2/1/34	9,299	10,966	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	28,273	30,421	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	3,648	4,274	0.000%
Federal National Mortgage Assn.	6	2/1/36	37,904	45,483	0.002%
Federal National Mortgage Assn.	6	2/1/37	58,292	69,642	0.003%
Federal National Mortgage Assn.	6	2/1/37	5,193	6,218	0.000%
Federal National Mortgage Assn.	6	2/1/37	38,017	45,632	0.002%
Federal National Mortgage Assn.	5	2/1/38	8,602	9,984	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	35,430	41,634	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	10,531	12,374	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	44,746	50,239	0.002%
Federal National Mortgage Assn.	4	2/1/41	81,667	89,867	0.004%
Federal National Mortgage Assn.	4	2/1/41	21,715	23,783	0.001%
Federal National Mortgage Assn.	4.5	2/1/41	90,273	101,252	0.004%
Federal National Mortgage Assn.	4	2/1/41	464,662	509,296	0.020%
Federal National Mortgage Assn.	5	2/1/42	12,231	14,200	0.001%
Federal National Mortgage Assn.	3	2/1/43	342,265	364,648	0.015%
Federal National Mortgage Assn.	3	2/1/44	18,613	20,056	0.001%
Federal National Mortgage Assn.	4	2/1/47	97,711	105,767	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	757,465	802,351	0.032%
Federal National Mortgage Assn.	4	2/1/50	459,744	491,781	0.020%
Federal National Mortgage Assn.	6	3/1/33	25,805	30,479	0.001%
Federal National Mortgage Assn.	5	3/1/34	45,262	52,391	0.002%
Federal National Mortgage Assn.	3	3/1/35	178,664	190,995	0.008%
Federal National Mortgage Assn.	5	3/1/36	97,594	113,328	0.005%
Federal National Mortgage Assn.	5.5	3/1/36	8,650	10,150	0.000%
Federal National Mortgage Assn.	6	3/1/37	16,591	19,872	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	109,183	122,593	0.005%
Federal National Mortgage Assn.	4	3/1/42	16,169	17,712	0.001%
Federal National Mortgage Assn.	3	3/1/43	873,677	952,943	0.038%
Federal National Mortgage Assn.	3.5	3/1/43	355,017	387,579	0.016%
Federal National Mortgage Assn.	3.5	3/1/44	96,863	106,976	0.004%
Federal National Mortgage Assn.	3.5	3/1/45	491,891	537,098	0.022%
Federal National Mortgage Assn.	4	3/1/46	159,772	173,761	0.007%
Federal National Mortgage Assn.	3	3/1/50	232,439	243,848	0.010%
Federal National Mortgage Assn.	3	3/1/50	556,207	590,706	0.024%
Federal National Mortgage Assn.	3.5	4/1/31	52,161	55,899	0.002%
Federal National Mortgage Assn.	7	4/1/32	156	182	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	5,392	6,331	0.000%
Federal National Mortgage Assn.	5	4/1/35	11,213	13,027	0.001%
Federal National Mortgage Assn.	5	4/1/35	62,871	72,983	0.003%
Federal National Mortgage Assn.	5	4/1/35	6,887	7,966	0.000%
Federal National Mortgage Assn.	3	4/1/40	150,334	163,635	0.007%
Federal National Mortgage Assn.	3	4/1/40	160,077	173,374	0.007%
Federal National Mortgage Assn.	3	4/1/40	186,934	201,284	0.008%
Federal National Mortgage Assn.	6	4/1/40	9,449	11,173	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	68,092	76,331	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	15,287	16,717	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	24,212	26,065	0.001%
Federal National Mortgage Assn.	3	4/1/43	333,604	359,765	0.014%
Federal National Mortgage Assn.	3	4/1/43	313,494	336,084	0.014%
Federal National Mortgage Assn.	3.5	4/1/43	78,631	85,973	0.003%
Federal National Mortgage Assn.	4	4/1/44	162,594	178,237	0.007%
Federal National Mortgage Assn.	3	4/1/50	394,631	414,064	0.017%

Federal National Mortgage Assn.	3	4/1/50	11,185	11,907	0.000%
Federal National Mortgage Assn.	6	5/1/21	934	937	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	0	0	0.000%
Federal National Mortgage Assn.	3	5/1/31	374,352	396,709	0.016%
Federal National Mortgage Assn.	2.5	5/1/32	146,650	156,228	0.006%
Federal National Mortgage Assn.	6	5/1/33	2,578	3,047	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	75,675	88,952	0.004%
Federal National Mortgage Assn.	6.5	5/1/40	26,159	30,031	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	23,145	27,771	0.001%
Federal National Mortgage Assn.	5	5/1/40	50,808	58,362	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	246,870	275,920	0.011%
Federal National Mortgage Assn.	6	5/1/42	30,194	35,752	0.001%
Federal National Mortgage Assn.	4	5/1/42	151,258	165,742	0.007%
Federal National Mortgage Assn.	5	5/1/42	18,331	21,279	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	252,526	274,486	0.011%
Federal National Mortgage Assn.	3	5/1/43	104,614	110,823	0.004%
Federal National Mortgage Assn.	3.5	5/1/46	134,245	146,556	0.006%
Federal National Mortgage Assn.	4.5	5/1/48	610,009	677,788	0.027%
Federal National Mortgage Assn.	4.5	5/1/49	82,220	89,574	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	171,475	185,831	0.007%
Federal National Mortgage Assn.	4.5	5/1/50	240,771	261,459	0.011%
Federal National Mortgage Assn.	3.5	5/1/50	1,051,507	1,111,099	0.045%
Federal National Mortgage Assn.	3	6/1/33	6,506	6,817	0.000%
Federal National Mortgage Assn.	5	6/1/35	8,569	9,953	0.000%
Federal National Mortgage Assn.	5	6/1/35	4,166	4,836	0.000%
Federal National Mortgage Assn.	5	6/1/35	24,240	28,146	0.001%
Federal National Mortgage Assn.	5	6/1/41	9,600	11,145	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	40,774	44,110	0.002%
Federal National Mortgage Assn.	3.5	6/1/42	68,913	74,739	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	62,631	68,784	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	13,976	15,284	0.001%
Federal National Mortgage Assn.	4	6/1/45	639,429	691,172	0.028%
Federal National Mortgage Assn.	3	6/1/47	216,668	235,853	0.009%
Federal National Mortgage Assn.	3	6/1/50	157,669	165,426	0.007%
Federal National Mortgage Assn.	6.5	7/1/32	22,925	26,856	0.001%
Federal National Mortgage Assn.	7	7/1/32	2,013	2,333	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	6,689	7,752	0.000%
Federal National Mortgage Assn.	5	7/1/35	176,017	203,634	0.008%
Federal National Mortgage Assn.	6.5	7/1/36	91,098	106,197	0.004%
Federal National Mortgage Assn.	5.5	7/1/36	39,687	46,517	0.002%
Federal National Mortgage Assn.	5	7/1/37	2,187	2,520	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	11,410	12,677	0.001%
Federal National Mortgage Assn.	5	7/1/42	44,235	51,355	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	49,892	53,862	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	135,222	148,507	0.006%
Federal National Mortgage Assn.	3.5	7/1/43	36,312	39,400	0.002%
Federal National Mortgage Assn.	3	7/1/43	28,004	29,871	0.001%
Federal National Mortgage Assn.	3.5	7/1/44	127,930	138,066	0.006%
Federal National Mortgage Assn.	3	7/1/50	332,820	354,602	0.014%
Federal National Mortgage Assn.	3.5	7/1/50	556,904	595,221	0.024%
Federal National Mortgage Assn.	6	8/1/22	168	171	0.000%
Federal National Mortgage Assn.	3	8/1/27	43,567	45,711	0.002%
Federal National Mortgage Assn.	2.5	8/1/30	60,768	64,619	0.003%
Federal National Mortgage Assn.	7	8/1/31	1,485	1,774	0.000%
Federal National Mortgage Assn.	3.5	8/1/32	319,311	342,222	0.014%
Federal National Mortgage Assn.	6	8/1/34	218,064	261,908	0.011%
Federal National Mortgage Assn.	2.64	8/1/36	11,719	12,008	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	386	435	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	20,235	23,751	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	29,143	34,255	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,635	1,920	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,695	10,861	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	3,153	3,705	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	22,589	26,539	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	59,166	69,419	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	16,710	19,622	0.001%
Federal National Mortgage Assn.	6	8/1/38	27,129	31,913	0.001%
Federal National Mortgage Assn.	5	8/1/38	944	1,097	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	15,812	17,692	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	13,521	15,009	0.001%
Federal National Mortgage Assn.	4	8/1/42	198,529	217,775	0.009%
Federal National Mortgage Assn.	3.5	8/1/42	108,485	117,538	0.005%

Federal National Mortgage Assn.	3.5	8/1/43	28,187	30,650	0.001%
Federal National Mortgage Assn.	3	8/1/43	75,285	81,128	0.003%
Federal National Mortgage Assn.	3.5	8/1/43	37,703	40,929	0.002%
Federal National Mortgage Assn.	3.5	8/1/47	203,058	220,441	0.009%
Federal National Mortgage Assn.	4.5	8/1/48	89,645	97,265	0.004%
Federal National Mortgage Assn.	3.5	8/1/49	39,392	41,608	0.002%
Federal National Mortgage Assn.	3	8/1/49	177,383	193,528	0.008%
Federal National Mortgage Assn.	6	9/1/21	295	298	0.000%
Federal National Mortgage Assn.	5	9/1/23	1,086	1,140	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	7,451	8,968	0.000%
Federal National Mortgage Assn.	6	9/1/38	69,462	83,330	0.003%
Federal National Mortgage Assn.	5.5	9/1/38	60,827	71,491	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	21,909	24,599	0.001%
Federal National Mortgage Assn.	6	9/1/39	92,306	109,146	0.004%
Federal National Mortgage Assn.	4.5	9/1/40	8,343	9,256	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	93,447	104,536	0.004%
Federal National Mortgage Assn.	4	9/1/41	155,030	169,837	0.007%
Federal National Mortgage Assn.	5.5	9/1/41	2,296	2,687	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	46,478	52,192	0.002%
Federal National Mortgage Assn.	3.5	9/1/42	155,493	169,133	0.007%
Federal National Mortgage Assn.	3	9/1/43	113,400	123,690	0.005%
Federal National Mortgage Assn.	3.5	9/1/43	210,105	229,654	0.009%
Federal National Mortgage Assn.	3.5	9/1/44	63,858	69,423	0.003%
Federal National Mortgage Assn.	3.5	9/1/45	331,980	359,116	0.014%
Federal National Mortgage Assn.	4	9/1/45	38,438	41,882	0.002%
Federal National Mortgage Assn.	4	9/1/46	28,736	31,144	0.001%
Federal National Mortgage Assn.	3	9/1/49	200,166	218,193	0.009%
Federal National Mortgage Assn.	3.5	9/1/49	287,389	303,555	0.012%
Federal Signal			5,200	172,484	0.007%
FedEx			9,495	2,465,092	0.099%
Fidelity National Information Services			22,804	3,225,854	0.130%
Fiesta Restaurant			19,184	218,698	0.009%
Fifth Third Bancorp	2.55	5/5/27	185,000	200,984	0.008%
First Bancshares			7,592	234,441	0.009%
FirstEnergy			11,877	363,555	0.015%
First Industrial Realty, REIT			5,079	213,978	0.009%
FirstKey Mortgage Trust 2014-1	4	11/25/44	165,512	167,692	0.007%
FirstService			7,147	977,424	0.039%
Fiserv	3.2	7/1/26	255,000	285,575	0.011%
Fiserv			39,580	4,506,579	0.181%
Five9			5,295	923,448	0.037%
Five Below			1,300	227,474	0.009%
Flagship Communities REIT, REIT			2,635	38,866	0.002%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	206,145	205,346	0.008%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,175,000	1,281,466	0.052%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	225,000	227,310	0.009%
Fortive			9,683	685,750	0.028%
Franco-Nevada			1,900	238,228	0.010%
Freddie Mac REMICS	4.5	5/25/50	439,699	67,687	0.003%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	212,323	212,527	0.009%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	109,338	109,425	0.004%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	503,804	504,786	0.020%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.88	10/25/50	540,000	546,899	0.022%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	203,278	203,459	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	51,095	51,095	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.18	11/25/50	295,000	295,677	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.5	3/25/29	17,143	17,143	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	4.85	4/25/28	289,200	301,068	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	57,956	58,152	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	463,726	461,625	0.019%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	184,605	184,935	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	332,624	331,602	0.013%
Freeport-McMoRan			65,487	1,703,972	0.069%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	705,000	769,763	0.031%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	245,000	281,095	0.011%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	300,000	340,440	0.014%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	505,000	564,808	0.023%
FREMF K-100 Mortgage Trust	3.49	11/25/52	730,000	799,025	0.032%
Fresenius			33,803	1,563,112	0.063%
G1 therapeutics			2,415	43,446	0.002%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	188,305	194,233	0.008%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	214,068	221,701	0.009%

Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	126,275	127,416	0.005%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	335,080	341,656	0.014%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	463,434	468,808	0.019%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	477,649	485,917	0.020%
GE			653,188	7,054,430	0.284%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	1,045,000	1,160,912	0.047%
General Electric	5.55	1/5/26	405,000	490,821	0.020%
General Motors			108,963	4,537,219	0.182%
General Motors Financial	4	10/6/26	225,000	252,725	0.010%
General Motors Financial	5.1	1/17/24	105,000	117,209	0.005%
General Motors Financial	4.2	3/1/21	160,000	160,471	0.006%
General Motors Financial	4.35	4/9/25	489,000	547,534	0.022%
General Motors Financial	4.3	7/13/25	465,000	520,895	0.021%
General Motors Financial	3.2	7/6/21	65,000	65,669	0.003%
Generation Bio			5,138	145,662	0.006%
Gentherm			6,418	418,582	0.017%
Gibraltar Industries			7,874	566,456	0.023%
GlaxoSmithKline, ADR			40,234	1,480,611	0.060%
Global Blood Therapeutics			6,923	299,835	0.012%
Global Payments			28,263	6,088,415	0.245%
GLP Capital LP / GLP Financing II	3.35	9/1/24	120,000	126,133	0.005%
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	240,000	241,871	0.010%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	410,000	411,441	0.017%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	250,000	251,070	0.010%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	200,000	202,141	0.008%
Goldman Sachs	3.5	11/16/26	540,000	605,617	0.024%
Goldman Sachs	3.69	6/5/28	955,000	1,099,933	0.044%
Goldman Sachs			19,732	5,203,526	0.209%
Golub Capital Partners CLO 39B	1.37	10/20/28	530,000	529,211	0.021%
Government National Mortgage Assn.	5.5	10/15/38	36,187	41,892	0.002%
Government National Mortgage Assn.	5	10/15/39	17,621	19,949	0.001%
Government National Mortgage Assn.	8	10/20/25	253	276	0.000%
Government National Mortgage Assn.	5	10/20/39	25,391	29,018	0.001%
Government National Mortgage Assn.	4.5	10/20/40	34,102	37,991	0.002%
Government National Mortgage Assn.	5	10/20/40	11,095	12,674	0.001%
Government National Mortgage Assn.	3.5	10/20/44	26,613	29,451	0.001%
Government National Mortgage Assn.	3.5	10/20/45	51,781	57,053	0.002%
Government National Mortgage Assn.	3.5	10/20/45	68,732	75,734	0.003%
Government National Mortgage Assn.	5	10/20/47	420,322	466,818	0.019%
Government National Mortgage Assn.	3	10/20/49	425,041	437,413	0.018%
Government National Mortgage Assn.	4.5	10/20/49	40,615	43,938	0.002%
Government National Mortgage Assn.	7.5	11/15/25	670	678	0.000%
Government National Mortgage Assn.	4.5	11/20/39	13,753	15,305	0.001%
Government National Mortgage Assn.	5	11/20/39	11,000	12,570	0.001%
Government National Mortgage Assn.	4.5	11/20/40	260,154	289,819	0.012%
Government National Mortgage Assn.	3.5	11/20/42	5,249	5,666	0.000%
Government National Mortgage Assn.	4	11/20/42	9,501	10,527	0.000%
Government National Mortgage Assn.	4	11/20/47	508,566	549,165	0.022%
Government National Mortgage Assn.	5	11/20/47	208,092	231,093	0.009%
Government National Mortgage Assn.	4	1/1/41	1,220,000	1,300,661	0.052%
Government National Mortgage Assn.	3	1/1/43	1,615,000	1,689,615	0.068%
Government National Mortgage Assn.	2.5	1/1/44	1,815,000	1,920,994	0.077%
Government National Mortgage Assn.	2	1/1/50	520,000	543,704	0.022%
Government National Mortgage Assn.	5.5	1/20/36	112,418	131,599	0.005%
Government National Mortgage Assn.	4.5	1/20/41	184,316	208,040	0.008%
Government National Mortgage Assn.	4.5	1/20/46	31,746	35,361	0.001%
Government National Mortgage Assn.	3.5	1/20/46	16,832	18,631	0.001%
Government National Mortgage Assn.	4	1/20/48	238,049	262,716	0.011%
Government National Mortgage Assn.	5.5	1/20/49	46,420	51,279	0.002%
Government National Mortgage Assn.	3.5	1/20/49	237,726	254,470	0.010%
Government National Mortgage Assn.	4.5	1/20/49	107,279	116,088	0.005%
Government National Mortgage Assn.	3	1/20/50	270,595	279,383	0.011%
Government National Mortgage Assn.	7.5	12/15/25	156	157	0.000%
Government National Mortgage Assn.	5	12/15/39	107,416	123,083	0.005%
Government National Mortgage Assn.	6.5	12/20/33	1,504	1,799	0.000%
Government National Mortgage Assn.	6	12/20/38	36,446	42,282	0.002%
Government National Mortgage Assn.	3.5	12/20/45	148,515	159,892	0.006%
Government National Mortgage Assn.	5.5	12/20/48	66,174	72,936	0.003%
Government National Mortgage Assn.	5	2/15/40	51,386	58,899	0.002%
Government National Mortgage Assn.	5	2/15/40	51,386	58,899	0.002%
Government National Mortgage Assn.	3.5	2/15/45	50,603	55,653	0.002%
Government National Mortgage Assn.	7	2/20/27	3,509	3,960	0.000%

Government National Mortgage Assn.	4	2/20/41	11,074	12,248	0.000%
Government National Mortgage Assn.	3.5	2/20/43	44,125	48,466	0.002%
Government National Mortgage Assn.	4	2/20/44	266,564	294,359	0.012%
Government National Mortgage Assn.	3.5	2/20/45	39,813	44,055	0.002%
Government National Mortgage Assn.	3.5	2/20/48	591,105	654,522	0.026%
Government National Mortgage Assn.	3.5	2/20/48	430,038	471,304	0.019%
Government National Mortgage Assn.	8	3/15/22	17	17	0.000%
Government National Mortgage Assn.	4.5	3/20/41	26,355	29,361	0.001%
Government National Mortgage Assn.	5	3/20/41	118,990	136,386	0.005%
Government National Mortgage Assn.	3.5	3/20/43	160,598	177,829	0.007%
Government National Mortgage Assn.	5.5	3/20/49	115,576	127,408	0.005%
Government National Mortgage Assn.	3	3/20/50	288,577	295,856	0.012%
Government National Mortgage Assn.	6	4/15/36	2,189	2,645	0.000%
Government National Mortgage Assn.	5	4/20/40	20,359	23,270	0.001%
Government National Mortgage Assn.	3.5	4/20/45	10,721	11,914	0.000%
Government National Mortgage Assn.	3.5	4/20/46	228,064	246,425	0.010%
Government National Mortgage Assn.	3.5	4/20/47	51,690	55,447	0.002%
Government National Mortgage Assn.	3.5	4/20/48	208,281	225,562	0.009%
Government National Mortgage Assn.	4.5	5/20/40	58,300	64,948	0.003%
Government National Mortgage Assn.	5	5/20/40	6,797	7,767	0.000%
Government National Mortgage Assn.	3.5	5/20/45	20,131	21,951	0.001%
Government National Mortgage Assn.	3.5	5/20/45	50,132	55,468	0.002%
Government National Mortgage Assn.	3	5/20/46	430,014	458,145	0.018%
Government National Mortgage Assn.	3.5	5/20/46	180,702	195,623	0.008%
Government National Mortgage Assn.	3	5/20/46	15,228	16,609	0.001%
Government National Mortgage Assn.	3	5/20/46	39,869	43,907	0.002%
Government National Mortgage Assn.	4	5/20/47	164,921	177,471	0.007%
Government National Mortgage Assn.	5.5	5/20/48	352,012	392,007	0.016%
Government National Mortgage Assn.	5	5/20/48	23,302	25,954	0.001%
Government National Mortgage Assn.	7.5	6/15/32	4,874	5,288	0.000%
Government National Mortgage Assn.	5	6/15/40	51,277	58,825	0.002%
Government National Mortgage Assn.	5	6/20/40	22,108	25,281	0.001%
Government National Mortgage Assn.	3.5	6/20/43	205,246	223,499	0.009%
Government National Mortgage Assn.	3.5	6/20/43	195,726	211,711	0.009%
Government National Mortgage Assn.	5.5	6/20/44	93,666	108,049	0.004%
Government National Mortgage Assn.	3	6/20/45	1,364,969	1,461,299	0.059%
Government National Mortgage Assn.	3.5	6/20/46	639,497	695,748	0.028%
Government National Mortgage Assn.	3	6/20/46	91,879	98,453	0.004%
Government National Mortgage Assn.	5	6/20/47	89,147	99,026	0.004%
Government National Mortgage Assn.	5	6/20/48	106,358	119,032	0.005%
Government National Mortgage Assn.	3	7/15/43	32,543	34,342	0.001%
Government National Mortgage Assn.	7	7/20/27	108	108	0.000%
Government National Mortgage Assn.	5	7/20/39	20,323	23,267	0.001%
Government National Mortgage Assn.	4	7/20/42	120,618	133,398	0.005%
Government National Mortgage Assn.	3	7/20/46	235,878	251,309	0.010%
Government National Mortgage Assn.	3.5	7/20/46	36,085	38,967	0.002%
Government National Mortgage Assn.	4.5	7/20/46	41,922	46,782	0.002%
Government National Mortgage Assn.	3	7/20/46	388,299	413,744	0.017%
Government National Mortgage Assn.	3	7/20/46	38,931	42,880	0.002%
Government National Mortgage Assn.	3	7/20/46	72,777	79,779	0.003%
Government National Mortgage Assn.	3	7/20/46	56,252	61,108	0.002%
Government National Mortgage Assn.	3	7/20/46	119,082	128,746	0.005%
Government National Mortgage Assn.	3	7/20/46	24,680	27,057	0.001%
Government National Mortgage Assn.	3	7/20/46	124,821	136,830	0.006%
Government National Mortgage Assn.	5	7/20/47	57,557	63,931	0.003%
Government National Mortgage Assn.	5	7/20/48	17,636	19,649	0.001%
Government National Mortgage Assn.	3	7/20/50	202,281	208,933	0.008%
Government National Mortgage Assn.	5	8/20/40	8,194	9,370	0.000%
Government National Mortgage Assn.	5	8/20/41	56,417	64,513	0.003%
Government National Mortgage Assn.	3.5	8/20/42	41,361	45,049	0.002%
Government National Mortgage Assn.	4	8/20/42	66,175	73,323	0.003%
Government National Mortgage Assn.	4.5	8/20/46	64,490	71,829	0.003%
Government National Mortgage Assn.	3	8/20/46	36,321	39,415	0.002%
Government National Mortgage Assn.	3	8/20/46	55,986	61,427	0.002%
Government National Mortgage Assn.	3	8/20/46	55,516	61,143	0.002%
Government National Mortgage Assn.	5	8/20/47	100,736	112,378	0.005%
Government National Mortgage Assn.	5	8/20/48	26,297	29,176	0.001%
Government National Mortgage Assn.	5	9/15/39	25,989	29,503	0.001%
Government National Mortgage Assn.	4.5	9/15/45	35,012	39,182	0.002%
Government National Mortgage Assn.	4.5	9/20/40	101,244	112,814	0.005%
Government National Mortgage Assn.	4	9/20/42	10,438	11,543	0.000%
Government National Mortgage Assn.	4.5	9/20/46	50,271	56,000	0.002%

Government National Mortgage Assn.	3	9/20/46	27,890	30,290	0.001%
Government National Mortgage Assn.	3	9/20/46	33,341	36,248	0.001%
Government National Mortgage Assn.	4.5	9/20/47	337,230	368,021	0.015%
Government National Mortgage Assn.	3	9/20/49	61,220	63,205	0.003%
Government National Mortgage Association	3	11/20/47	135,455	143,463	0.006%
Government National Mortgage Association	4.5	12/20/39	11,788	336	0.000%
Government National Mortgage Association	3	12/20/47	165,787	171,717	0.007%
Government National Mortgage Association	4	2/20/43	64,131	9,250	0.000%
Government National Mortgage Association	3.5	4/20/39	43,933	616	0.000%
Government National Mortgage Association	4	5/20/37	133,374	4,912	0.000%
Government National Mortgage Association	3.5	5/20/43	87,009	12,515	0.001%
Graco			6,658	481,706	0.019%
Gray Oak Pipeline	2.6	10/15/25	145,000	149,520	0.006%
Gray Oak Pipeline	3.45	10/15/27	60,000	62,456	0.003%
Gray Oak Pipeline	2	9/15/23	45,000	45,678	0.002%
Great Portland Estates			111,209	1,017,221	0.041%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	425,000	395,702	0.016%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	413,880	426,286	0.017%
GS Mortgage-Backed Securities Trust	2.31	7/25/44	19,635	19,811	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	609,722	626,195	0.025%
GS Mortgage Securities Corp Trust 2019-SOHO	1.46	6/15/36	800,000	784,198	0.032%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,355,345	0.055%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	415,000	452,694	0.018%
GS Mortgage Securities Trust 2017-GS8	4.34	11/10/50	720,000	739,803	0.030%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	1,030,000	1,164,717	0.047%
Halliburton			25,865	488,849	0.020%
Hamamatsu Photonics KK			20,600	1,178,605	0.047%
Hanger			16,222	356,722	0.014%
Hanover Insurance Group			3,347	391,331	0.016%
Hardee s Funding	4.96	6/20/48	537,625	573,307	0.023%
Hartford Financial Services			20,729	1,015,306	0.041%
Hasbro	3	11/19/24	335,000	362,164	0.015%
Hasbro	3.55	11/19/26	240,000	267,433	0.011%
Haynes International			6,162	146,902	0.006%
HCA Healthcare			33,688	5,540,328	0.223%
Healthcare Realty Trust	3.63	1/15/28	575,000	648,340	0.026%
Healthcare Realty Trust	2.05	3/15/31	190,000	189,958	0.008%
Healthpeak Properties	2.88	1/15/31	75,000	81,375	0.003%
Healthpeak Properties	3.25	7/15/26	65,000	73,450	0.003%
Healthpeak Properties	3.5	7/15/29	75,000	84,708	0.003%
Heathrow Funding	4.88	7/15/21	570,000	581,062	0.023%
Helios Technologies			5,680	302,687	0.012%
Heritage Commerce			20,454	181,427	0.007%
Heritage-Crystal Clean			7,200	151,704	0.006%
Heritage Financial Corp.			7,700	180,103	0.007%
Highwoods Realty	3.05	2/15/30	685,000	718,569	0.029%
Highwoods Realty	4.13	3/15/28	570,000	643,553	0.026%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	40,817	41,740	0.002%
Hilton Orlando Trust 2018-ORL	0.93	12/15/34	629,000	616,383	0.025%
Hilton Worldwide Holdings			21,338	2,374,066	0.095%
HMS Holdings			2,428	89,229	0.004%
Home Bancshares			22,073	429,982	0.017%
Home Depot			6,142	1,631,438	0.066%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	292,529	295,533	0.012%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	422,981	427,613	0.017%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	252,736	257,299	0.010%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	333,541	334,996	0.013%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	386,622	390,787	0.016%
Homology Medicines			4,223	47,678	0.002%
Honda Motor			20,100	567,148	0.023%
Honeywell International			24,828	5,280,916	0.212%
Housing Development Finance			29,694	1,036,820	0.042%
HSBC Holdings	1.65	4/18/26	205,000	209,211	0.008%
HSBC Holdings	3.9	5/25/26	415,000	473,581	0.019%
HSBC Holdings	2.1	6/4/26	570,000	591,660	0.024%
Hubbell			574	89,997	0.004%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	425,000	477,657	0.019%
Hudson Yards 2019-30HY Mortgage Trust	3.44	7/10/39	490,000	525,162	0.021%
Humana	4.88	4/1/30	392,000	490,068	0.020%
Humana			1,736	712,229	0.029%
Hydrofarm Holdings			632	33,231	0.001%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	365,000	366,346	0.015%

Hyundai Auto Receivables Trust 2020	1.08	12/15/27	425,000	426,625	0.017%
Hyundai Capital America	1.8	10/15/25	250,000	255,808	0.010%
Hyundai Capital America	2.38	2/10/23	485,000	500,191	0.020%
ICU Medical			1,838	394,233	0.016%
IdaCorp			4,200	403,326	0.016%
IGM Biosciences			1,949	172,077	0.007%
IGO			308,820	1,521,993	0.061%
Inari Medical			496	43,296	0.002%
Incyte			11,764	1,023,233	0.041%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	920,351	0.037%
Ingersoll-Rand			14,209	647,362	0.026%
ING Groep			157,477	1,464,197	0.059%
Insmed			12,386	412,330	0.017%
Intellia Therapeutics			1,848	100,531	0.004%
Intercontinental Exchange	2.1	6/15/30	660,000	686,461	0.028%
Intercontinental Exchange	1.85	9/15/32	1,340,000	1,350,837	0.054%
Intercontinental Exchange	2.65	9/15/40	315,000	323,021	0.013%
Intercontinental Exchange			9,662	1,113,932	0.045%
International Paper			79,234	3,939,514	0.158%
Intesa Sanpaolo			308,949	730,269	0.029%
InTown Hotel Portfolio Trust 2018-STAY	0.86	1/15/33	280,000	277,811	0.011%
Intuit			15,851	6,021,002	0.242%
Intuitive Surgical			5,288	4,326,113	0.174%
Investors Bancorp			21,000	221,760	0.009%
iovance Biotherapeutics			1,600	74,240	0.003%
Ipsen			7,919	654,808	0.026%
iRhythm Technologies			3,354	795,602	0.032%
Jack in the Box Funding	3.98	8/25/49	560,763	574,568	0.023%
Jacobs Engineering Group			22,678	2,470,995	0.099%
JBG SMITH Properties, REIT			13,358	417,705	0.017%
JD.com, ADR			2,786	244,889	0.010%
John Bean Technologies			5,263	599,298	0.024%
Johnson Controls International			42,565	1,983,103	0.080%
Johnson & Johnson			6,037	950,103	0.038%
Johnson Matthey			38,786	1,285,005	0.052%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	205,000	225,912	0.009%
JPMorgan Chase	2.74	10/15/30	415,000	449,941	0.018%
JPMorgan Chase	1.76	11/19/31	1,340,000	1,351,415	0.054%
JPMorgan Chase	2.52	4/22/31	1,250,000	1,335,401	0.054%
JPMorgan Chase	3.54	5/1/28	275,000	311,872	0.013%
JPMorgan Chase	2.96	5/13/31	1,695,000	1,855,537	0.075%
JPMorgan Chase	2.18	6/1/28	680,000	721,600	0.029%
JPMorgan Chase			39,436	5,011,133	0.202%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	200,299	0.008%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	199,916	206,155	0.008%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	371,243	385,724	0.016%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	320,619	328,817	0.013%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	300,865	312,422	0.013%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	426,283	439,175	0.018%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	182,202	187,588	0.008%
Kansas City Southern			187	38,172	0.002%
Kering			1,611	1,169,157	0.047%
Keysight Technologies	4.6	4/6/27	299,000	355,833	0.014%
Keysight Technologies			7,692	1,016,036	0.041%
Kinder Morgan Energy Partners	3.5	3/1/21	65,000	65,005	0.003%
Kingfisher			379,228	1,401,301	0.056%
Kion			16,450	1,426,578	0.057%
Kirin Holdings			33,300	786,313	0.032%
KLA			353	91,395	0.004%
Knight-Swift Transportation Holdings			12,907	539,771	0.022%
Knorr-Bremse			7,577	1,035,042	0.042%
Kodiak Sciences			5,030	738,957	0.030%
Koninklijke Philips			73,150	3,940,411	0.158%
Kraft Heinz			14,095	488,533	0.020%
Kratos Defense & Security Solutions			15,293	419,487	0.017%
KT			24,649	544,856	0.022%
Lam Research			3,902	1,842,798	0.074%
Landstar System			1,800	242,388	0.010%
Largan Precision			5,000	569,810	0.023%
Las Vegas Sands	3.5	8/18/26	210,000	223,982	0.009%
Las Vegas Sands	3.2	8/8/24	125,000	132,329	0.005%
Lattice Semiconductor			24,862	1,139,177	0.046%

Legend Biotech, ADR			592	16,671	0.001%
Legrand			11,258	1,007,103	0.040%
Lennar			15,221	1,160,297	0.047%
Liberty Oilfield Services			29,194	300,990	0.012%
Linde			21,753	5,732,133	0.231%
Littelfuse			1,835	467,301	0.019%
Live Nation Entertainment			10,212	750,378	0.030%
Live Oak Bancshares			8,596	407,966	0.016%
Lloyds Banking Group			2,226,149	1,109,865	0.045%
LM Ericsson			177,403	2,110,290	0.085%
L'Oreal			6,284	2,397,674	0.096%
lululemon athletica			5,646	1,964,977	0.079%
Macquarie Group			13,277	1,417,179	0.057%
Madison Park Funding XXXIII	1.57	10/15/32	805,000	805,082	0.032%
Madison Park Funding XXXVII	1.54	7/15/32	335,000	334,508	0.013%
Magna International			31,025	2,196,570	0.088%
Magnetite XVIII	1.3	11/15/28	510,000	509,412	0.020%
Magnetite XXV	1.8	1/25/32	255,000	254,681	0.010%
Magnolia Oil & Gas			36,451	257,344	0.010%
Manhattan Associates			1,900	199,842	0.008%
Marel HF			19,015	117,445	0.005%
Marriott			11,126	1,467,742	0.059%
Marsh & McLennan	2.25	11/15/30	185,000	195,643	0.008%
Marsh & McLennan			17,889	2,093,013	0.084%
Marvell Technology Group			47,489	2,257,627	0.091%
MasterCard			18,759	6,695,837	0.269%
Match			19,575	2,959,544	0.119%
Matson			9,485	540,360	0.022%
Maxim Integrated Products			10,058	891,642	0.036%
McDonald's			11,355	2,436,556	0.098%
Medtronic			29,553	3,461,838	0.139%
Meggitt			247,399	1,573,238	0.063%
MeiraGTx Holdings			2,103	31,839	0.001%
Melrose Industries			712,985	1,737,112	0.070%
Meridian Bancorp			17,562	261,849	0.011%
Meritor			17,876	498,919	0.020%
Mesa Laboratories			576	165,105	0.007%
MetLife			60,138	2,823,479	0.114%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	419,349	452,148	0.018%
MGE Energy			2,231	156,237	0.006%
MGM Resorts International			10,403	327,799	0.013%
Michaels			24,578	319,760	0.013%
Micron Technology	4.19	2/15/27	615,000	729,544	0.029%
Micron Technology	4.64	2/6/24	865,000	961,231	0.039%
Micron Technology	5.33	2/6/29	226,000	281,935	0.011%
Micron Technology			41,272	3,102,829	0.125%
Microsoft			107,787	23,973,985	0.964%
Middlesex Water			3,747	271,545	0.011%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	790,000	851,225	0.034%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	50,897	51,416	0.002%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	143,569	146,181	0.006%
Minerals Technologies			5,738	356,445	0.014%
Mitsubishi Corporation			35,400	872,675	0.035%
Mitsubishi Electric			138,700	2,096,263	0.084%
Mitsubishi UFJ Financial			192,500	852,317	0.034%
Mitsubishi UFJ Lease & Finance			106,500	511,401	0.021%
Mitsui Fudosan			79,500	1,664,696	0.067%
MKS Instruments			700	105,315	0.004%
Molina Healthcare			4,846	1,030,647	0.041%
Moncler			24,841	1,527,240	0.061%
MongoDB			569	204,294	0.008%
Monolithic Power Systems			1,471	538,724	0.022%
Monro			7,502	399,857	0.016%
Morgan Stanley	3.63	1/20/27	770,000	882,050	0.035%
Morgan Stanley	4.43	1/23/30	185,000	225,006	0.009%
Morgan Stanley	1.79	2/13/32	490,000	492,211	0.020%
Morgan Stanley	4	7/23/25	595,000	678,174	0.027%
Morgan Stanley			215,621	14,776,507	0.594%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	270,200	0.011%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	138,898	0.006%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	418,093	0.017%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	45,000	50,131	0.002%

Morgan Stanley Capital I Trust 2017-ASHF	1.41	11/15/34	1,475,000	1,386,052	0.056%
Motorola Solutions			166	28,230	0.001%
MSA Safety			2,104	314,317	0.013%
MSCI			154	68,766	0.003%
Mueller Water Products			24,197	299,559	0.012%
Munich Re			10,099	3,000,678	0.121%
Murata Manufacturing			20,400	1,846,803	0.074%
MVW Owner Trust 2014-1	2.25	9/22/31	15,529	15,561	0.001%
National Bank of Canada			32,393	1,823,108	0.073%
National Cinemedia			26,705	99,343	0.004%
National Grid			121,736	1,438,606	0.058%
National Instruments			12,290	540,023	0.022%
Natwest	3.5	5/15/23	335,000	347,921	0.014%
Natwest	5.13	5/28/24	355,000	395,517	0.016%
NAVER			3,801	1,024,633	0.041%
Navient Private Education Loan Trust 2017	2.88	12/16/58	126,214	128,281	0.005%
Navient Private Education Loan Trust 2018	3.61	12/15/59	442,200	461,023	0.019%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	730,000	753,968	0.030%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	450,000	441,828	0.018%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	237,066	238,850	0.010%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	380,000	383,865	0.015%
nCino			723	52,352	0.002%
nCino			3,438	236,498	0.010%
Nestle			58,607	6,928,010	0.279%
Netflix	4.63	5/15/29	655,000	967,122	0.039%
Netflix			12,232	6,614,209	0.266%
Neuberger Berman CLO XVI-S	1.09	1/15/28	635,939	633,469	0.025%
Neuberger Berman Loan Advisers CLO 29	1.35	10/19/31	470,000	467,765	0.019%
Neuberger Berman Loan Advisers CLO 38	1.53	10/20/32	590,000	590,655	0.024%
Nevro			2,112	365,587	0.015%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	290,766	292,398	0.012%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	376,071	378,368	0.015%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	309,325	311,691	0.013%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	149,863	150,952	0.006%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	641,841	658,895	0.026%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	397,590	406,007	0.016%
Next			12,801	1,234,352	0.050%
NextEra Energy			113,613	8,765,243	0.352%
Nextera Energy Partners			4,590	307,760	0.012%
NexTier Oilfield Solutions			44,800	154,112	0.006%
Nike			19,117	2,704,482	0.109%
Nippon Telegraph & Telephone			145,900	3,743,649	0.151%
NiSource	1.7	2/15/31	315,000	312,963	0.013%
NiSource	3.6	5/1/30	365,000	419,575	0.017%
Nomad Foods			12,630	321,055	0.013%
Norfolk Southern			19,961	4,742,933	0.191%
Northern Star Resources			42,980	420,086	0.017%
NorthWestern			2,100	122,451	0.005%
Novanta			6,157	727,881	0.029%
Novartis			44,468	4,187,016	0.168%
Novo Nordisk			11,698	816,043	0.033%
NRG Energy	3.75	6/15/24	80,000	87,130	0.004%
NRG Energy	4.45	6/15/29	260,000	299,650	0.012%
NTT Data			125,200	1,713,776	0.069%
NuVasive			3,700	208,421	0.008%
NVIDIA			11,924	6,226,713	0.250%
NXP BV / NXP Funding	4.88	3/1/24	555,000	625,167	0.025%
NXP BV / NXP Funding	5.35	3/1/26	205,000	247,036	0.010%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	50,000	53,691	0.002%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	95,000	104,613	0.004%
NXP Semiconductors			44,383	7,057,341	0.284%
Oak Street Health			911	55,717	0.002%
OBX 2019-EXP2 Trust	4	6/25/59	303,206	316,389	0.013%
OBX 2019-EXP3 Trust	3.5	10/25/59	219,030	225,240	0.009%
OBX 2020-EXP1 Trust	3.5	2/25/60	277,166	285,822	0.011%
OBX 2020-EXP1 Trust	0.9	2/25/60	109,393	109,895	0.004%
OBX 2020-EXP2 Trust	3	5/25/60	731,067	751,642	0.030%
Occidental Petroleum	2.9	8/15/24	925,000	889,156	0.036%
OCP CLO 2014-7	1.34	7/20/29	830,000	829,072	0.033%
OCP CLO 2014-7	1.87	7/20/29	475,000	473,989	0.019%
OCP CLO 2020-19	2.07	7/20/31	535,000	536,706	0.022%
Octagon Investment Partners 29	1.39	1/24/33	825,000	821,937	0.033%

Octagon Investment Partners XXIII	1.09	7/15/27	450,236	449,082	0.018%
Octagon Investment Partners XXIII	1.44	7/15/27	435,000	428,459	0.017%
Odonate therapeutics			455	8,736	0.000%
Ollies Bargain Outlet Holdings			8,486	693,900	0.028%
Omron			10,700	955,203	0.038%
ONE Gas			7,387	567,100	0.023%
Oracle	2.95	4/1/30	1,190,000	1,326,770	0.053%
Oracle	3.6	4/1/50	515,000	599,629	0.024%
Orchard therapeutics, ADR			5,431	23,462	0.001%
O'Reilly Automotive			441	199,583	0.008%
Origin Bancorp			8,511	236,350	0.010%
Otsuka Holdings			30,600	1,311,101	0.053%
Outset Medical			725	41,209	0.002%
OZLM VII	1.23	7/17/29	622,454	617,946	0.025%
OZLM VIII	1.39	10/17/29	476,252	474,500	0.019%
Pacific Gas & Electric	3.95	12/1/47	320,000	332,092	0.013%
Pacific Gas & Electric	2.5	2/1/31	570,000	569,595	0.023%
Pacific Gas & Electric	4.55	7/1/30	1,230,000	1,398,773	0.056%
Pacific Gas & Electric	2.1	8/1/27	495,000	502,350	0.020%
Pacific Gas & Electric	3.3	8/1/40	480,000	479,590	0.019%
Pacific Premier Bancorp			13,006	407,478	0.016%
Packaging Corporation of America			36,240	4,997,858	0.201%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	285,000	240,825	0.010%
Palmer Square CLO 2020-2	1.9	7/15/31	505,000	505,467	0.020%
Panasonic			95,000	1,107,437	0.045%
Papa John's International			8,117	688,727	0.028%
Parker-Hannifin			786	214,114	0.009%
Parsons			3,510	127,799	0.005%
Paycom Software			2,882	1,303,385	0.052%
PayPal Holdings			33,898	7,938,912	0.319%
PDF Solutions			9,134	197,294	0.008%
Pennant			4,713	273,637	0.011%
PennyMac Financial Services			9,168	601,604	0.024%
Penumbra			1,055	184,625	0.007%
PerkinElmer	3.3	9/15/29	195,000	219,312	0.009%
Perrigo Finance Unlimited	3.9	12/15/24	440,000	483,091	0.019%
Perrigo Finance Unlimited	4.38	3/15/26	455,000	514,046	0.021%
Perrigo Finance Unlimited	3.15	6/15/30	200,000	214,242	0.009%
Persimmon			29,021	1,095,334	0.044%
PGT Innovations			12,766	259,660	0.010%
Philip Morris International			3,796	314,271	0.013%
PICC Property & Casualty			1,042,000	788,290	0.032%
Pinduoduo, ADR			3,676	653,115	0.026%
Ping An Insurance			80,500	979,654	0.039%
Pinnacle Financial Partners			9,956	641,166	0.026%
PNC Financial Services Group			20,050	2,987,450	0.120%
Pola Orbis Holdings			12,400	251,801	0.010%
Popular			4,600	259,072	0.010%
Post Holdings			5,198	525,050	0.021%
PPD			6,102	208,810	0.008%
PPG Industries			18,153	2,618,026	0.105%
PRA Group			7,971	316,130	0.013%
Principal Financial Group			9,616	477,050	0.019%
Professional Holding			2,961	45,688	0.002%
Professional Holding			1,107	16,227	0.001%
PROG Holdings			9,225	496,951	0.020%
Prologis	1.25	10/15/30	185,000	182,677	0.007%
Prologis, REIT			77,168	7,690,563	0.309%
Proofpoint			3,465	472,661	0.019%
Prosperity Bancshares			5,068	351,516	0.014%
Providence Service			2,773	384,421	0.015%
Prysmian			38,312	1,363,625	0.055%
PS Business Parks, REIT			4,083	542,508	0.022%
PTC Therapeutics			1,100	67,133	0.003%
Public Service Enterprise			38,274	2,231,374	0.090%
Pulmonx			663	45,760	0.002%
Quaker Chemical			2,053	520,210	0.021%
Qualcomm			62,890	9,580,663	0.385%
Quidel			4,873	875,434	0.035%
Radius Health			18,691	333,821	0.013%
RAPT therapeutics			2,600	51,350	0.002%
Reata Pharmaceuticals			1,894	234,136	0.009%

Recruit Holdings			33,400	1,402,899	0.056%
Red Robin Gourmet Burgers			7,616	146,456	0.006%
REESE PARK CLO	1.56	10/15/32	570,000	569,578	0.023%
Regency Centers	3.7	6/15/30	385,000	434,914	0.017%
Regency Centers, REIT			2,275	103,717	0.004%
REI - SECURITY LENDING COLLATERAL			108,096	1,080,962	0.043%
Renesas Electronics			61,200	640,580	0.026%
Rentokil Initial			61,337	427,652	0.017%
Replimune			1,193	45,513	0.002%
Rexford Industrial Realty, REIT			9,302	456,821	0.018%
Reynolds American	4.45	6/12/25	710,000	807,425	0.032%
RH			804	359,806	0.014%
RingCentral			445	168,642	0.007%
Rio Tinto			7,568	665,542	0.027%
Roche Holding			11,047	3,847,654	0.155%
Rockwell Automation			6,896	1,729,586	0.070%
Roku			327	108,571	0.004%
Roper Technologies	2	6/30/30	95,000	96,803	0.004%
Roper Technologies			5,989	2,581,798	0.104%
Ross Stores	0.88	4/15/26	150,000	149,926	0.006%
Ross Stores	1.88	4/15/31	410,000	411,319	0.017%
Ross Stores			21,525	2,643,485	0.106%
Royal Dutch Shell, ADR			22,565	758,410	0.030%
Rush Enterprises			8,511	352,526	0.014%
Sabine Pass Liquefaction	5	3/15/27	1,105,000	1,302,519	0.052%
Sabine Pass Liquefaction	5.75	5/15/24	200,000	228,000	0.009%
Sabine Pass Liquefaction	4.5	5/15/30	95,000	112,575	0.005%
Sabine Pass Liquefaction	5.88	6/30/26	629,000	760,398	0.031%
Safety Insurance Group			2,229	173,639	0.007%
Safran			9,794	1,388,142	0.056%
Saia			1,912	345,690	0.014%
Salesforce.com			26,717	5,945,334	0.239%
Sampo			39,236	1,677,478	0.067%
Samsonite International			309,900	550,414	0.022%
Samsung Electronics			54,766	4,089,680	0.164%
Sanderson Farms			2,582	341,340	0.014%
Sandy Spring Bancorp			6,600	212,454	0.009%
Sanofi			32,712	3,170,546	0.127%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	715,000	740,311	0.030%
Santander UK Group Holdings	1.53	8/21/26	715,000	719,136	0.029%
SAP			14,298	1,851,860	0.074%
Saudi Arabian Oil	3.5	4/16/29	700,000	778,814	0.031%
Saudi Arabian Oil	4.38	4/16/49	500,000	604,916	0.024%
SBA Tower Trust	3.87	10/8/24	645,000	681,372	0.027%
SBA Tower Trust	2.84	1/15/25	580,000	614,790	0.025%
SBA Tower Trust	2.33	1/15/28	150,000	153,800	0.006%
SBA Tower Trust	3.45	3/15/23	260,000	273,915	0.011%
SBA Tower Trust	3.17	4/15/22	670,000	676,188	0.027%
Scentre			327,227	702,880	0.028%
Schneider Electric			5,155	745,039	0.030%
Scholar Rock Holding			6,547	317,726	0.013%
Sea, ADR			19,266	3,834,897	0.154%
Seacoast Banking			14,570	429,087	0.017%
Seagen			2,196	384,607	0.015%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	86,837	86,835	0.003%
Seer			1,019	57,207	0.002%
Seer			1,799	95,946	0.004%
Selective Insurance			9,302	623,048	0.025%
Selectquote			6,095	126,471	0.005%
Sempra Energy	3.4	2/1/28	875,000	997,137	0.040%
Sempra Energy			39,094	4,980,967	0.200%
Semtech			3,100	223,479	0.009%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	483,449	498,383	0.020%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	261,780	277,892	0.011%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	246,942	253,029	0.010%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	78,889	80,141	0.003%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	226,475	232,134	0.009%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	207,809	212,767	0.009%
ServiceNow			13,050	7,183,112	0.289%
Seven Generations Energy			22,100	114,762	0.005%
Seven & i Holdings			48,500	1,717,414	0.069%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	267,084	270,757	0.011%

Sherwin-Williams			407	299,108	0.012%
Shopify			947	1,071,957	0.043%
Siemens			31,163	4,488,920	0.181%
Siemens Healthineers			25,486	1,311,542	0.053%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	174,662	181,079	0.007%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	303,859	313,264	0.013%
Signature Bank			3,584	484,879	0.019%
Simon Property	3.38	10/1/24	1,010,000	1,097,291	0.044%
Simon Property	3.3	1/15/26	95,000	104,034	0.004%
Simon Property	2.65	7/15/30	385,000	408,871	0.016%
Simon Property	3.5	9/1/25	225,000	249,214	0.010%
SiteOne Landscape Supply			5,941	942,421	0.038%
SJW			5,310	368,302	0.015%
Skyline Champion			9,644	298,385	0.012%
SLM Corporation			15,700	194,523	0.008%
SLM Student Loan Trust 2008-5	1.91	7/25/23	192,567	192,858	0.008%
SLM Student Loan Trust 2008-9	1.71	4/25/23	195,770	195,678	0.008%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	520,000	552,918	0.022%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	213,545	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	102,653	104,421	0.004%
Smb Private Education Loan Trust 2015	2.11	8/16/32	555,000	568,457	0.023%
Smb Private Education Loan Trust 2016	2.43	2/17/32	212,008	217,954	0.009%
Smb Private Education Loan Trust 2016	2.7	5/15/31	83,526	86,343	0.003%
Smb Private Education Loan Trust 2018	3.63	11/15/35	510,454	552,497	0.022%
Smb Private Education Loan Trust 2018	3.6	1/15/37	647,328	691,629	0.028%
Smb Private Education Loan Trust 2018	0.88	1/15/37	178,430	178,282	0.007%
SMC			1,000	610,738	0.025%
Snap Inc.			50,798	2,543,456	0.102%
Snowflake Computing			373	104,962	0.004%
SOFTBANK GROUP CORP			16,000	1,242,161	0.050%
Sony			17,400	1,753,365	0.071%
South32			335,555	641,302	0.026%
Southern	3.25	7/1/26	575,000	643,156	0.026%
Southern			7,960	409,741	0.016%
Southern Company			45,019	2,765,517	0.111%
Southern Copper			15,179	988,456	0.040%
South State			6,982	504,799	0.020%
Southwest Gas Holdings			8,591	521,903	0.021%
S&P Global			5,261	1,729,449	0.070%
Splunk			9,562	1,624,488	0.065%
Spotify Technology			5,631	1,771,850	0.071%
SPX			6,694	365,091	0.015%
Square			1,117	243,104	0.010%
SS&C Technologies Holdings			10,273	747,361	0.030%
STACR Trust 2018-DNA2	0.95	12/25/30	112,423	112,423	0.005%
STACR Trust 2018-DNA3	0.9	9/25/48	484	484	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	372,913	372,409	0.015%
Standard Chartered	4.64	4/1/31	1,220,000	1,467,660	0.059%
Standard Chartered			66,285	420,906	0.017%
Stanley Black & Decker			4,840	864,230	0.035%
Stanley Electric			30,200	974,235	0.039%
Starbucks			2,259	241,668	0.010%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	491,947	510,355	0.021%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	313,149	317,633	0.013%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	357,297	362,914	0.015%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	233,351	234,881	0.009%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	364,638	367,353	0.015%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	435,819	443,572	0.018%
State Auto Financial			4,507	79,954	0.003%
State Street			1,398	101,746	0.004%
Stepstone			10,359	412,288	0.017%
Sterling Bancorp Inc/MI			13,556	61,544	0.002%
Steven Madden			1,700	60,044	0.002%
StoneCo			3,550	297,916	0.012%
Stoneridge			7,400	223,702	0.009%
Stora Enso			88,596	1,696,411	0.068%
Storebrand			159,677	1,196,163	0.048%
Strategic Education			700	66,731	0.003%
Stroer SE & Co KGaA			9,897	978,062	0.039%
Stryker			26,810	6,569,522	0.264%
Sumitomo Corporation			84,300	1,117,224	0.045%
Sumitomo Mitsui Trust Holdings			23,489	724,747	0.029%

Sumitomo Rubber Industries			35,800	308,033	0.012%
Sun Communities, REIT			3,699	562,063	0.023%
Sun Life Financial			42,072	1,870,748	0.075%
Suzano Austria GmbH	6	1/15/29	850,000	1,023,727	0.041%
Suzuki Motor			22,800	1,056,906	0.043%
Svenska Handelsbanken			126,209	1,272,191	0.051%
Symphony CLO XVII	1.12	4/15/28	991,701	986,140	0.040%
Symphony CLO XXIII	1.49	1/15/34	1,190,000	1,191,974	0.048%
Synchrony Financial	4.38	3/19/24	145,000	159,085	0.006%
Synchrony Financial	4.25	8/15/24	105,000	114,913	0.005%
Syngenta Finance	3.93	4/23/21	890,000	894,988	0.036%
Synopsys			15,504	4,019,257	0.162%
Taco Bell Funding	4.32	11/25/48	935,900	949,274	0.038%
Taiwan Semiconductor Manufacturing			248,719	4,705,135	0.189%
Takeda Pharmaceutical, ADR			32,823	597,379	0.024%
TechnoPro Holdings			14,100	1,171,370	0.047%
TE Connectivity			4,695	568,424	0.023%
Telecom Italia			1,078,808	562,130	0.023%
Teledyne Technologies			2,117	829,822	0.033%
Teleperformance			3,029	1,005,571	0.040%
Tencent Holdings			111,690	8,036,520	0.323%
Tengizchevroil Finance Co International	4	8/15/26	900,000	1,002,409	0.040%
Terminix Global Holdings			4,400	224,444	0.009%
Tetra Tech			1,900	219,982	0.009%
Texas Instruments			17,140	2,813,188	0.113%
TG Therapeutics			689	35,842	0.001%
Therapeutics MD			79,899	96,678	0.004%
Thermo Fisher Scientific			19,541	9,101,807	0.366%
Thermon Group Holdings			4,700	73,461	0.003%
The Travelers Companies			11,945	1,676,720	0.067%
THG Holdings			27,452	296,580	0.012%
THK			29,000	937,885	0.038%
TJX	1.6	5/15/31	215,000	216,750	0.009%
TJX			43,120	2,944,665	0.118%
T-Mobile US			1,037	139,839	0.006%
T-Mobile USA	2.05	2/15/28	260,000	270,506	0.011%
T-Mobile USA	3.75	4/15/27	1,260,000	1,432,749	0.058%
T-Mobile USA	3.88	4/15/30	630,000	729,184	0.029%
Tokio Marine Holdings			36,900	1,901,145	0.076%
Tokyo Electron			4,200	1,568,964	0.063%
Toro			3,921	371,868	0.015%
Tosoh			10,700	167,179	0.007%
Total			65,392	2,822,465	0.114%
Towd Point Mortgage Trust 2015-3	3	3/25/54	22,852	22,931	0.001%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	649,003	0.026%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	38,994	39,121	0.002%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	36,025	36,288	0.001%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	60,362	61,018	0.002%
Towd Point Mortgage Trust 2016-1	3	2/25/55	112,138	114,812	0.005%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	79,065	79,951	0.003%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	103,767	105,371	0.004%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	123,884	126,969	0.005%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	44,577	45,570	0.002%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	119,042	118,660	0.005%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	441,155	469,498	0.019%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	122,025	122,475	0.005%
Toyota Motor			38,500	2,971,050	0.119%
Transcontinental Gas Pipe Line	4	3/15/28	430,000	495,551	0.020%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	325,449	0.013%
Transcontinental Gas Pipe Line	3.25	5/15/30	100,000	111,558	0.004%
Transurban Finance Co Pty	4.13	2/2/26	120,000	135,775	0.005%
Transurban Finance Co Pty	2.45	3/16/31	270,000	283,025	0.011%
Transurban Finance Co Pty	3.38	3/22/27	145,000	159,024	0.006%
TreeHouse Foods			11,050	469,515	0.019%
Tricida			5,052	35,617	0.001%
Tri Pointe			13,006	224,354	0.009%
TRP Dynamic Global Bd - I			19,765,379	195,479,599	7.861%
TRP Inflation Protected Bond - I			602	7,928	0.000%
TRP Inst Emerging Markets Bd - Inst			14,112,713	120,804,825	4.858%
TRP Inst Emerging Markets Eq - Inst			1,659,936	82,764,407	3.328%
TRP Inst Floating Rate - Inst			5,380,494	52,136,986	2.097%
TRP Institutional High Yield - Inst			13,444,512	118,580,599	4.768%

TRP International Bond (USD Hgd) - I			13,634,891	141,257,471	5.680%
TRP Limited Duration Infl Foc Bd - I			26,264	137,623	0.006%
TRP Real Assets - I			1,886,449	23,278,785	0.936%
TRP Treasury Reserve	0.08		280,848,971	280,848,971	11.294%
TRP US Treasury Long-Term Idx - I			736,164	9,224,139	0.371%
Turning Point therapeutics			2,272	276,843	0.011%
Twilio			927	313,790	0.013%
Ultragenyx Pharmaceutical			5,460	755,828	0.030%
Umicore			21,730	1,044,454	0.042%
Unilever			77,435	4,644,061	0.187%
Union Pacific			15,642	3,256,977	0.131%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	98,523	93,618	0.004%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	152,099	144,494	0.006%
United Airlines Holdings			286	12,370	0.000%
Unitedhealth	3.7	12/15/25	75,000	85,884	0.003%
Unitedhealth	4.45	12/15/48	50,000	68,813	0.003%
Unitedhealth	2	5/15/30	195,000	206,645	0.008%
Unitedhealth	2.75	5/15/40	255,000	274,890	0.011%
Unitedhealth	2.9	5/15/50	360,000	395,672	0.016%
Unitedhealth	3.5	8/15/39	150,000	176,946	0.007%
UnitedHealth Group			22,171	7,774,926	0.313%
United Overseas Bank			70,200	1,196,518	0.048%
United Rentals			9,978	2,313,998	0.093%
UPS			14,604	2,459,314	0.099%
Upwork			17,329	598,197	0.024%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	179,980	164,797	0.007%
U.S. Physical Therapy			3,566	428,812	0.017%
U.S. Treasury Bonds	1.63	11/15/22	12,895,000	13,253,642	0.533%
U.S. Treasury Bonds	0.88	11/15/30	8,265,000	8,232,715	0.331%
U.S. Treasury Bonds	1.13	8/15/40	8,175,000	7,735,594	0.311%
U.S. Treasury Bonds	1.38	8/15/50	7,065,000	6,610,191	0.266%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	1,016,861	1,210,224	0.049%
U.S. Treasury Notes	1.38	10/15/22	12,055,000	12,322,470	0.496%
U.S. Treasury Notes	0.63	11/30/27	3,200,000	3,198,000	0.129%
U.S. Treasury Notes	1.5	1/15/23	15,085,000	15,504,552	0.623%
U.S. Treasury Notes	1.63	12/15/22	805,000	828,395	0.033%
U.S. Treasury Notes	0.13	5/15/23	3,510,000	3,508,903	0.141%
U.S. Treasury Notes	0.25	9/30/25	3,380,000	3,366,269	0.135%
U.S. Treasury Notes	0.38	9/30/27	11,900,000	11,712,203	0.471%
Utz Brands			13,240	292,074	0.012%
Utz Brands			3,713	38,987	0.002%
Valero Energy	2.15	9/15/27	180,000	183,279	0.007%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,216,639	0.049%
Veeva Systems			2,890	786,803	0.032%
Vereit Operating Partnership	4.63	11/1/25	300,000	344,701	0.014%
Vereit Operating Partnership	3.4	1/15/28	95,000	104,864	0.004%
Vereit Operating Partnership	2.85	12/15/32	480,000	501,225	0.020%
Vereit Operating Partnership	4.6	2/6/24	1,455,000	1,598,795	0.064%
Vereit Operating Partnership	4.88	6/1/26	120,000	140,531	0.006%
Vereit Operating Partnership	2.2	6/15/28	100,000	102,348	0.004%
Vereit Operating Partnership	3.95	8/15/27	934,000	1,055,242	0.042%
Verizon Communications	2.99	10/30/56	880,000	883,976	0.036%
Verizon Communications	4.75	11/1/41	155,000	204,106	0.008%
Verizon Communications	2.65	11/20/40	440,000	444,920	0.018%
Verizon Communications	2.88	11/20/50	495,000	497,812	0.020%
Verizon Communications	4.02	12/3/29	425,000	503,844	0.020%
Verizon Communications	4.86	8/21/46	100,000	134,205	0.005%
Verizon Communications	4.52	9/15/48	405,000	525,600	0.021%
Verizon Communications	4.33	9/21/28	335,000	402,265	0.016%
Verizon Owner Trust 2018-1	3.2	9/20/22	420,000	425,639	0.017%
Vertex Pharmaceuticals			12,651	2,989,937	0.120%
Verus Securitization Trust 2018-2	3.68	6/1/58	184,328	184,552	0.007%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	67,649	68,069	0.003%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	336,517	341,935	0.014%
Verus Securitization Trust 2019-1	3.84	2/25/59	425,277	427,470	0.017%
Verus Securitization Trust 2019-2	3.45	5/25/59	796,500	800,935	0.032%
Verus Securitization Trust 2019-3	3.04	7/25/59	247,210	251,686	0.010%
Verus Securitization Trust 2019-4	2.64	11/25/59	322,387	329,863	0.013%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	207,352	209,454	0.008%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	532,911	546,682	0.022%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	932,724	957,994	0.039%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	430,232	0.017%

Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	105,127	0.004%
V. F.			3,552	303,376	0.012%
Visa			45,683	9,992,243	0.402%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	321,700	324,187	0.013%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	305,000	308,598	0.012%
Vistra Operations	3.7	1/30/27	1,425,000	1,569,281	0.063%
Vistra Operations	3.55	7/15/24	870,000	939,600	0.038%
Vistra Operations	4.3	7/15/29	425,000	480,250	0.019%
Vodafone	4.38	5/30/28	255,000	305,065	0.012%
Vodafone	5.25	5/30/48	915,000	1,268,785	0.051%
Vodafone	4.88	6/19/49	615,000	818,591	0.033%
Vodafone, ADR			77,951	1,284,632	0.052%
Volkswagen Bank GmbH	2.5	7/31/26	400,000	545,276	0.022%
Volkswagen Group of America Finance	1.63	11/24/27	200,000	201,064	0.008%
Volkswagen Group of America Finance	2.85	9/26/24	280,000	299,084	0.012%
Volkswagen Group of America Finance	3.2	9/26/26	970,000	1,068,633	0.043%
Volkswagen Leasing GmbH	1.63	8/15/25	50,000	64,846	0.003%
Vroom			9,738	398,966	0.016%
Walt Disney			26,729	4,842,760	0.195%
Webster Financial			7,621	321,225	0.013%
Welcia Holdings			14,200	535,658	0.022%
Wellfleet CLO 2017-2A	1.28	10/20/29	655,000	651,140	0.026%
Wells Fargo	2.88	10/30/30	1,150,000	1,247,795	0.050%
Wells Fargo	2.57	2/11/31	1,290,000	1,361,109	0.055%
Wells Fargo	2.19	4/30/26	340,000	358,008	0.014%
Wells Fargo	3.07	4/30/41	1,010,000	1,094,138	0.044%
Wells Fargo	2.39	6/2/28	1,545,000	1,642,420	0.066%
Wells Fargo	4.3	7/22/27	370,000	432,291	0.017%
Wells Fargo			76,533	2,309,766	0.093%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.21	6/15/48	1,025,000	989,620	0.040%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	70,000	68,023	0.003%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,478,587	0.059%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	339,846	385,435	0.015%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	695,000	696,501	0.028%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	384,079	406,932	0.016%
Welltower, REIT			26,466	1,710,233	0.069%
Western Alliance Bancorp			10,671	639,726	0.026%
West Fraser Timber			4,686	301,061	0.012%
Westlake Chemical	1.63	7/17/29	215,000	273,363	0.011%
Westrock			81,269	3,537,640	0.142%
Weyerhaeuser, REIT			84,217	2,823,796	0.114%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	187,195	197,419	0.008%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	580,000	0.023%
Williams	3.9	1/15/25	845,000	934,713	0.038%
Williams	4.3	3/4/24	50,000	55,095	0.002%
Williams	4	9/15/25	120,000	135,150	0.005%
Williams	5.1	9/15/45	465,000	575,718	0.023%
Williams Companies			115,513	2,316,036	0.093%
Willis Towers Watson			2,488	524,172	0.021%
Wilmar International			366,500	1,290,383	0.052%
Wix.com			4,842	1,210,306	0.049%
Woodside Finance	3.7	3/15/28	750,000	800,625	0.032%
Woodside Finance	3.65	3/5/25	1,345,000	1,452,170	0.058%
Woodside Finance	3.7	9/15/26	438,000	476,834	0.019%
Workday			4,778	1,144,857	0.046%
Workiva			2,200	201,564	0.008%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	539,125	0.022%
Worley			122,955	1,086,013	0.044%
WPP			127,538	1,382,001	0.056%
WPP Finance 2010	3.75	9/19/24	670,000	742,475	0.030%
Xencor			6,444	281,152	0.011%
XP			5,126	203,348	0.008%
Yum! Brands			45,994	4,993,109	0.201%
Zalando			17,676	1,966,127	0.079%
Zendesk			1,100	157,432	0.006%
Zentaris Pharmaceuticals			1,018	52,875	0.002%
Z Holdings			160,900	973,644	0.039%
Zimmer Biomet Holdings			2,495	384,455	0.015%
Zoetis			6,611	1,094,121	0.044%
Zoom Video Communications			1,249	421,313	0.017%
Zurich Insurance Group			4,268	1,798,626	0.072%
Zynga			47,338	467,226	0.019%

Miscellaneous Securities ‡	4,692,443
Total Investments in Securities	2,513,163,657

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	EUR	200,000	USD	(236,431)	02/19/2021	8,183	0.000%
Barclays Bank PLC - Wholesale (SING)	EUR	122,500	USD	(145,865)	02/19/2021	3,962	0.000%
Barclays Bank PLC - Wholesale (SING)	GBP	400,000	USD	(525,680)	02/19/2021	21,503	0.001%
Barclays Bank PLC - Wholesale (SING)	USD	776,500	SEK	(6,595,000)	02/19/2021	(25,518)	-0.001%
BNP PARIBAS SECURITIES CORP	RUB	17,955,000	USD	(242,304)	01/15/2021	2	0.000%
BNP PARIBAS SECURITIES CORP	USD	773,924	GBP	(580,000)	02/19/2021	(19,492)	-0.001%
BANK OF AMERICA	EUR	545,000	USD	(660,627)	02/19/2021	5,945	0.000%
JP MORGAN CHASE BANK	JPY	71,035,000	USD	(680,550)	01/22/2021	7,592	0.000%
CITIBANK N A	AUD	720,000	USD	(525,109)	01/22/2021	30,113	0.001%
CITIBANK N A	AUD	325,000	USD	(236,005)	01/22/2021	14,616	0.001%
CITIBANK N A	AUD	910,000	USD	(671,858)	01/22/2021	29,881	0.001%
CITIBANK N A	NOK	2,160,000	USD	(237,231)	01/22/2021	14,681	0.001%
CITIBANK N A	NZD	775,000	USD	(527,997)	01/22/2021	29,698	0.001%
Credit Suisse First Boston Inc (PAS)	INR	17,855,000	USD	(241,056)	01/22/2021	2,856	0.000%
Credit Suisse First Boston Inc (PAS)	GBP	180,000	USD	(236,895)	02/19/2021	9,337	0.000%
DEUTSCHE BANK	NOK	5,740,000	USD	(649,873)	01/22/2021	19,561	0.001%
GOLDMAN SACHS & CO	IDR	3,404,990,000	USD	(239,872)	01/22/2021	3,823	0.000%
GOLDMAN SACHS & CO	JPY	25,105,000	USD	(238,804)	01/22/2021	4,397	0.000%
GOLDMAN SACHS & CO	NOK	4,820,000	USD	(532,306)	01/22/2021	29,833	0.001%
HSBC SECURITIES INC	MXN	4,795,000	USD	(241,553)	01/15/2021	(999)	0.000%
HSBC SECURITIES INC	CAD	685,000	USD	(528,032)	01/22/2021	10,157	0.000%
HSBC SECURITIES INC	CAD	310,000	USD	(236,061)	01/22/2021	7,499	0.000%
HSBC SECURITIES INC	CAD	870,000	USD	(672,634)	01/22/2021	10,905	0.000%
HSBC SECURITIES INC	NZD	345,000	USD	(237,062)	01/22/2021	11,203	0.000%
HSBC SECURITIES INC	USD	789,228	NZD	(1,120,000)	01/22/2021	(16,731)	-0.001%
HSBC SECURITIES INC	EUR	208,852	USD	(248,400)	02/19/2021	7,040	0.000%
HSBC SECURITIES INC	SEK	2,060,000	USD	(239,215)	02/19/2021	11,301	0.000%
MORGAN STANLEY & COMPANY LLC	PEN	865,000	USD	(240,813)	01/15/2021	(1,828)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	53,424	USD	(64,751)	02/19/2021	590	0.000%
UBS SECURITIES LLC	JPY	54,165,000	USD	(514,326)	01/22/2021	10,390	0.000%
UBS SECURITIES LLC	CHF	470,000	USD	(517,824)	02/19/2021	13,876	0.001%
UBS SECURITIES LLC	CHF	220,000	USD	(241,217)	02/19/2021	7,664	0.000%
UBS SECURITIES LLC	EUR	107,169	USD	(127,422)	02/19/2021	3,654	0.000%
UBS SECURITIES LLC	EUR	122,727	USD	(148,850)	02/19/2021	1,254	0.000%
UBS SECURITIES LLC	SEK	4,535,000	USD	(526,834)	02/19/2021	24,667	0.001%
UBS SECURITIES LLC	USD	771,988	CHF	(690,000)	02/19/2021	(8,592)	0.000%
UBS SECURITIES LLC	USD	997,951	EUR	(841,461)	02/19/2021	(31,214)	-0.001%
UBS SECURITIES LLC	USD	997,951	EUR	(841,461)	02/19/2021	(31,214)	-0.001%

Total Forward Currency Exchange Contracts	220,597
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Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 02/19/2021 C 3725	3,725.00	2/19/2021	(207)	(2,362,905)	(0.095%)

Total Options	(2,362,905)
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	112,500	2,605	0.000%
BOEING CO DEB CDS 12/20/2021	(1,290,000)	3,489	0.000%
CHILE CDS 12/20/2025	(977,000)	26,577	0.001%
CHILE CDS 12/20/2025	(1,923,000)	52,311	0.002%
DEVON ENERGY CORP CDS 12/20/2024	(50,000)	(347)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(100,000)	(694)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(60,000)	(417)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(500,000)	7,843	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(1,887,309)	29,602	0.001%
UNITED MEXICAN STATES CDS 12/20/2025	(762,000)	7,054	0.000%
UNITED MEXICAN STATES CDS 12/20/2025	(455,000)	4,212	0.000%
UNITED MEXICAN STATES CDS 12/20/2025	(450,000)	4,166	0.000%
CDX IG CDSI S34 5Y 06/20/2025	(4,760,000)	77,840	0.003%
CDX IG CDSI S35 5Y 12/20/2025	(43,364,000)	1,062,461	0.043%

Total Swap Contracts	1,276,703
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	119	3/31/2021	15,013,523	28,650	0.604%
MSCI EAFE FUT 3/21	(53)	3/19/2021	(5,646,620)	(88,146)	(0.227%)
S&P500 EMINI FUT 3/21	136	3/19/2021	25,491,840	396,372	1.025%
TUH1 2YR US NOTE FUT MAR 21	55	3/31/2021	12,153,711	11,523	0.489%
TYH1 UST 10YR FUT MAR 21	266	3/22/2021	36,728,783	(8,690)	1.477%

USH1 UST 30YR FUT MAR 21	46	3/22/2021	7,966,625	23,296	0.320%
UXYH1 UST 10YR ULTRA FUT MAR 21	(106)	3/22/2021	(16,574,094)	101,403	(0.666%)
WNH1 ULTRA US BOND FUT MAR 21	48	3/22/2021	10,251,000	(198,381)	0.412%

Total Futures Contracts **266,028**

NET ASSETS **2,486,752,013**

NET ASSET VALUE PER SHARE

Spectrum Conservative Allocation Fund Shares **21.47**
(\$2,067,612,027 / 96,310,822 Shares Outstanding)

Spectrum Conservative Allocation Fund - I Class Shares **21.46**
(\$419,139,986 / 19,536,181 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 Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UGA Ukrainian Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Columbian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO

CZK Czech Koruna

KPW North Korean Won

PYG Guarani

YER Yemeni Rial

Important Information

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