

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	1.03	9/15/34	167,534	167,219	0.005%
Aaron's			28,546	1,617,131	0.053%
ABB			189,413	4,815,609	0.157%
AbbVie	4.88	11/14/48	412,000	519,390	0.017%
AbbVie	2.95	11/21/26	960,000	1,041,736	0.034%
AbbVie	4.05	11/21/39	355,000	404,355	0.013%
AbbVie			97,295	8,522,069	0.277%
ACADIA Pharmaceuticals			7,026	289,823	0.009%
Accelaron Pharma			9,914	1,115,622	0.036%
Accolade			4,201	163,293	0.005%
Adani Electricity Mumbai	3.95	2/12/30	550,000	539,453	0.018%
Adaptive Biotechnologies			9,362	455,274	0.015%
ADT			81,428	665,267	0.022%
Advanced Micro Devices			74,005	6,067,670	0.197%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	435,000	449,093	0.015%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	150,000	151,112	0.005%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	155,000	166,904	0.005%
Aerojet Rocketdyne Holdings			13,134	523,915	0.017%
AES			159,104	2,881,373	0.094%
Aes Gener	7.13	3/26/79	400,000	409,612	0.013%
Aflac	3.6	4/1/30	70,000	81,914	0.003%
Agilent Technologies			62,170	6,275,440	0.204%
Agios Pharmaceuticals			13,270	464,450	0.015%
Aia	3.9	4/6/28	490,000	557,352	0.018%
AIA Group			260,200	2,586,413	0.084%
Aib	4.26	4/10/25	210,000	225,461	0.007%
Air Liquide			30,256	4,795,898	0.156%
Air Products & Chemicals			329	97,996	0.003%
Aker BP	2.88	1/15/26	240,000	236,997	0.008%
Alcoa			39,900	464,037	0.015%
Alcon			21,869	1,239,879	0.040%
Alexandria Real Estate Equities	3.95	1/15/28	280,000	322,484	0.010%
Alexandria Real Estate Equities	1.88	2/1/33	120,000	117,597	0.004%
Alexandria Real Estate Equities	4.7	7/1/30	50,000	61,619	0.002%
Alexandria Real Estate Equities	3.38	8/15/31	185,000	204,589	0.007%
Alibaba Group Holding, ADR			131,542	38,670,717	1.258%
Align Technology			227	74,311	0.002%
Allogene therapeutics			4,612	173,919	0.006%
Alphabet Class A			5,293	7,757,421	0.252%
Alphabet Class C			42,640	62,663,744	2.039%
Amadeus IT			43,089	2,393,006	0.078%
Amazon.com			27,450	86,432,639	2.812%
Amcor			203,707	2,253,398	0.073%
Amedisys			8,033	1,899,242	0.062%
Ameren			79,531	6,289,311	0.205%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	0	0.000%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	50,638	34,898	0.001%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	325,491	304,202	0.010%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	128,444	83,520	0.003%
American Campus Communities Operating Partnership	3.63	11/15/27	215,000	229,353	0.007%
American Campus Communities Operating Partnership	2.85	2/1/30	390,000	394,320	0.013%
American Campus Communities Operating Partnership	3.3	7/15/26	95,000	101,398	0.003%
American Campus Communities, REIT			30,200	1,054,584	0.034%
American Electric Power			11,661	953,054	0.031%
American International Group			444,162	12,227,780	0.398%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	225,000	228,306	0.007%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	80,000	83,039	0.003%
Analog Devices			24,003	2,802,110	0.091%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	161,636	163,717	0.005%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	158,849	160,636	0.005%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	233,670	235,031	0.008%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	359,817	359,780	0.012%
Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	218,264	220,537	0.007%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	115,549	115,610	0.004%
Anthem	2.25	5/15/30	125,000	128,396	0.004%

Anthem			41,283	11,088,201	0.361%
Antofagasta			242,365	3,198,563	0.104%
Apellis Pharmaceuticals			3,800	114,646	0.004%
Api			37,174	528,986	0.017%
Api			39,216	58,824	0.002%
Apple	1.65	5/11/30	195,000	201,422	0.007%
Apple			377,506	43,718,970	1.422%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	335,000	310,401	0.010%
Applied Materials			195,367	11,614,568	0.378%
Aptiv			1,490	136,603	0.004%
APT Pipelines	4.25	7/15/27	520,000	585,724	0.019%
Arcutis Biotherapeutics			2,929	85,820	0.003%
Argenx, ADR			7,953	2,087,822	0.068%
Arrow Electronics	4	4/1/25	230,000	248,161	0.008%
Asahi Kasei			357,100	3,115,209	0.101%
Asana			7,710	222,048	0.007%
Ascendis Pharma, ADR			22,888	3,532,076	0.115%
Ashford Hospitality Trust 2018-ASHF	1.4	4/15/35	180,000	167,810	0.005%
Ashford Hospitality Trust 2018-ASHF	1.55	4/15/35	85,000	76,744	0.002%
Ashtead			61,822	2,226,307	0.072%
ASML Holding			7,456	2,753,277	0.090%
ASML Holding			16,188	5,979,446	0.195%
ASOS			79,641	5,287,866	0.172%
Assurant			13,066	1,585,036	0.052%
Astellas Pharma			533,700	7,955,651	0.259%
Atlantic Capital Bancshares			17,112	194,221	0.006%
Atlassian			8,933	1,623,930	0.053%
Atricure			16,899	674,270	0.022%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	420,000	403,149	0.013%
AT&T	2.25	2/1/32	300,000	299,834	0.010%
AT&T	4.3	2/15/30	135,000	159,153	0.005%
AT&T	4.5	3/9/48	335,000	382,383	0.012%
AT&T	2.3	6/1/27	190,000	199,287	0.006%
AT&T	2.75	6/1/31	720,000	757,050	0.025%
AT&T	3.65	6/1/51	195,000	195,577	0.006%
Ausgrid Finance Pty	3.85	5/1/23	135,000	142,588	0.005%
Ausgrid Finance Pty	4.35	8/1/28	205,000	234,389	0.008%
Austin Fairmont Hotel Trust 2019-FAIR	1.4	9/15/32	120,000	113,636	0.004%
Austin Fairmont Hotel Trust 2019-FAIR	1.95	9/15/32	145,000	134,160	0.004%
Australia & New Zealand Banking			163,487	2,039,665	0.066%
Autoliv			30,341	2,232,354	0.073%
Avalara			2,500	318,350	0.010%
Avanos Medical			25,607	850,665	0.028%
Avidity Biosciences			3,236	91,093	0.003%
Avis Budget Rental Car Funding AESOP	4	3/20/25	295,000	315,500	0.010%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	330,000	331,107	0.011%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	380,000	361,394	0.012%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	145,000	148,421	0.005%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	240,000	253,407	0.008%
Aviva			481,973	1,783,181	0.058%
Avnet	3.75	12/1/21	270,000	276,682	0.009%
Avolon Holdings Funding	4.38	5/1/26	130,000	122,363	0.004%
Avolon Holdings Funding	3.95	7/1/24	445,000	423,306	0.014%
AXA			319,215	5,908,057	0.192%
Axis Capital Holdings			27,108	1,193,836	0.039%
Axonics Modulation Technologies			5,429	277,096	0.009%
AZZ			22,600	771,112	0.025%
Baidu	2.88	7/6/22	460,000	473,595	0.015%
Baidu	3.63	7/6/27	450,000	495,890	0.016%
Baidu	3.88	9/29/23	255,000	273,907	0.009%
Baidu, ADR			7,600	962,084	0.031%
Banco Santander	3.49	5/28/30	200,000	218,042	0.007%
Banco Santander Chile	3.88	9/20/22	150,000	158,552	0.005%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	650,000	638,332	0.021%
BANK 2019-BNK21	3.52	10/17/52	110,000	106,075	0.003%
BANK 2019-BNK22	2.5	11/15/62	215,000	166,725	0.005%
BANK 2019-BNK23	3.46	12/15/52	635,000	694,656	0.023%
BANK 2020-BNK25	2.84	1/15/63	90,000	97,184	0.003%
Bank of America	3.25	10/21/27	475,000	525,110	0.017%
Bank of America	3.42	12/20/28	25,000	27,828	0.001%
Bank of America	2.5	2/13/31	25,000	26,080	0.001%
Bank of America	3.95	4/21/25	635,000	701,978	0.023%

Bank of America	3.56	4/23/27	95,000	106,090	0.003%
Bank of America	2.59	4/29/31	265,000	280,064	0.009%
Bank of America	2.68	6/19/41	205,000	208,635	0.007%
Bank of America	4.27	7/23/29	820,000	961,088	0.031%
Bank of America	1.9	7/23/31	225,000	224,923	0.007%
Bank of America			665,245	16,025,752	0.521%
BankUnited			56,868	1,245,978	0.041%
Barclays	4.61	2/15/23	230,000	240,722	0.008%
Barclays	3.93	5/7/25	235,000	251,513	0.008%
Barclays	2.85	5/7/26	300,000	312,257	0.010%
Barclays Bank	5.14	10/14/20	400,000	400,562	0.013%
Barings CLO Ltd 2013-I	1.07	1/20/28	266,980	264,596	0.009%
Barry Callebaut			1,063	2,367,687	0.077%
BASF			47,247	2,877,173	0.094%
BAT Capital	3.22	8/15/24	165,000	175,851	0.006%
BAT Capital	3.56	8/15/27	665,000	718,588	0.023%
BAT International Finance	1.67	3/25/26	85,000	84,955	0.003%
Bausch Health			153,347	2,383,012	0.078%
Bayer			88,830	5,480,286	0.178%
Bayer US Finance II	4.38	12/15/28	200,000	234,411	0.008%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	103,766	104,824	0.003%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	40,684	41,720	0.001%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	140,286	143,046	0.005%
BBCRE Trust 2015-GTP	4.7	8/10/33	340,000	344,463	0.011%
BBCMS 2019-BWAY Mortgage Trust	2.31	11/25/34	135,000	124,917	0.004%
BBCMS Mortgage Trust 2020-C7	3.61	4/15/53	315,000	326,782	0.011%
BBVA Bancomer SA/Texas	5.13	1/18/33	600,000	578,490	0.019%
BBVA Bancomer SA/Texas	4.38	4/10/24	300,000	323,328	0.011%
Becton Dickinson And	3.73	12/15/24	145,000	160,031	0.005%
Becton Dickinson And	2.82	5/20/30	150,000	161,121	0.005%
Becton Dickinson And	3.79	5/20/50	175,000	193,724	0.006%
Becton Dickinson And	2.89	6/6/22	89,000	91,991	0.003%
Becton Dickinson And	3.36	6/6/24	285,000	307,241	0.010%
Becton Dickinson And	3.7	6/6/27	610,000	688,054	0.022%
Becton Dickinson And	4.67	6/6/47	170,000	208,336	0.007%
Becton, Dickinson & Company			11,931	2,776,105	0.090%
Beijing Enterprises Holdings			338,500	1,020,467	0.033%
Belden			3,489	108,578	0.004%
BellRing Brands			16,081	333,520	0.011%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	130,000	148,041	0.005%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	165,000	182,016	0.006%
Benefit Street Partners CLO XI	1.78	4/15/29	250,000	245,200	0.008%
Bhp			155,295	3,313,103	0.108%
Bhp			59,331	1,532,734	0.050%
Biogen			1,806	512,326	0.017%
BJ's Restaurants			30,841	907,959	0.030%
Blackstone Hedge Fund Solutions			104,312	124,884,505	4.063%
BlueMountain CLO 2015-2	1.2	7/18/27	247,073	245,561	0.008%
Blueprint Medicines			12,449	1,154,022	0.038%
Bnp Paribas	3.05	1/13/31	375,000	403,125	0.013%
BNP Paribas			92,729	3,354,449	0.109%
Boardwalk Pipelines	4.95	12/15/24	175,000	191,133	0.006%
Boardwalk Pipelines	3.4	2/15/31	235,000	230,243	0.007%
Boardwalk Pipelines	5.95	6/1/26	250,000	288,728	0.009%
Boardwalk Pipelines	4.45	7/15/27	40,000	42,962	0.001%
Booking Holdings	4.1	4/13/25	85,000	95,703	0.003%
Booking Holdings	4.5	4/13/27	90,000	105,609	0.003%
Booking Holdings	4.63	4/13/30	100,000	119,467	0.004%
Booking Holdings			3,520	6,021,594	0.196%
Booz Allen Hamilton			16,100	1,335,978	0.043%
Boral Finance Pty	3	11/1/22	30,000	30,784	0.001%
Boral Finance Pty	3.75	5/1/28	855,000	887,820	0.029%
Boston Beer			4,675	4,129,708	0.134%
Boston Properties	2.75	10/1/26	153,000	163,698	0.005%
Boston Properties	3.2	1/15/25	245,000	265,451	0.009%
Boston Properties	3.25	1/30/31	100,000	107,747	0.004%
Boston Properties	3.65	2/1/26	155,000	172,337	0.006%
Boston Scientific			196,032	7,490,383	0.244%
Braskem Finance	7.38	1/4/69	293,000	294,261	0.010%
Bridge Bancorp			17,500	305,025	0.010%
Bright Horizons Family Solutions			7,318	1,112,629	0.036%
Brinks Company			23,124	950,165	0.031%

Brixmor Operating Partnership	3.85	2/1/25	285,000	302,752	0.010%
Brixmor Operating Partnership	4.13	5/15/29	445,000	481,713	0.016%
Brixmor Operating Partnership	3.65	6/15/24	134,000	141,057	0.005%
Brixmor Operating Partnership	4.05	7/1/30	70,000	74,876	0.002%
Broadcom			41,233	15,022,007	0.489%
Bruker			29,739	1,182,125	0.038%
Bunzl			60,726	1,960,634	0.064%
Burlington Stores			12,146	2,503,169	0.081%
BWX Technologies			14,337	807,316	0.026%
BX Commercial Mortgage Trust 2019-IMC	1.15	4/15/34	305,000	293,656	0.010%
Cable One			1,293	2,437,861	0.079%
Cactus			13,400	257,146	0.008%
California Water Service Group			15,516	674,170	0.022%
Cal-Maine Foods			30,412	1,166,908	0.038%
Cameron LNG	3.3	1/15/35	95,000	107,195	0.003%
Cameron LNG	3.7	1/15/39	75,000	84,219	0.003%
Cameron LNG	2.9	7/15/31	90,000	98,890	0.003%
Canadian Pacific Railway			3,877	1,180,275	0.038%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	145,000	140,912	0.005%
Capital One Financial	3.3	10/30/24	420,000	453,538	0.015%
Capital One Financial	3.9	1/29/24	565,000	614,981	0.020%
Capital One Financial	3.8	1/31/28	110,000	122,729	0.004%
Capital One Financial	3.75	3/9/27	775,000	860,562	0.028%
Capital One Financial			128,282	9,218,345	0.300%
Capitol Federal Financial			40,514	375,362	0.012%
Cara Therapeutics			10,157	129,248	0.004%
Cardinal Health	4.5	11/15/44	50,000	54,745	0.002%
Cardinal Health	3.75	9/15/25	205,000	229,008	0.007%
Cardinal Health	4.9	9/15/45	50,000	58,467	0.002%
CareDx			4,708	178,622	0.006%
Carlyle Global Market Strategies CLO 2015-3	1.25	7/28/28	595,000	590,791	0.019%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	500,000	509,687	0.017%
CarMax Auto Owner Trust 2020-3	1.09	3/16/26	300,000	303,285	0.010%
Carvana			1,665	371,395	0.012%
Catalent			28,195	2,415,184	0.079%
Caterpillar			47,030	7,014,525	0.228%
Cavco Industries			2,929	528,128	0.017%
Cboe Global Markets			17,213	1,510,269	0.049%
Centene			66,988	3,907,410	0.127%
Central Japan Railway			16,700	2,393,773	0.078%
Century Plaza Towers 2019-CPT	3.1	11/13/39	250,000	248,821	0.008%
Ceridian HCM Holding			24,054	1,988,063	0.065%
Challenger Ltd/Australia			301,573	839,213	0.027%
Charles Schwab			23,407	848,036	0.028%
Charter Communications			1,856	1,158,775	0.038%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	66,643	0.002%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	175,000	193,717	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	310,000	351,888	0.011%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	420,000	435,400	0.014%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	230,000	225,757	0.007%
Chart Industries			19,778	1,389,800	0.045%
Cheniere Corpus Christi Holdings	3.7	11/15/29	225,000	233,156	0.008%
Cheniere Corpus Christi Holdings	5.13	6/30/27	70,000	77,700	0.003%
Chesapeake Utilities			12,150	1,024,245	0.033%
Chipotle Mexican Grill			3,556	4,422,633	0.144%
Chubb			14,083	1,635,318	0.053%
Chuy's Holdings			34,990	685,104	0.022%
CIFC Funding 2015-IV	1.42	10/20/27	250,000	248,600	0.008%
Cigna	4.5	2/25/26	235,000	273,826	0.009%
Cigna	3.4	3/15/50	270,000	282,098	0.009%
Cigna	4.8	8/15/38	305,000	378,162	0.012%
Cigna			49,697	8,419,169	0.274%
CIM Trust 2019-INV3	3.5	8/25/49	128,848	131,906	0.004%
CIM Trust 2020-INV1	2.5	4/25/50	525,000	540,093	0.018%
Cinemark Holdings			34,600	346,000	0.011%
Cintas			8,106	2,697,920	0.088%
Citigroup	3.11	4/8/26	215,000	231,418	0.008%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	55,000	59,198	0.002%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	260,000	292,829	0.010%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	260,000	295,618	0.010%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	145,000	141,633	0.005%
Citigroup Commercial Mortgage Trust 2020-555	2.83	12/10/41	120,000	120,722	0.004%

Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	100,000	98,654	0.003%
CK Hutchison Holdings			291,992	1,769,400	0.058%
Clarivate			76,879	2,382,480	0.078%
Close Brothers			51,004	670,887	0.022%
CME Group			13,147	2,199,625	0.072%
Cnh Equipment Trust 2017	2.54	5/15/25	30,000	30,513	0.001%
Cno Financial	5.25	5/30/25	294,000	336,630	0.011%
Coca-Cola			54,045	2,668,202	0.087%
Cole Park CLO Ltd 2015-1	1.32	10/20/28	435,000	433,567	0.014%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	95,753	97,006	0.003%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	79,280	80,327	0.003%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	156,539	158,313	0.005%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	145,302	146,033	0.005%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	229,716	230,038	0.007%
Columbia Banking System			13,877	330,966	0.011%
Comcast	4.7	10/15/48	200,000	264,655	0.009%
Comcast	3.25	11/1/39	510,000	566,476	0.018%
Comcast	2.8	1/15/51	940,000	942,332	0.031%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	205,000	225,469	0.007%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	120,000	132,697	0.004%
COMM 2015-LC21 Mortgage Trust	4.48	7/10/48	210,000	224,876	0.007%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	105,000	111,604	0.004%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	131,200	140,305	0.005%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	100,000	112,377	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	506,855	0.016%
COMM 2017-PANW Mortgage Trust	3.53	10/10/29	170,000	178,927	0.006%
Community Healthcare Trust, REIT			6,800	317,968	0.010%
Compass Group			172,908	2,597,397	0.085%
Computer Modelling			38,800	150,357	0.005%
Concho Resources	2.4	2/15/31	45,000	42,914	0.001%
Connecticut Avenue Securities Trust 2020-R02	0.9	1/25/40	110,965	110,683	0.004%
Constellium			60,440	474,454	0.015%
Conyers Park II Acquisition			31,898	339,714	0.011%
CoStar Group			5,952	5,050,332	0.164%
Country Garden Holdings	5.13	1/17/25	200,000	209,500	0.007%
Country Garden Holdings	6.15	9/17/25	300,000	331,222	0.011%
Coupa Software			4,167	1,142,758	0.037%
Covestro			46,916	2,326,580	0.076%
Credit Suisse	4.19	4/1/31	295,000	340,725	0.011%
Credit Suisse	2.19	6/5/26	310,000	319,230	0.010%
Credit Suisse	2.59	9/11/25	385,000	401,051	0.013%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.75	5/15/36	280,000	277,189	0.009%
Crispr therapeutics			1,453	121,529	0.004%
Cross Country Healthcare			29,368	190,598	0.006%
CrossFirst Bankshares			33,238	288,838	0.009%
Crown Castle Towers	3.66	5/15/25	355,000	373,514	0.012%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	140,000	154,029	0.005%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	165,000	173,259	0.006%
CSL			7,069	1,460,221	0.048%
CSMC 2020-NET	2.26	8/15/37	125,000	128,884	0.004%
CTS			38,892	856,791	0.028%
CubeSmart, REIT			29,100	940,221	0.031%
Cubic			22,023	1,281,078	0.042%
Cummins			10,442	2,204,933	0.072%
CVS Health	4.1	3/25/25	125,000	141,166	0.005%
CVS Health	5.05	3/25/48	135,000	170,852	0.006%
CVS Health	3.63	4/1/27	45,000	50,542	0.002%
CVS Health	4.25	4/1/50	515,000	603,680	0.020%
CVS Health	5.13	7/20/45	10,000	12,553	0.000%
CVS Health	1.3	8/21/27	180,000	176,590	0.006%
CVS Health	2.7	8/21/40	70,000	66,911	0.002%
CVS Health			2,958	172,747	0.006%
CyberAgent			57,000	3,519,838	0.115%
Danaher			173,446	37,348,127	1.215%
Danske Bank	3.24	12/20/25	260,000	276,702	0.009%
Danske Bank	3	9/20/22	260,000	265,027	0.009%
DBC 2017-BBG Mortgage Trust	0.85	6/15/34	360,000	357,746	0.012%
DBS Group			107,456	1,579,749	0.051%
DCC			33,299	2,577,780	0.084%
DC office Trust 2019-MTC	3.17	9/15/45	285,000	278,845	0.009%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	89,566	91,248	0.003%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	120,000	121,299	0.004%

Deephave Residential Mortgage Trust 2019-2	3.56	4/25/59	126,985	128,460	0.004%
Deere			59,112	13,100,993	0.426%
Delta Air Lines Inc / SkyMiles IP	4.5	10/20/25	4,000	4,105	0.000%
Denny's			36,979	369,790	0.012%
Denso			43,500	1,906,681	0.062%
Descartes Systems			37,462	2,134,585	0.069%
Devon Energy			40,600	384,076	0.012%
Diageo			122,504	4,207,874	0.137%
Diamondback Energy	2.88	12/1/24	380,000	384,750	0.013%
Diamondback Energy	3.25	12/1/26	260,000	260,346	0.008%
Diamondback Energy	3.5	12/1/29	100,000	96,000	0.003%
Diamondback Energy			26,243	790,439	0.026%
Direct Line Insurance			269,036	938,324	0.031%
Discover Financial Services	4.1	2/9/27	225,000	249,647	0.008%
Discover Financial Services	3.75	3/4/25	320,000	348,484	0.011%
DNB			334,319	4,657,271	0.152%
DocuSign			17,420	3,749,481	0.122%
Dollar General			44,445	9,316,561	0.303%
Dollar Tree			909	83,028	0.003%
Dominion Energy			4,699	370,892	0.012%
Domino's Pizza			1,170	497,578	0.016%
Douglas Emmett, REIT			6,100	153,110	0.005%
Dril-Quip			9,200	227,792	0.007%
DRIVEN BRANDS FUNDING	3.79	7/20/50	130,000	134,258	0.004%
Drive Shack			69,300	77,616	0.003%
Dryden 86 CLO	1.88	7/17/30	585,000	586,534	0.019%
Duck Creek Technologies			3,960	179,903	0.006%
Duke Energy			11,539	1,021,894	0.033%
Dunkin Brands			8,844	724,412	0.024%
DuPont de Nemours			52,757	2,926,958	0.095%
EastGroup Properties, REIT			16,681	2,157,354	0.070%
East West Bancorp			22,917	750,303	0.024%
Eaton Vance CLO 2013-1	2.13	1/15/28	250,000	248,928	0.008%
Ecolab	4.8	3/24/30	20,000	25,407	0.001%
Edison International	4.95	4/15/25	15,000	16,466	0.001%
Edison International			8,450	429,598	0.014%
Edwards Lifesciences			921	73,514	0.002%
Elanco Animal Health			91,785	2,563,555	0.083%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	12,874	12,896	0.000%
Electric Power development			110,800	1,709,006	0.056%
Electronic Arts			1,611	210,091	0.007%
Elekta			238,418	2,996,077	0.097%
Element Fleet Management			431,787	3,592,956	0.117%
Element Solutions			107,987	1,134,943	0.037%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	182,840	186,332	0.006%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	325,000	347,753	0.011%
Enanta Pharmaceuticals			1,100	50,358	0.002%
Enbridge			185,800	5,425,360	0.177%
Encore Capital			21,844	842,960	0.027%
Enel Chile	4.88	6/12/28	390,000	461,783	0.015%
Enel Finance International	2.75	4/6/23	455,000	474,831	0.015%
Energy Transfer Operating	5.88	1/15/24	465,000	510,919	0.017%
Energy Transfer Operating	4.5	4/15/24	50,000	52,875	0.002%
Energy Transfer Operating	5.25	4/15/29	115,000	123,481	0.004%
Energy Transfer Operating	6.25	4/15/49	395,000	407,344	0.013%
Energy Transfer Operating	2.9	5/15/25	90,000	90,338	0.003%
Energy Transfer Operating	5	5/15/50	45,000	41,400	0.001%
Energy Transfer Operating	5.5	6/1/27	35,000	38,456	0.001%
Energy Transfer Operating	4.95	6/15/28	80,000	84,700	0.003%
Energy Transfer Operating	6	6/15/48	145,000	145,181	0.005%
Enerpac Tool			45,995	865,166	0.028%
Engie			370,407	4,949,970	0.161%
Eni	4.75	9/12/28	360,000	419,922	0.014%
Entegris			37,700	2,802,618	0.091%
Entergy			30,697	3,024,575	0.098%
EOG Resources			19,011	683,255	0.022%
Equifax			16,988	2,665,417	0.087%
Equinor			262,611	3,720,584	0.121%
Equitable Holdings			410,227	7,482,540	0.243%
Equity Bancshares			18,134	281,077	0.009%
ERO Copper			52,700	768,208	0.025%
Erste Group Bank			67,018	1,403,392	0.046%

ESCO Technologies			18,655	1,502,847	0.049%
Essent			25,872	957,523	0.031%
Essex Portfolio	3.38	4/15/26	170,000	188,776	0.006%
EssilorLuxottica			21,483	2,924,635	0.095%
E*TRADE Financial			139,298	6,971,865	0.227%
Etsy			8,177	994,569	0.032%
Euronet Worldwide			9,277	845,135	0.027%
Evo Payments			3,726	92,591	0.003%
Evotec			52,357	1,380,367	0.045%
Exact Sciences			10,720	1,092,904	0.036%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	255,000	258,787	0.008%
ExxonMobil			10,396	356,895	0.012%
Facebook			182,626	47,829,749	1.556%
Falabella	4.38	1/27/25	500,000	539,311	0.018%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	378,661	374,303	0.012%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	216,446	213,056	0.007%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	160,523	155,846	0.005%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	314,060	311,094	0.010%
Fannie Mae Interest Strip	6.5	2/25/32	1,223	208	0.000%
Fannie Mae REMICS	4	6/25/44	128,277	131,270	0.004%
FB Financial			28,073	705,194	0.023%
Federal Home Loan Mortgage	6	10/1/21	980	994	0.000%
Federal Home Loan Mortgage	6	10/1/21	166	167	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	26,135	29,377	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	43,770	49,110	0.002%
Federal Home Loan Mortgage	4	10/1/40	1,224	1,350	0.000%
Federal Home Loan Mortgage	4	10/1/40	842	916	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	26,730	30,086	0.001%
Federal Home Loan Mortgage	4	10/1/41	41,915	46,202	0.002%
Federal Home Loan Mortgage	4.5	10/1/41	59,383	66,665	0.002%
Federal Home Loan Mortgage	3.5	10/1/42	79,670	86,438	0.003%
Federal Home Loan Mortgage	5.5	11/1/21	2	2	0.000%
Federal Home Loan Mortgage	6	11/1/21	141	142	0.000%
Federal Home Loan Mortgage	4	11/1/40	677	748	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	108,799	118,139	0.004%
Federal Home Loan Mortgage	5	1/1/24	8,428	8,884	0.000%
Federal Home Loan Mortgage	3.88	1/1/37	5,454	5,486	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	172	200	0.000%
Federal Home Loan Mortgage	4	1/1/41	28,545	31,448	0.001%
Federal Home Loan Mortgage	6	12/1/33	16,412	19,287	0.001%
Federal Home Loan Mortgage	5	12/1/36	9,764	11,237	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	4,551	5,119	0.000%
Federal Home Loan Mortgage	4	12/1/40	310	342	0.000%
Federal Home Loan Mortgage	4	12/1/41	25,964	28,365	0.001%
Federal Home Loan Mortgage	3	12/1/42	147,209	159,842	0.005%
Federal Home Loan Mortgage	3.75	2/1/37	12,356	13,002	0.000%
Federal Home Loan Mortgage	3.86	2/1/37	9,504	9,572	0.000%
Federal Home Loan Mortgage	4	2/1/41	92,641	102,215	0.003%
Federal Home Loan Mortgage	3	2/1/47	565,480	593,114	0.019%
Federal Home Loan Mortgage	6.5	3/1/32	4,701	5,259	0.000%
Federal Home Loan Mortgage	6	3/1/33	5,994	7,067	0.000%
Federal Home Loan Mortgage	3.5	3/1/44	58,383	63,409	0.002%
Federal Home Loan Mortgage	3.5	3/1/46	521,269	569,481	0.019%
Federal Home Loan Mortgage	2.5	4/1/30	129,294	137,139	0.004%
Federal Home Loan Mortgage	6.5	4/1/32	19,149	21,424	0.001%
Federal Home Loan Mortgage	5	4/1/40	2,806	3,232	0.000%
Federal Home Loan Mortgage	4	4/1/41	56,533	62,349	0.002%
Federal Home Loan Mortgage	3	4/1/43	99,504	107,437	0.003%
Federal Home Loan Mortgage	3	4/1/43	86,929	93,264	0.003%
Federal Home Loan Mortgage	4.5	5/1/42	106,374	119,678	0.004%
Federal Home Loan Mortgage	3.5	5/1/43	68,541	74,339	0.002%
Federal Home Loan Mortgage	7	6/1/32	486	506	0.000%
Federal Home Loan Mortgage	6	6/1/34	36,015	42,407	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	35,202	39,505	0.001%
Federal Home Loan Mortgage	5	7/1/25	49	52	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	960	968	0.000%
Federal Home Loan Mortgage	5	7/1/40	17,078	19,682	0.001%
Federal Home Loan Mortgage	6	8/1/38	893	1,045	0.000%
Federal Home Loan Mortgage	6	8/1/38	1,234	1,446	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	30,187	33,868	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	7,581	8,509	0.000%
Federal Home Loan Mortgage	5	8/1/40	28,721	33,018	0.001%

Federal Home Loan Mortgage	5	8/1/40	31,152	35,816	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	113,969	123,382	0.004%
Federal Home Loan Mortgage	4.5	9/1/23	4,893	5,159	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	2,458	2,750	0.000%
Federal Home Loan Mortgage	4.04	9/1/32	167	168	0.000%
Federal Home Loan Mortgage	6	9/1/34	466	538	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	35,080	37,708	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	20,322	22,003	0.001%
Federal National Mortgage Assn.	3	10/1/29	34,477	36,219	0.001%
Federal National Mortgage Assn.	3	10/1/30	38,564	40,545	0.001%
Federal National Mortgage Assn.	5.5	10/1/35	12,916	15,155	0.000%
Federal National Mortgage Assn.	5	10/1/35	24,499	28,190	0.001%
Federal National Mortgage Assn.	5	10/1/35	26,487	30,485	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	6,446	7,575	0.000%
Federal National Mortgage Assn.	3	10/1/37	53,093	55,592	0.002%
Federal National Mortgage Assn.	6	10/1/38	3,389	4,007	0.000%
Federal National Mortgage Assn.	4	10/1/41	36,777	40,387	0.001%
Federal National Mortgage Assn.	3	10/1/42	32,033	34,891	0.001%
Federal National Mortgage Assn.	3	10/1/42	25,497	27,772	0.001%
Federal National Mortgage Assn.	3	10/1/42	71,999	78,160	0.003%
Federal National Mortgage Assn.	3.5	10/1/42	77,666	84,331	0.003%
Federal National Mortgage Assn.	3	10/1/46	22,684	23,876	0.001%
Federal National Mortgage Assn.	4	10/1/47	97,491	104,627	0.003%
Federal National Mortgage Assn.	3	11/1/28	24,286	25,942	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	173,417	188,735	0.006%
Federal National Mortgage Assn.	3	11/1/33	62,168	66,914	0.002%
Federal National Mortgage Assn.	3	11/1/34	80,241	87,230	0.003%
Federal National Mortgage Assn.	6	11/1/34	8,950	10,596	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	4,947	5,841	0.000%
Federal National Mortgage Assn.	5	11/1/35	40,352	46,453	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	1,228	1,432	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	19,866	23,156	0.001%
Federal National Mortgage Assn.	6	11/1/38	3,572	4,206	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	7,581	8,498	0.000%
Federal National Mortgage Assn.	4	11/1/40	277,252	302,019	0.010%
Federal National Mortgage Assn.	4	11/1/40	119,208	130,829	0.004%
Federal National Mortgage Assn.	4	11/1/40	36,895	40,630	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	176,907	198,983	0.006%
Federal National Mortgage Assn.	4	11/1/41	33,106	36,342	0.001%
Federal National Mortgage Assn.	4	11/1/43	168,825	185,976	0.006%
Federal National Mortgage Assn.	5	11/1/44	30,213	34,671	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	162,560	173,237	0.006%
Federal National Mortgage Assn.	3	11/1/46	186,890	196,732	0.006%
Federal National Mortgage Assn.	3	11/1/46	194,531	211,833	0.007%
Federal National Mortgage Assn.	3	11/1/46	51,456	55,531	0.002%
Federal National Mortgage Assn.	3	11/1/46	82,630	89,173	0.003%
Federal National Mortgage Assn.	3	11/1/46	34,418	37,143	0.001%
Federal National Mortgage Assn.	4.5	11/1/47	145,171	163,069	0.005%
Federal National Mortgage Assn.	6	1/1/22	394	397	0.000%
Federal National Mortgage Assn.	6	1/1/22	146	147	0.000%
Federal National Mortgage Assn.	2.5	1/1/27	230,000	240,134	0.008%
Federal National Mortgage Assn.	3	1/1/27	6,904	7,336	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	64,287	67,243	0.002%
Federal National Mortgage Assn.	4.5	1/1/35	685,000	741,004	0.024%
Federal National Mortgage Assn.	3	1/1/35	77,472	83,434	0.003%
Federal National Mortgage Assn.	3	1/1/35	174,349	187,761	0.006%
Federal National Mortgage Assn.	5.5	1/1/36	10,687	12,511	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	7,924	9,288	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	127,089	137,211	0.004%
Federal National Mortgage Assn.	6	1/1/37	1,432	1,687	0.000%
Federal National Mortgage Assn.	3	1/1/42	780,000	817,080	0.027%
Federal National Mortgage Assn.	3.5	1/1/43	66,924	72,727	0.002%
Federal National Mortgage Assn.	2.5	1/1/44	1,450,000	1,520,801	0.049%
Federal National Mortgage Assn.	3.5	1/1/44	116,307	126,328	0.004%
Federal National Mortgage Assn.	5	1/1/44	115,079	131,508	0.004%
Federal National Mortgage Assn.	4.5	1/1/44	47,980	53,448	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	119,174	131,364	0.004%
Federal National Mortgage Assn.	3.5	1/1/44	159,995	173,804	0.006%
Federal National Mortgage Assn.	3.5	1/1/46	45,808	50,001	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	67,631	73,799	0.002%
Federal National Mortgage Assn.	3.5	1/1/48	234,920	248,360	0.008%
Federal National Mortgage Assn.	2	1/1/50	2,585,000	2,672,244	0.087%

Federal National Mortgage Assn.	4	1/1/50	182,389	194,372	0.006%
Federal National Mortgage Assn.	3	1/1/50	391,895	416,844	0.014%
Federal National Mortgage Assn.	4.5	1/1/50	44,023	47,599	0.002%
Federal National Mortgage Assn.	4	1/1/50	100,383	106,979	0.003%
Federal National Mortgage Assn.	4.5	12/1/20	0	0	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	7,489	8,735	0.000%
Federal National Mortgage Assn.	3	12/1/32	356,066	374,374	0.012%
Federal National Mortgage Assn.	3.5	12/1/33	239,883	255,093	0.008%
Federal National Mortgage Assn.	5.5	12/1/34	7,425	8,727	0.000%
Federal National Mortgage Assn.	3	12/1/34	172,307	187,257	0.006%
Federal National Mortgage Assn.	3.85	12/1/35	2,024	2,033	0.000%
Federal National Mortgage Assn.	3.77	12/1/35	799	805	0.000%
Federal National Mortgage Assn.	3	12/1/36	322,454	344,405	0.011%
Federal National Mortgage Assn.	5.5	12/1/38	5,535	6,515	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	10,800	12,058	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	23,162	25,986	0.001%
Federal National Mortgage Assn.	4	12/1/40	62,133	68,444	0.002%
Federal National Mortgage Assn.	4	12/1/40	89,607	98,670	0.003%
Federal National Mortgage Assn.	3.5	12/1/41	7,587	8,442	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	190,300	205,072	0.007%
Federal National Mortgage Assn.	3	12/1/46	193,570	208,897	0.007%
Federal National Mortgage Assn.	3	12/1/46	168,940	182,318	0.006%
Federal National Mortgage Assn.	3	12/1/46	132,834	144,163	0.005%
Federal National Mortgage Assn.	3	12/1/46	101,080	108,775	0.004%
Federal National Mortgage Assn.	3	12/1/46	50,671	54,683	0.002%
Federal National Mortgage Assn.	5	12/1/47	68,562	78,026	0.003%
Federal National Mortgage Assn.	4	12/1/48	195,268	208,054	0.007%
Federal National Mortgage Assn.	3	12/1/49	76,563	80,921	0.003%
Federal National Mortgage Assn.	4	12/1/49	21,960	23,441	0.001%
Federal National Mortgage Assn.	6	2/1/33	157	185	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	12,455	13,390	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	1,163	1,369	0.000%
Federal National Mortgage Assn.	6	2/1/36	21,901	25,883	0.001%
Federal National Mortgage Assn.	5	2/1/36	54,204	62,352	0.002%
Federal National Mortgage Assn.	6	2/1/37	25,243	29,835	0.001%
Federal National Mortgage Assn.	6	2/1/37	2,230	2,638	0.000%
Federal National Mortgage Assn.	6	2/1/37	24,435	28,910	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	20,031	23,535	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	5,975	7,024	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	21,671	24,363	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	18,634	20,950	0.001%
Federal National Mortgage Assn.	4	2/1/41	70,077	77,357	0.003%
Federal National Mortgage Assn.	4	2/1/41	18,612	20,511	0.001%
Federal National Mortgage Assn.	4	2/1/41	45,034	49,597	0.002%
Federal National Mortgage Assn.	5	2/1/42	10,133	11,656	0.000%
Federal National Mortgage Assn.	3	2/1/43	169,128	180,178	0.006%
Federal National Mortgage Assn.	4.5	2/1/44	50,458	56,387	0.002%
Federal National Mortgage Assn.	3	2/1/44	11,789	12,410	0.000%
Federal National Mortgage Assn.	4	2/1/45	181,241	197,449	0.006%
Federal National Mortgage Assn.	3	2/1/47	158,286	168,558	0.005%
Federal National Mortgage Assn.	3.5	2/1/48	538,218	569,179	0.019%
Federal National Mortgage Assn.	4	2/1/50	380,049	405,227	0.013%
Federal National Mortgage Assn.	4	2/1/50	252,463	270,539	0.009%
Federal National Mortgage Assn.	5	3/1/25	12,507	13,186	0.000%
Federal National Mortgage Assn.	6	3/1/33	4,435	5,205	0.000%
Federal National Mortgage Assn.	5	3/1/35	48,853	56,132	0.002%
Federal National Mortgage Assn.	3	3/1/35	162,919	177,056	0.006%
Federal National Mortgage Assn.	5	3/1/36	12,386	14,247	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	47,504	53,391	0.002%
Federal National Mortgage Assn.	3.5	3/1/43	262,971	285,689	0.009%
Federal National Mortgage Assn.	3.5	3/1/44	47,057	52,351	0.002%
Federal National Mortgage Assn.	3	3/1/44	81,293	86,942	0.003%
Federal National Mortgage Assn.	4.5	3/1/46	80,662	90,377	0.003%
Federal National Mortgage Assn.	3	3/1/46	250,436	271,667	0.009%
Federal National Mortgage Assn.	4	3/1/49	188,384	201,956	0.007%
Federal National Mortgage Assn.	3	3/1/50	142,707	149,641	0.005%
Federal National Mortgage Assn.	3.5	4/1/31	126,354	134,121	0.004%
Federal National Mortgage Assn.	5.5	4/1/35	3,060	3,598	0.000%
Federal National Mortgage Assn.	5	4/1/35	5,425	6,235	0.000%
Federal National Mortgage Assn.	6	4/1/35	4,629	5,482	0.000%
Federal National Mortgage Assn.	5	4/1/35	3,094	3,555	0.000%
Federal National Mortgage Assn.	6	4/1/36	502	595	0.000%

Federal National Mortgage Assn.	4.5	4/1/42	32,487	36,469	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	7,142	7,879	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	17,068	18,491	0.001%
Federal National Mortgage Assn.	3	4/1/43	264,395	282,983	0.009%
Federal National Mortgage Assn.	3	4/1/43	121,551	130,034	0.004%
Federal National Mortgage Assn.	3.5	4/1/43	36,651	40,418	0.001%
Federal National Mortgage Assn.	4	4/1/44	77,180	84,996	0.003%
Federal National Mortgage Assn.	4.5	4/1/48	73,679	79,816	0.003%
Federal National Mortgage Assn.	3	4/1/50	424,310	444,746	0.014%
Federal National Mortgage Assn.	4.5	5/1/22	1	1	0.000%
Federal National Mortgage Assn.	3	5/1/31	176,532	189,100	0.006%
Federal National Mortgage Assn.	2.5	5/1/32	200,208	214,507	0.007%
Federal National Mortgage Assn.	6	5/1/36	19,123	22,669	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	7,711	8,949	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	10,118	11,616	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	8,942	10,751	0.000%
Federal National Mortgage Assn.	5	5/1/40	24,018	27,604	0.001%
Federal National Mortgage Assn.	6	5/1/42	11,181	13,164	0.000%
Federal National Mortgage Assn.	4	5/1/42	180,176	198,519	0.006%
Federal National Mortgage Assn.	3	5/1/43	54,071	57,452	0.002%
Federal National Mortgage Assn.	3	5/1/46	32,460	35,030	0.001%
Federal National Mortgage Assn.	3.5	5/1/46	36,059	39,161	0.001%
Federal National Mortgage Assn.	4.5	5/1/48	77,809	87,527	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	91,990	99,984	0.003%
Federal National Mortgage Assn.	4.5	5/1/50	120,392	131,147	0.004%
Federal National Mortgage Assn.	3.5	5/1/50	524,884	554,191	0.018%
Federal National Mortgage Assn.	6	6/1/21	1,005	1,016	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	113,038	120,048	0.004%
Federal National Mortgage Assn.	3	6/1/33	9,453	9,914	0.000%
Federal National Mortgage Assn.	5	6/1/35	3,700	4,254	0.000%
Federal National Mortgage Assn.	5	6/1/35	12,509	14,371	0.000%
Federal National Mortgage Assn.	5	6/1/35	1,971	2,266	0.000%
Federal National Mortgage Assn.	5	6/1/35	10,728	12,332	0.000%
Federal National Mortgage Assn.	6	6/1/36	952	1,128	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	93,064	108,762	0.004%
Federal National Mortgage Assn.	5	6/1/41	7,909	9,076	0.000%
Federal National Mortgage Assn.	5	6/1/42	25,032	28,795	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	23,460	25,467	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	37,756	41,010	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	30,141	33,326	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	6,596	7,277	0.000%
Federal National Mortgage Assn.	4	6/1/45	279,109	304,895	0.010%
Federal National Mortgage Assn.	4	6/1/47	173,214	185,999	0.006%
Federal National Mortgage Assn.	3	6/1/47	83,119	90,472	0.003%
Federal National Mortgage Assn.	3	6/1/50	74,268	77,877	0.003%
Federal National Mortgage Assn.	6.5	7/1/32	13,567	15,918	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	3,394	3,938	0.000%
Federal National Mortgage Assn.	5	7/1/34	30,556	35,133	0.001%
Federal National Mortgage Assn.	5	7/1/35	17,164	19,736	0.001%
Federal National Mortgage Assn.	6.5	7/1/36	53,487	62,462	0.002%
Federal National Mortgage Assn.	5.5	7/1/36	19,213	22,622	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	5,372	6,035	0.000%
Federal National Mortgage Assn.	5	7/1/41	23,540	27,122	0.001%
Federal National Mortgage Assn.	5	7/1/41	61,526	70,678	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	30,034	32,594	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	44,339	49,025	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	19,361	20,946	0.001%
Federal National Mortgage Assn.	3	7/1/43	13,403	14,319	0.000%
Federal National Mortgage Assn.	3	7/1/50	183,134	194,416	0.006%
Federal National Mortgage Assn.	3.5	7/1/50	314,292	335,337	0.011%
Federal National Mortgage Assn.	6	8/1/22	391	394	0.000%
Federal National Mortgage Assn.	2.5	8/1/30	42,123	44,810	0.001%
Federal National Mortgage Assn.	6	8/1/34	83,543	98,934	0.003%
Federal National Mortgage Assn.	6	8/1/37	88,814	105,111	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	2,879	3,388	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	928	1,093	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,777	2,089	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	69,394	81,659	0.003%
Federal National Mortgage Assn.	5.5	8/1/37	3,206	3,775	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	16,473	19,386	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	20,674	24,291	0.001%
Federal National Mortgage Assn.	6	8/1/38	11,977	13,963	0.000%

Federal National Mortgage Assn.	4.5	8/1/39	5,232	5,866	0.000%
Federal National Mortgage Assn.	4	8/1/42	179,337	197,714	0.006%
Federal National Mortgage Assn.	3.5	8/1/42	61,534	66,808	0.002%
Federal National Mortgage Assn.	3.5	8/1/43	18,266	19,945	0.001%
Federal National Mortgage Assn.	3	8/1/43	35,161	37,015	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	20,214	21,875	0.001%
Federal National Mortgage Assn.	3	8/1/47	546,398	589,430	0.019%
Federal National Mortgage Assn.	4.5	8/1/48	44,142	47,717	0.002%
Federal National Mortgage Assn.	4.5	8/1/48	55,756	60,286	0.002%
Federal National Mortgage Assn.	3.5	8/1/49	27,730	29,220	0.001%
Federal National Mortgage Assn.	3	8/1/49	94,458	102,814	0.003%
Federal National Mortgage Assn.	5.5	9/1/23	10,759	11,238	0.000%
Federal National Mortgage Assn.	5	9/1/23	329	347	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	19,009	22,377	0.001%
Federal National Mortgage Assn.	5	9/1/35	5,004	5,750	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	24,920	29,314	0.001%
Federal National Mortgage Assn.	6	9/1/38	16,602	19,669	0.001%
Federal National Mortgage Assn.	5.5	9/1/38	19,310	22,699	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	14,006	15,733	0.001%
Federal National Mortgage Assn.	6	9/1/39	50,215	59,040	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	43,534	48,848	0.002%
Federal National Mortgage Assn.	4	9/1/41	133,578	147,317	0.005%
Federal National Mortgage Assn.	5.5	9/1/41	62,741	73,793	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	21,755	24,490	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	80,041	86,888	0.003%
Federal National Mortgage Assn.	3	9/1/43	61,381	66,862	0.002%
Federal National Mortgage Assn.	3.5	9/1/43	104,858	115,634	0.004%
Federal National Mortgage Assn.	3.5	9/1/45	236,139	254,213	0.008%
Federal National Mortgage Assn.	4	9/1/45	17,973	19,486	0.001%
Federal National Mortgage Assn.	4	9/1/46	14,277	15,540	0.001%
Federal National Mortgage Assn.	3	9/1/49	106,386	115,796	0.004%
Federal National Mortgage Assn.	3.5	9/1/49	224,631	236,704	0.008%
Federal Signal			14,100	412,425	0.013%
FedEx			18,896	4,752,722	0.155%
Fidelity National Financial	4.5	8/15/28	110,000	127,401	0.004%
Fidelity National Information Services			74,821	11,014,399	0.358%
Fiesta Restaurant			49,405	462,925	0.015%
Fifth Third Bancorp	2.55	5/5/27	80,000	85,756	0.003%
First Bancshares			18,833	394,928	0.013%
FirstEnergy	3.9	7/15/27	500,000	546,623	0.018%
FirstEnergy	2.25	9/1/30	30,000	29,329	0.001%
FirstEnergy Transmission	4.35	1/15/25	385,000	421,036	0.014%
First Industrial Realty, REIT			14,446	574,951	0.019%
FirstKey Mortgage Trust 2014-1	4	11/25/44	83,917	85,150	0.003%
FirstService			21,860	2,883,115	0.094%
Fiserv	1.13	7/1/27	280,000	340,126	0.011%
Fiserv			98,065	10,105,598	0.329%
Five9			16,109	2,089,015	0.068%
Five Below			3,900	495,300	0.016%
Flagship Communities REIT, REIT			6,984	104,760	0.003%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	120,094	119,649	0.004%
Fortive			24,339	1,854,875	0.060%
Franco-Nevada			5,758	804,619	0.026%
Freddie Mac REMICS	4.5	5/25/50	209,394	32,530	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	150,000	150,308	0.005%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	300,000	300,750	0.010%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	130,000	130,280	0.004%
Freddie Mac STACR REMIC Trust 2020-HQA4	1.45	9/25/50	205,000	205,000	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	188,807	188,807	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	1.5	3/25/29	20,295	20,295	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	3/25/30	380,000	380,817	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	4.85	4/25/28	235,669	245,118	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	2.1	5/25/25	31,245	31,245	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	40,001	39,664	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	241,797	236,859	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	145,891	144,613	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	2.35	9/25/24	36,409	36,409	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	174,299	167,495	0.005%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	345,000	376,710	0.012%
FREMF 2019-K736 Mortgage Trust	3.88	7/25/26	295,000	325,139	0.011%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	105,000	121,083	0.004%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	170,000	190,181	0.006%

FREMF K-100 Mortgage Trust	3.61	11/25/52	245,000	269,351	0.009%
Fresenius			91,365	4,154,786	0.135%
G1 therapeutics			6,798	78,517	0.003%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	94,286	97,076	0.003%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	365,829	372,565	0.012%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	107,826	111,519	0.004%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	76,569	77,388	0.003%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	216,292	220,561	0.007%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	240,699	243,427	0.008%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	294,980	300,560	0.010%
GE			1,631,021	10,161,261	0.331%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	535,000	570,923	0.019%
General Motors			107,931	3,193,678	0.104%
General Motors Financial	4	10/6/26	100,000	107,301	0.003%
General Motors Financial	5.1	1/17/24	285,000	310,842	0.010%
General Motors Financial	4.2	3/1/21	70,000	70,658	0.002%
General Motors Financial	4.35	4/9/25	165,000	179,293	0.006%
General Motors Financial	3.2	7/6/21	30,000	30,438	0.001%
Generation Bio			4,341	134,180	0.004%
Generation Bio			9,493	278,757	0.009%
Gentherm			19,996	817,836	0.027%
Gibraltar Industries			25,562	1,665,109	0.054%
GlaxoSmithKline, ADR			125,967	4,741,398	0.154%
Global Blood Therapeutics			21,908	1,208,007	0.039%
Global Payments			73,601	13,070,066	0.425%
GLP Capital LP / GLP Financing II	3.35	9/1/24	60,000	60,760	0.002%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	305,000	304,924	0.010%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	130,000	129,938	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	90,000	91,278	0.003%
GM Financial Consumer Automobile Receivables Trust 2019-4	2.04	2/18/25	150,000	155,641	0.005%
Goldman Sachs	3.5	11/16/26	230,000	254,146	0.008%
Goldman Sachs			29,216	5,871,540	0.191%
Golub Capital Partners CLO 39B	1.42	10/20/28	345,000	344,116	0.011%
GoodRx Holdings			3,847	213,893	0.007%
Government National Mortgage Assn.	5.5	10/15/38	20,756	24,269	0.001%
Government National Mortgage Assn.	5	10/15/39	14,628	16,401	0.001%
Government National Mortgage Assn.	8	10/20/25	62	67	0.000%
Government National Mortgage Assn.	4.5	10/20/40	79,181	87,884	0.003%
Government National Mortgage Assn.	3.5	10/20/44	16,243	17,556	0.001%
Government National Mortgage Assn.	5	10/20/47	15,106	16,727	0.001%
Government National Mortgage Assn.	3	10/20/49	280,106	285,521	0.009%
Government National Mortgage Assn.	4.5	10/20/49	197,634	211,741	0.007%
Government National Mortgage Assn.	4.5	11/20/39	6,332	7,025	0.000%
Government National Mortgage Assn.	4.5	11/20/40	109,410	121,423	0.004%
Government National Mortgage Assn.	4	11/20/42	53,892	59,423	0.002%
Government National Mortgage Assn.	4	11/20/47	70,958	75,973	0.002%
Government National Mortgage Assn.	5	11/20/47	72,921	80,759	0.003%
Government National Mortgage Assn.	4	1/1/40	185,000	196,563	0.006%
Government National Mortgage Assn.	2	1/1/50	790,000	820,613	0.027%
Government National Mortgage Assn.	5.5	1/20/36	54,518	64,670	0.002%
Government National Mortgage Assn.	3.5	1/20/46	12,098	12,969	0.000%
Government National Mortgage Assn.	4.5	1/20/47	78,216	86,104	0.003%
Government National Mortgage Assn.	4	1/20/48	16,513	18,167	0.001%
Government National Mortgage Assn.	5.5	1/20/49	23,443	25,749	0.001%
Government National Mortgage Assn.	4.5	1/20/49	61,729	66,327	0.002%
Government National Mortgage Assn.	3	1/20/50	335,570	344,518	0.011%
Government National Mortgage Assn.	5	12/15/39	59,857	68,136	0.002%
Government National Mortgage Assn.	6.5	12/20/33	595	710	0.000%
Government National Mortgage Assn.	6	12/20/38	27,935	32,122	0.001%
Government National Mortgage Assn.	5.5	12/20/39	9,660	11,297	0.000%
Government National Mortgage Assn.	3.5	12/20/42	62,384	67,711	0.002%
Government National Mortgage Assn.	3.5	12/20/45	92,505	98,799	0.003%
Government National Mortgage Assn.	5	12/20/47	182,487	201,092	0.007%
Government National Mortgage Assn.	5.5	12/20/48	34,336	37,633	0.001%
Government National Mortgage Assn.	5	2/15/40	24,395	27,926	0.001%
Government National Mortgage Assn.	5	2/15/40	24,395	27,926	0.001%
Government National Mortgage Assn.	4	2/20/44	142,795	155,896	0.005%
Government National Mortgage Assn.	3.5	2/20/45	38,885	42,715	0.001%
Government National Mortgage Assn.	3.5	2/20/46	164,318	180,523	0.006%
Government National Mortgage Assn.	3.5	2/20/48	353,082	381,606	0.012%
Government National Mortgage Assn.	3.5	2/20/48	200,300	218,882	0.007%
Government National Mortgage Assn.	6.5	3/15/26	638	705	0.000%

Government National Mortgage Assn.	4.5	3/20/41	11,608	12,884	0.000%
Government National Mortgage Assn.	3.5	3/20/43	85,943	93,989	0.003%
Government National Mortgage Assn.	5.5	3/20/49	56,666	62,108	0.002%
Government National Mortgage Assn.	8	4/15/22	458	460	0.000%
Government National Mortgage Assn.	5	4/20/40	12,409	14,159	0.000%
Government National Mortgage Assn.	3.5	4/20/46	141,854	151,761	0.005%
Government National Mortgage Assn.	3.5	4/20/47	67,007	71,465	0.002%
Government National Mortgage Assn.	4	4/20/47	123,653	133,337	0.004%
Government National Mortgage Assn.	3.5	4/20/48	94,583	101,837	0.003%
Government National Mortgage Assn.	4.5	5/20/40	19,546	21,704	0.001%
Government National Mortgage Assn.	3.5	5/20/45	13,536	14,871	0.000%
Government National Mortgage Assn.	3.5	5/20/45	27,590	30,127	0.001%
Government National Mortgage Assn.	3	5/20/46	87,633	92,698	0.003%
Government National Mortgage Assn.	3.5	5/20/46	112,286	119,871	0.004%
Government National Mortgage Assn.	3.5	5/20/46	16,878	18,543	0.001%
Government National Mortgage Assn.	3	5/20/46	15,975	17,387	0.001%
Government National Mortgage Assn.	3	5/20/46	17,861	19,640	0.001%
Government National Mortgage Assn.	5.5	5/20/48	175,935	194,424	0.006%
Government National Mortgage Assn.	5	5/20/48	24,292	27,071	0.001%
Government National Mortgage Assn.	5	6/15/40	21,454	24,419	0.001%
Government National Mortgage Assn.	5	6/20/40	23,630	26,968	0.001%
Government National Mortgage Assn.	3.5	6/20/43	96,075	104,164	0.003%
Government National Mortgage Assn.	3.5	6/20/43	122,023	131,432	0.004%
Government National Mortgage Assn.	5.5	6/20/44	65,028	74,279	0.002%
Government National Mortgage Assn.	3	6/20/45	138,382	146,729	0.005%
Government National Mortgage Assn.	3.5	6/20/46	624,081	672,605	0.022%
Government National Mortgage Assn.	3	6/20/46	40,585	43,410	0.001%
Government National Mortgage Assn.	5	6/20/47	45,132	49,983	0.002%
Government National Mortgage Assn.	5	6/20/48	47,191	52,669	0.002%
Government National Mortgage Assn.	3	7/15/43	7,397	7,732	0.000%
Government National Mortgage Assn.	5	7/20/39	9,737	11,117	0.000%
Government National Mortgage Assn.	4	7/20/42	53,291	58,552	0.002%
Government National Mortgage Assn.	3	7/20/46	39,944	42,196	0.001%
Government National Mortgage Assn.	3.5	7/20/46	22,167	23,672	0.001%
Government National Mortgage Assn.	3	7/20/46	16,357	17,986	0.001%
Government National Mortgage Assn.	3	7/20/46	33,742	36,726	0.001%
Government National Mortgage Assn.	3	7/20/46	26,806	28,937	0.001%
Government National Mortgage Assn.	3	7/20/46	52,936	57,143	0.002%
Government National Mortgage Assn.	3	7/20/46	12,578	13,689	0.000%
Government National Mortgage Assn.	3	7/20/46	59,716	64,966	0.002%
Government National Mortgage Assn.	5	7/20/47	29,888	33,100	0.001%
Government National Mortgage Assn.	5	7/20/48	11,569	12,881	0.000%
Government National Mortgage Assn.	3	7/20/50	742,776	761,654	0.025%
Government National Mortgage Assn.	5	8/20/40	17,369	19,821	0.001%
Government National Mortgage Assn.	5	8/20/41	44,698	51,034	0.002%
Government National Mortgage Assn.	3	8/20/45	134,425	141,512	0.005%
Government National Mortgage Assn.	3	8/20/46	18,059	19,561	0.001%
Government National Mortgage Assn.	3	8/20/46	23,860	26,144	0.001%
Government National Mortgage Assn.	3	8/20/46	23,354	25,680	0.001%
Government National Mortgage Assn.	5	8/20/47	50,758	56,191	0.002%
Government National Mortgage Assn.	5	9/15/39	12,794	14,500	0.000%
Government National Mortgage Assn.	3	9/15/42	133,731	139,553	0.005%
Government National Mortgage Assn.	4.5	9/15/45	42,441	47,191	0.002%
Government National Mortgage Assn.	4.5	9/20/40	45,231	50,199	0.002%
Government National Mortgage Assn.	4	9/20/42	6,141	6,749	0.000%
Government National Mortgage Assn.	3	9/20/46	14,698	15,920	0.001%
Government National Mortgage Assn.	3	9/20/46	17,741	19,433	0.001%
Government National Mortgage Assn.	4	9/20/47	680,246	730,004	0.024%
Government National Mortgage Assn.	3	9/20/49	42,552	43,698	0.001%
Government National Mortgage Association	3	11/20/47	73,029	77,140	0.003%
Government National Mortgage Association	4.5	12/20/39	7,693	243	0.000%
Government National Mortgage Association	3	12/20/47	91,851	95,206	0.003%
Government National Mortgage Association	4	2/20/43	28,186	4,073	0.000%
Government National Mortgage Association	3.5	4/20/39	29,277	590	0.000%
Government National Mortgage Association	4	5/20/37	73,011	3,123	0.000%
Government National Mortgage Association	3.5	5/20/43	41,936	5,983	0.000%
Graco			21,710	1,331,909	0.043%
Gray Oak Pipeline	2.6	10/15/25	70,000	70,231	0.002%
Gray Oak Pipeline	3.45	10/15/27	30,000	30,696	0.001%
Gray Oak Pipeline	2	9/15/23	25,000	25,138	0.001%
Great Portland Estates			286,840	2,213,455	0.072%
Great Wolf Trust 2019-WOLF	1.19	12/15/36	225,000	216,964	0.007%

Great Wolf Trust 2019-WOLF	2.09	12/15/36	190,000	173,924	0.006%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	200,000	206,570	0.007%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	13,337	13,463	0.000%
GS Mortgage-Backed Securities Trust 2020-INV1	3	8/25/50	492,872	504,538	0.016%
GS Mortgage Securities Corp Trust 2019-SOHO	1.45	6/15/36	355,000	341,125	0.011%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	180,000	195,741	0.006%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	480,000	481,320	0.016%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	465,000	523,983	0.017%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	390,000	410,652	0.013%
Halliburton			178,641	2,152,624	0.070%
Hamamatsu Photonics KK			57,100	2,885,641	0.094%
Hanger			47,620	753,348	0.025%
Hanover Insurance Group			10,804	1,006,717	0.033%
Hardee s Funding	4.25	6/20/48	191,100	192,042	0.006%
Hardee s Funding	4.96	6/20/48	245,000	253,310	0.008%
Hartford Financial Services			89,468	3,297,790	0.107%
Hasbro	3	11/19/24	250,000	265,358	0.009%
Hasbro	3.55	11/19/26	120,000	127,002	0.004%
Haynes International			16,630	284,207	0.009%
HCA Healthcare			86,910	10,835,939	0.353%
Healthcare Realty Trust	3.63	1/15/28	260,000	284,540	0.009%
Healthcare Realty Trust	2.05	3/15/31	95,000	93,785	0.003%
Healthpeak Properties	2.88	1/15/31	35,000	37,086	0.001%
Healthpeak Properties	3.25	7/15/26	30,000	33,472	0.001%
Healthpeak Properties	3.5	7/15/29	35,000	38,541	0.001%
Heathrow Funding	4.88	7/15/21	175,000	179,104	0.006%
Helios Technologies			17,874	650,614	0.021%
Heritage Commerce			48,772	324,578	0.011%
Heritage-Crystal Clean			21,214	283,207	0.009%
Heritage Financial Corp.			20,509	377,161	0.012%
Highwoods Realty	3.05	2/15/30	350,000	361,964	0.012%
Highwoods Realty	4.13	3/15/28	110,000	121,325	0.004%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	33,170	33,860	0.001%
Hilton Grand Vacations Trust 2020	2.74	2/25/39	141,203	145,932	0.005%
Hilton Orlando Trust 2018-ORL	0.92	12/15/34	375,000	361,033	0.012%
Hilton Worldwide Holdings			68,937	5,881,705	0.191%
HMS Holdings			32,600	780,770	0.025%
Home Bancshares			70,412	1,067,446	0.035%
Home Depot			7,594	2,108,930	0.069%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	160,772	163,490	0.005%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	107,995	109,390	0.004%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	188,991	191,714	0.006%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	160,736	162,996	0.005%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	168,829	168,661	0.005%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	197,783	199,226	0.006%
Homology Medicines			10,656	114,019	0.004%
Honda Motor			52,400	1,244,358	0.040%
Honeywell International			60,117	9,895,859	0.322%
Housing Development Finance			82,491	1,947,337	0.063%
HSBC Holdings	3.26	3/13/23	275,000	284,339	0.009%
HSBC Holdings	3.9	5/25/26	310,000	342,489	0.011%
HSBC Holdings	2.1	6/4/26	390,000	394,875	0.013%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	205,000	223,888	0.007%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	220,000	226,201	0.007%
Humana	3.85	10/1/24	190,000	209,932	0.007%
Humana	4.88	4/1/30	110,000	136,781	0.004%
Humana			4,853	2,008,608	0.065%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	175,000	176,489	0.006%
Hyundai Auto Receivables Trust 2020	1.6	12/15/26	205,000	208,448	0.007%
Hyundai Capital America	1.8	10/15/25	120,000	119,181	0.004%
Hyundai Capital America	2.38	2/10/23	245,000	251,510	0.008%
Iberdrola			10,573	130,139	0.004%
ICU Medical			5,509	1,006,825	0.033%
IGM Biosciences			4,383	323,509	0.011%
IGO			656,472	1,978,436	0.064%
IHS Markit			1,701	133,546	0.004%
Inari Medical			1,724	118,990	0.004%
Incyte			33,901	3,042,276	0.099%
Ingersoll-Rand			43,746	1,557,358	0.051%
ING Groep			432,222	3,084,729	0.100%
Inphi			3,222	361,670	0.012%
Insmed			39,045	1,254,906	0.041%

Intellia Therapeutics			4,770	94,828	0.003%
Intercontinental Exchange	1.85	9/15/32	240,000	238,743	0.008%
Intercontinental Exchange	2.65	9/15/40	150,000	149,240	0.005%
Intercontinental Exchange			36,409	3,642,720	0.119%
International Paper			184,567	7,482,346	0.243%
Intesa Sanpaolo			836,022	1,572,917	0.051%
InTown Hotel Portfolio Trust 2018-STAY	0.85	1/15/33	125,000	122,117	0.004%
InTown Hotel Portfolio Trust 2018-STAY	1.4	1/15/33	375,000	363,498	0.012%
Intuit			43,535	14,201,552	0.462%
Intuitive Surgical			14,808	10,506,868	0.342%
Investors Bancorp			57,526	417,639	0.014%
iovance Biotherapeutics			4,528	149,062	0.005%
Ipsen			21,594	2,257,317	0.073%
iRhythm Technologies			8,938	2,128,227	0.069%
Jack in the Box Funding	3.98	8/25/49	258,050	264,530	0.009%
Jacobs Engineering Group			54,037	5,013,012	0.163%
JBG SMITH Properties, REIT			42,034	1,123,989	0.037%
JFrog			1,449	122,658	0.004%
Jimmy Johns Funding	3.61	7/30/47	53,350	54,023	0.002%
John Bean Technologies			16,982	1,560,476	0.051%
Johnson Controls International			118,336	4,834,026	0.157%
Johnson Matthey			111,761	3,396,205	0.110%
JOYY, ADR			29,716	2,397,190	0.078%
JPMorgan Chase	2.74	10/15/30	185,000	199,238	0.006%
JPMorgan Chase	2.52	4/22/31	250,000	266,160	0.009%
JPMorgan Chase	3.54	5/1/28	120,000	134,357	0.004%
JPMorgan Chase	2.96	5/13/31	1,000,000	1,068,866	0.035%
JPMorgan Chase	2.18	6/1/28	295,000	307,861	0.010%
JPMorgan Chase			73,428	7,068,914	0.230%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2	3.06	8/15/49	165,000	176,468	0.006%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	84,497	0.003%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	117,381	121,140	0.004%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	223,930	230,414	0.007%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	193,043	197,550	0.006%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	250,723	258,892	0.008%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	111,432	115,377	0.004%
Kansas City Southern			3,760	679,921	0.022%
Kering			4,468	2,963,832	0.096%
Keysight Technologies	4.6	4/6/27	140,000	163,435	0.005%
Keysight Technologies			32,687	3,228,822	0.105%
Kilroy Realty	3.45	12/15/24	470,000	492,710	0.016%
Kinder Morgan Energy Partners	3.5	3/1/21	30,000	30,213	0.001%
Kingfisher			1,045,323	4,004,026	0.130%
Kion			44,463	3,796,682	0.124%
Kirin Holdings			92,600	1,739,269	0.057%
KLA			417	80,790	0.003%
Knight-Swift Transportation Holdings			40,424	1,645,257	0.054%
Knorr-Bremse			20,288	2,389,160	0.078%
Kodiak Sciences			13,968	827,045	0.027%
Koninklijke Philips			202,182	9,546,915	0.311%
Kratos Defense & Security Solutions			40,725	785,178	0.026%
KT			55,720	1,090,259	0.035%
L3Harris Technologies			359	60,973	0.002%
Lam Research			7,479	2,481,158	0.081%
Landstar System			5,329	668,736	0.022%
Largan Precision			15,000	1,756,643	0.057%
Las Vegas Sands	3.5	8/18/26	95,000	96,148	0.003%
Las Vegas Sands	3.2	8/8/24	60,000	60,641	0.002%
Lattice Semiconductor			80,006	2,316,974	0.075%
Legend Biotech, ADR			1,496	46,182	0.002%
Legrand			30,061	2,394,352	0.078%
Lennar			61,885	5,054,767	0.164%
Liberty Oilfield Services			77,452	618,841	0.020%
Linde			75,968	18,090,260	0.589%
Littelfuse			5,731	1,016,336	0.033%
Live Oak Bancshares			26,520	671,752	0.022%
Lloyds Banking Group			5,999,169	2,036,620	0.066%
LM Ericsson			496,191	5,429,937	0.177%
L'Oreal			17,370	5,652,736	0.184%
Lowe's			4,088	678,036	0.022%
lululemon athletica			14,375	4,734,694	0.154%
Lundin Mining			81,693	455,844	0.015%

Macquarie Group			42,448	3,679,577	0.120%
Madison Park Funding XXXIII	1.61	10/15/32	635,000	632,666	0.021%
Madison Park Funding XXXVII	1.58	7/15/32	250,000	248,776	0.008%
Magna International			139,481	6,381,256	0.208%
Magnetite XVIII	1.36	11/15/28	250,000	248,510	0.008%
Magnetite XXIII	1.54	10/25/32	465,000	462,529	0.015%
Magnolia Oil & Gas			105,099	543,362	0.018%
Marel HF			47,256	228,418	0.007%
Marriott			54,429	5,039,037	0.164%
Marsh & McLennan	2.25	11/15/30	85,000	88,779	0.003%
Marsh & McLennan			66,214	7,594,746	0.247%
Marvell Technology Group			132,892	5,275,812	0.172%
MasterCard			58,758	19,870,193	0.646%
Match			53,375	5,905,944	0.192%
Matson			37,897	1,519,291	0.049%
Maxim Integrated Products			23,999	1,622,572	0.053%
McDonald's			49,708	10,910,409	0.355%
Medtronic			49,662	5,160,875	0.168%
Meggitt			660,272	2,191,130	0.071%
Melrose Industries			1,952,984	2,896,009	0.094%
Meridian Bancorp			47,448	491,087	0.016%
Meritor			55,708	1,166,526	0.038%
Mesa Laboratories			1,486	378,573	0.012%
MetLife			184,176	6,845,822	0.223%
MGE Energy			6,039	378,404	0.012%
MGM Resorts International			123,299	2,681,753	0.087%
Michaels			74,770	721,904	0.023%
Micron Technology	4.19	2/15/27	185,000	210,900	0.007%
Micron Technology	4.64	2/6/24	380,000	421,800	0.014%
Micron Technology	4.98	2/6/26	200,000	231,750	0.008%
Micron Technology	5.33	2/6/29	115,000	138,575	0.005%
Micron Technology			136,865	6,427,180	0.209%
Microsoft			308,562	64,899,845	2.112%
Middlesex Water			10,450	649,468	0.021%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	215,000	223,600	0.007%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	28,020	28,402	0.001%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	98,398	100,370	0.003%
Minerals Technologies			16,300	832,930	0.027%
Mitsubishi Corporation			101,000	2,417,472	0.079%
Mitsubishi Electric			383,600	5,205,148	0.169%
Mitsubishi UFJ Financial			533,500	2,129,134	0.069%
Mitsubishi UFJ Lease & Finance			284,400	1,321,424	0.043%
Mitsui Fudosan			222,400	3,870,135	0.126%
MKS Instruments			2,550	278,537	0.009%
mo Fisher Scientific	1.75	4/15/27	100,000	127,496	0.004%
Molina Healthcare			15,069	2,758,230	0.090%
Moncler			79,933	3,271,001	0.106%
Monolithic Power Systems			1,145	320,153	0.010%
Monro			24,000	973,680	0.032%
Morgan Stanley	4.43	1/23/30	95,000	113,601	0.004%
Morgan Stanley	3.75	2/25/23	530,000	568,976	0.019%
Morgan Stanley	4	7/23/25	1,035,000	1,167,042	0.038%
Morgan Stanley			471,925	22,817,574	0.742%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	125,000	131,277	0.004%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	55,000	60,956	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	175,000	194,595	0.006%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	25,000	27,797	0.001%
Morgan Stanley Capital I Trust 2017-ASHF	1.4	11/15/34	240,000	225,307	0.007%
Motorola Solutions			14,104	2,211,648	0.072%
MSA Safety			6,800	912,356	0.030%
MSCG Trust 2018-SELF	1.05	10/15/37	235,000	234,962	0.008%
MSCI			2,790	995,416	0.032%
Mueller Water Products			74,815	777,328	0.025%
Munich Re			28,025	7,124,483	0.232%
Murata Manufacturing			56,400	3,667,532	0.119%
MVW 2020-1	1.74	10/20/37	111,311	112,497	0.004%
MVW 2020-1	4.21	10/20/37	125,830	130,677	0.004%
MVW Owner Trust 2014-1	2.25	9/22/31	13,507	13,538	0.000%
MyoKardia			13,094	1,785,105	0.058%
National Bank of Canada			88,719	4,406,800	0.143%
National Cinemedia			70,920	192,548	0.006%
National Grid			310,946	3,571,591	0.116%

National Instruments			36,635	1,307,870	0.043%
Natwest	3.5	5/15/23	245,000	253,120	0.008%
Natwest	5.13	5/28/24	100,000	109,338	0.004%
NAVER			10,735	2,727,991	0.089%
Navient Private Education Loan Trust 2017	2.88	12/16/58	76,238	77,394	0.003%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	370,000	382,907	0.012%
Navient Private Education Refi Loan Trust 2020-D	1.69	5/15/69	184,046	186,383	0.006%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	235,000	235,377	0.008%
nCino			1,155	92,030	0.003%
nCino			9,136	691,559	0.023%
Nelnet Student Loan Trust 2020-1	0.89	3/26/68	133,236	131,727	0.004%
Nestle			161,936	19,272,334	0.627%
Netflix	4.63	5/15/29	290,000	392,680	0.013%
Netflix			34,106	17,054,023	0.555%
Neuberger Berman CLO XIX	1.43	7/15/27	625,000	607,449	0.020%
Neuberger Berman CLO XVI-S	1.13	1/15/28	299,674	297,800	0.010%
Neuberger Berman Loan Advisers CLO 29	1.4	10/19/31	250,000	247,378	0.008%
Neuberger Berman Loan Advisers CLO 38	1.55	10/20/32	290,000	290,000	0.009%
Nevro			6,266	872,854	0.028%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	151,309	154,074	0.005%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	164,104	165,380	0.005%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	154,366	156,159	0.005%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	66,960	67,673	0.002%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	371,762	381,266	0.012%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	225,350	228,002	0.007%
Next			38,815	2,975,850	0.097%
NextEra Energy			86,250	23,939,550	0.779%
Nextera Energy Partners			13,700	821,452	0.027%
NexTier Oilfield Solutions			119,301	220,707	0.007%
Nike			29,431	3,694,768	0.120%
Nippon Telegraph & Telephone			404,600	8,260,588	0.269%
NiSource	1.7	2/15/31	150,000	146,574	0.005%
NiSource	3.6	5/1/30	155,000	176,006	0.006%
NiSource	0.95	8/15/25	25,000	24,928	0.001%
NiSource			79,590	1,750,980	0.057%
Nomad Foods			36,538	930,988	0.030%
Norfolk Southern			48,688	10,418,745	0.339%
Northern Star Resources			132,309	1,311,056	0.043%
Northrop Grumman			290	91,492	0.003%
Novanta			19,068	2,008,623	0.065%
Novartis			122,882	10,669,146	0.347%
Novo Nordisk			23,553	1,631,860	0.053%
NRG Energy	3.75	6/15/24	35,000	37,263	0.001%
NRG Energy	4.45	6/15/29	115,000	127,363	0.004%
NTT Data			302,200	3,867,350	0.126%
NuVasive			10,391	504,691	0.016%
NVIDIA			37,852	20,486,259	0.667%
NXP BV / NXP Funding	5.35	3/1/26	105,000	123,976	0.004%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	20,000	21,096	0.001%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	40,000	43,304	0.001%
NXP Semiconductors			130,592	16,299,188	0.530%
Oak Street Health			2,403	128,416	0.004%
OBX 2019-EXP2 Trust	4	6/25/59	157,861	164,465	0.005%
OBX 2019-EXP3 Trust	3.5	10/25/59	131,536	135,028	0.004%
OBX 2020-EXP1 Trust	3.5	2/25/60	160,393	165,150	0.005%
OBX 2020-EXP1 Trust	0.9	2/25/60	78,948	78,893	0.003%
OBX 2020-EXP2 Trust	3	5/25/60	401,548	412,194	0.013%
OBX 2020-EXP3 Trust	3	1/25/60	350,000	360,125	0.012%
Occidental Petroleum	2.9	8/15/24	650,000	549,250	0.018%
OCP CLO 2020-19	2.07	7/20/31	250,000	250,845	0.008%
Octagon Investment Partners XXIII	1.13	7/15/27	240,765	238,728	0.008%
Odonate therapeutics			1,272	17,083	0.001%
Ollies Bargain Outlet Holdings			25,372	2,216,244	0.072%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	40,000	44,037	0.001%
Omron			32,300	2,525,412	0.082%
ONE Gas			22,394	1,545,410	0.050%
Open Lending			25,732	656,166	0.021%
Oracle	2.8	4/1/27	195,000	213,957	0.007%
Oracle	2.95	4/1/30	315,000	351,275	0.011%
Oracle	3.6	4/1/50	215,000	240,181	0.008%
Orchard therapeutics, ADR			14,507	59,624	0.002%
O'Reilly Automotive			5,793	2,671,036	0.087%

Origin Bancorp			22,960	490,426	0.016%
Otis Worldwide			29,431	1,837,083	0.060%
Otsuka Holdings			85,100	3,605,289	0.117%
Outset Medical			1,924	96,200	0.003%
OZLM VII	1.28	7/17/29	246,844	243,529	0.008%
OZLM VIII	1.44	10/17/29	367,220	362,666	0.012%
Pacific Gas & Electric	3.95	12/1/47	155,000	143,060	0.005%
Pacific Gas & Electric	2.5	2/1/31	265,000	250,326	0.008%
Pacific Gas & Electric	4.55	7/1/30	245,000	264,698	0.009%
Pacific Gas & Electric	2.1	8/1/27	235,000	227,297	0.007%
Pacific Gas & Electric	3.3	8/1/40	225,000	206,210	0.007%
Pacific Premier Bancorp			35,982	724,677	0.024%
Packaging Corporation of America			96,467	10,519,726	0.342%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	295,000	233,050	0.008%
Palmer Square CLO 2020-2	1.9	7/15/31	260,000	259,832	0.008%
Panasonic			262,800	2,238,551	0.073%
Papa John's International			24,692	2,031,658	0.066%
Parker-Hannifin			1,346	272,350	0.009%
Parsley Energy			22,493	210,534	0.007%
Parsons			11,746	393,961	0.013%
Paycom Software			7,836	2,439,347	0.079%
PayPal Holdings			96,765	19,065,608	0.620%
PDF Solutions			26,369	493,364	0.016%
Pennant			14,045	541,575	0.018%
PennyMac Financial Services			31,007	1,802,127	0.059%
Penumbra			3,326	646,508	0.021%
PepsiCo			3,108	430,769	0.014%
PerkinElmer	3.3	9/15/29	212,000	235,222	0.008%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	446,971	0.015%
Perrigo Finance Unlimited	3.15	6/15/30	235,000	243,446	0.008%
Persimmon			82,795	2,638,558	0.086%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4	6/30/50	300,000	294,233	0.010%
PGT Innovations			34,386	602,443	0.020%
Philip Morris International			68,618	5,145,664	0.167%
PICC Property & Casualty			2,798,000	1,965,477	0.064%
Ping An Insurance			225,000	2,335,691	0.076%
Pinnacle Financial Partners			31,086	1,106,351	0.036%
Pioneer Natural Resources			1,902	163,553	0.005%
PNC Financial Services Group			22,039	2,422,306	0.079%
PNM Resources			49,156	2,031,617	0.066%
Pola Orbis Holdings			32,500	612,798	0.020%
Popular			12,400	449,748	0.015%
Post Holdings			15,600	1,341,600	0.044%
PPD			17,664	653,391	0.021%
PPG Industries			44,860	5,476,509	0.178%
PRA Group			24,982	998,031	0.032%
Principal Financial Group			31,402	1,264,559	0.041%
Professional Holding			8,748	117,311	0.004%
Professional Holding			2,961	37,722	0.001%
Prologis	1.25	10/15/30	85,000	82,990	0.003%
Prologis, REIT			242,529	24,403,268	0.794%
Proofpoint			10,900	1,150,495	0.037%
Prosperity Bancshares			14,262	739,199	0.024%
Providence Service			9,300	864,063	0.028%
Prysmian			111,234	3,228,882	0.105%
PS Business Parks, REIT			12,727	1,557,658	0.051%
PTC Therapeutics			4,600	215,050	0.007%
Public Service Enterprise			86,481	4,748,672	0.155%
Quaker Chemical			6,336	1,138,643	0.037%
Qualcomm			226,932	26,705,358	0.869%
Quidel			14,365	3,151,394	0.103%
Radius Health			46,654	529,056	0.017%
RAPT therapeutics			6,800	218,960	0.007%
Reata Pharmaceuticals			4,821	469,662	0.015%
Recruit Holdings			92,400	3,669,699	0.119%
Red Robin Gourmet Burgers			21,837	287,375	0.009%
Regency Centers	3.6	2/1/27	660,000	712,460	0.023%
Regency Centers	3.7	6/15/30	70,000	76,729	0.002%
Regency Centers, REIT			7,440	282,869	0.009%
REI - SECURITY LENDING COLLATERAL			1,638,046	16,380,462	0.533%
Renesas Electronics			177,100	1,299,850	0.042%
Rentokil Initial			186,968	1,292,302	0.042%

RETL 2019-RVP	1.3	3/15/36	17,199	17,199	0.001%
Rexford Industrial Realty, REIT			29,500	1,349,920	0.044%
Reynolds American	4.45	6/12/25	175,000	196,830	0.006%
Reynolds American	5.85	8/15/45	130,000	158,204	0.005%
RH			2,477	947,750	0.031%
Rio Tinto			19,855	1,356,125	0.044%
Roche Holding			31,857	10,912,315	0.355%
Rockwell Automation			23,484	5,182,449	0.169%
Roper Technologies	2	6/30/30	45,000	45,839	0.001%
Roper Technologies			18,146	7,169,666	0.233%
Ross Stores	4.8	4/15/30	95,000	115,352	0.004%
Ross Stores	5.45	4/15/50	155,000	201,983	0.007%
Ross Stores			80,842	7,544,175	0.245%
Royal Dutch Shell, ADR			64,114	1,552,841	0.051%
Rush Enterprises			17,600	889,504	0.029%
Sabine Pass Liquefaction	5	3/15/27	545,000	613,806	0.020%
Sabine Pass Liquefaction	4.5	5/15/30	40,000	45,040	0.001%
Sabine Pass Liquefaction	5.88	6/30/26	15,000	17,738	0.001%
Safety Insurance Group			6,558	453,092	0.015%
Safran			26,962	2,652,729	0.086%
Saia			6,200	782,068	0.025%
Salesforce.com			74,070	18,615,272	0.606%
Sampo			105,509	4,178,483	0.136%
Samsonite International			841,500	854,471	0.028%
Samsung Electronics			150,371	7,465,042	0.243%
Sanderson Farms			7,685	906,599	0.029%
Sandy Spring Bancorp			15,300	353,124	0.011%
Sanofi			78,087	7,825,287	0.255%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	325,000	334,302	0.011%
Santander UK Group Holdings	1.53	8/21/26	335,000	329,143	0.011%
SAP			50,382	7,845,439	0.255%
Saudi Arabian Oil	3.5	4/16/29	550,000	606,197	0.020%
Saudi Arabian Oil	4.38	4/16/49	200,000	241,282	0.008%
SBA Tower Trust	3.87	10/8/24	290,000	303,795	0.010%
SBA Tower Trust	2.84	1/15/25	340,000	357,618	0.012%
SBA Tower Trust	2.33	1/15/28	40,000	40,722	0.001%
SBA Tower Trust	3.45	3/15/23	125,000	131,661	0.004%
SBA Tower Trust	3.17	4/15/22	280,000	282,963	0.009%
Scentre			927,674	1,476,996	0.048%
Scholar Rock Holding			13,841	244,847	0.008%
Sea, ADR			45,312	6,979,860	0.227%
Seacoast Banking			43,309	780,861	0.025%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	52,530	52,397	0.002%
Seattle Genetics			8,568	1,676,672	0.055%
Selective Insurance			28,560	1,470,554	0.048%
Selectquote			7,091	143,593	0.005%
Selectquote			11,000	211,613	0.007%
Sempra Energy			116,689	13,811,310	0.449%
Semtech			8,305	439,833	0.014%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	256,410	261,851	0.009%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	120,136	126,771	0.004%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	136,665	139,795	0.005%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	42,318	43,349	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	124,266	127,206	0.004%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	101,942	104,362	0.003%
ServiceMaster Global Holdings			11,800	470,584	0.015%
ServiceNow			37,390	18,134,150	0.590%
Seven Generations Energy			57,800	155,835	0.005%
Seven & i Holdings			114,200	3,548,206	0.115%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	167,176	169,040	0.005%
Sherwin-Williams			1,229	856,293	0.028%
Shopify			1,160	1,186,645	0.039%
Siemens			86,122	10,876,332	0.354%
Siemens Energy			43,061	1,161,205	0.038%
Siemens Healthineers			69,998	3,142,120	0.102%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	10,149	10,159	0.000%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	166,385	168,242	0.005%
Signature Bank			9,317	773,218	0.025%
Simon Property	3.38	10/1/24	450,000	485,912	0.016%
Simon Property	3.3	1/15/26	40,000	43,314	0.001%
Simon Property	2.65	7/15/30	185,000	185,961	0.006%
Simon Property	3.5	9/1/25	100,000	109,571	0.004%

SiteOne Landscape Supply			18,457	2,250,831	0.073%
SJW			15,458	940,774	0.031%
Skyline Champion			27,257	729,670	0.024%
SLM Corporation			47,235	382,131	0.012%
SLM Student Loan Trust 2008-5	1.94	7/25/23	93,190	92,002	0.003%
SLM Student Loan Trust 2008-9	1.74	4/25/23	90,368	88,684	0.003%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	210,000	219,675	0.007%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	245,000	259,152	0.008%
Smb Private Education Loan Trust 2015	2.98	7/15/27	57,175	58,104	0.002%
Smb Private Education Loan Trust 2015	2.1	8/16/32	240,000	244,480	0.008%
Smb Private Education Loan Trust 2016	2.43	2/17/32	428,699	438,773	0.014%
Smb Private Education Loan Trust 2016	2.7	5/15/31	49,373	50,557	0.002%
Smb Private Education Loan Trust 2016	2.34	9/15/34	219,386	223,458	0.007%
Smb Private Education Loan Trust 2018	3.63	11/15/35	237,089	250,470	0.008%
Smb Private Education Loan Trust 2018	3.6	1/15/37	195,425	207,840	0.007%
Smb Private Education Loan Trust 2018	0.87	1/15/37	86,855	86,120	0.003%
SMC			2,900	1,617,727	0.053%
Snap Inc.			43,415	1,133,566	0.037%
Snowflake Computing			2,071	519,821	0.017%
SOFTBANK GROUP CORP			44,300	2,741,044	0.089%
Sony			48,800	3,740,131	0.122%
South32			915,917	1,359,273	0.044%
Southern	3.25	7/1/26	260,000	288,728	0.009%
Southern			26,560	1,219,984	0.040%
Southern Company			109,185	5,920,011	0.193%
South State			21,572	1,038,692	0.034%
Southwest Gas Holdings			27,343	1,725,343	0.056%
S&P Global			14,897	5,371,858	0.175%
Splunk			33,420	6,287,305	0.205%
Spotify Technology			13,505	3,275,908	0.107%
SPX			15,713	728,769	0.024%
SS&C Technologies Holdings			31,627	1,914,066	0.062%
STACR Trust 2018-DNA2	0.95	12/25/30	48,880	48,757	0.002%
STACR Trust 2018-DNA3	0.9	9/25/48	213	212	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	173,138	168,293	0.005%
Standard Chartered	4.64	4/1/31	690,000	796,088	0.026%
Standard Chartered			170,226	783,314	0.025%
Stanley Black & Decker			25,741	4,175,190	0.136%
Stanley Electric			80,500	2,319,940	0.075%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	127,040	131,404	0.004%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	160,305	162,874	0.005%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	159,192	161,728	0.005%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	125,616	128,696	0.004%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	248,500	252,133	0.008%
State Auto Financial			11,937	164,253	0.005%
State Street			3,819	226,581	0.007%
Stepstone			27,373	728,396	0.024%
Sterling Bancorp Inc/MI			34,240	103,062	0.003%
Steven Madden			4,900	95,550	0.003%
StoneCo			12,514	661,865	0.022%
Stoneridge			20,485	376,309	0.012%
Stora Enso			271,397	4,247,951	0.138%
Storebrand			460,150	2,423,889	0.079%
Strategic Education			1,817	166,201	0.005%
Stroeer SE & Co KGaA			26,888	2,088,629	0.068%
Stryker			72,728	15,154,333	0.493%
Sumitomo Corporation			231,200	2,786,999	0.091%
Sumitomo Mitsui Trust Holdings			64,458	1,714,827	0.056%
Sumitomo Rubber Industries			90,100	836,952	0.027%
Sun Communities, REIT			33,033	4,644,770	0.151%
Suncor Energy	3.1	5/15/25	39,000	41,922	0.001%
Sun Life Financial			117,834	4,801,677	0.156%
Suzuki Motor			64,800	2,775,894	0.090%
Svenska Handelsbanken			348,338	2,914,464	0.095%
Symphony CLO XVII	1.16	4/15/28	481,989	478,311	0.016%
Synchrony Financial	4.38	3/19/24	65,000	70,420	0.002%
Synchrony Financial	4.25	8/15/24	45,000	48,749	0.002%
Syngenta Finance	3.93	4/23/21	395,000	398,946	0.013%
Synopsys			49,999	10,698,786	0.348%
Taco Bell Funding	4.32	11/25/48	324,225	331,069	0.011%
Taiwan Semiconductor Manufacturing			682,759	10,271,480	0.334%
Takeda Pharmaceutical, ADR			85,664	1,528,246	0.050%

TC Energy			123,128	5,173,839	0.168%
TechnoPro Holdings			38,700	2,423,065	0.079%
TE Connectivity			10,882	1,063,607	0.035%
Telecom Italia			2,999,986	1,211,322	0.039%
Teledyne Technologies			6,410	1,988,446	0.065%
Teleperformance			8,119	2,503,119	0.081%
Tempur Sealy International			10,400	927,576	0.030%
Tencent Holdings			317,100	21,418,009	0.697%
Tesla			426	182,758	0.006%
Tetra Tech			5,750	549,125	0.018%
Texas Instruments			57,412	8,197,859	0.267%
Therapeutics MD			224,975	355,461	0.012%
Thermo Fisher Scientific			56,723	25,044,339	0.815%
Thermon Group Holdings			10,960	123,081	0.004%
THG Holdings			73,278	565,626	0.018%
THK			100,400	2,526,622	0.082%
TJX			62,880	3,499,272	0.114%
T-Mobile USA	2.05	2/15/28	120,000	122,787	0.004%
T-Mobile USA	3.75	4/15/27	750,000	839,519	0.027%
T-Mobile USA	3.88	4/15/30	200,000	227,648	0.007%
Tokio Marine Holdings			101,500	4,441,089	0.144%
Tokyo Electron			11,700	3,056,680	0.099%
Toro			12,836	1,077,582	0.035%
Tosoh			27,800	451,361	0.015%
Total			137,879	4,735,145	0.154%
Towd Point Mortgage Trust 2015-3	3	3/25/54	18,685	18,810	0.001%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	150,000	160,017	0.005%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	30,661	30,844	0.001%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	24,139	24,350	0.001%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	35,904	36,446	0.001%
Towd Point Mortgage Trust 2016-1	3	2/25/55	59,740	61,250	0.002%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	105,819	108,465	0.004%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	56,900	57,813	0.002%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	40,212	41,243	0.001%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	41,607	42,771	0.001%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	60,209	60,097	0.002%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	90,752	91,652	0.003%
Towne Bank/Portsmouth VA			9,787	160,507	0.005%
Toyota Motor			96,400	6,398,070	0.208%
Transcontinental Gas Pipe Line	4	3/15/28	90,000	100,321	0.003%
Transcontinental Gas Pipe Line	4.6	3/15/48	130,000	149,145	0.005%
Transurban Finance Co Pty	4.13	2/2/26	55,000	61,314	0.002%
Transurban Finance Co Pty	2.45	3/16/31	135,000	137,431	0.004%
Transurban Finance Co Pty	3.38	3/22/27	255,000	272,574	0.009%
TreeHouse Foods			28,780	1,166,453	0.038%
Tricida			13,385	121,268	0.004%
Trinity Acquisition	4.4	3/15/26	195,000	224,629	0.007%
Trip.Com, ADR			3,177	98,932	0.003%
Tri Pointe			38,800	703,832	0.023%
TRP Inflation Protected Bond - I			479	6,304	0.000%
TRP Inst Emerging Markets Bd - Inst			4,101,394	32,852,165	1.069%
TRP Inst Emerging Markets Eq - Inst			4,449,154	186,864,480	6.080%
TRP Inst Floating Rate - Inst			2,008,957	19,044,912	0.620%
TRP Institutional High Yield - Inst			4,109,840	34,728,149	1.130%
TRP International Bond (USD Hgd) - I			6,482,701	66,253,200	2.156%
TRP Limited Duration Infl Foc Bd - I			17,504	91,020	0.003%
TRP Real Assets - I			4,965,027	53,771,238	1.749%
TRP Treasury Reserve	0.12		84,382,363	84,382,363	2.745%
TRP US Treasury Long-Term - I			2,788,656	42,750,091	1.391%
Turning Point therapeutics			6,098	532,721	0.017%
Twilio			1,035	255,738	0.008%
Tyson Foods			128,827	7,662,630	0.249%
Ubs	2.86	8/15/23	345,000	357,715	0.012%
Ultragenyx Pharmaceutical			15,181	1,247,726	0.041%
Umicore			61,027	2,538,404	0.083%
Unilever			207,887	12,816,965	0.417%
Union Pacific			49,275	9,700,769	0.316%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	50,000	46,760	0.002%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	80,000	67,200	0.002%
United Airlines Holdings			738	25,646	0.001%
Unitedhealth	4.45	12/15/48	25,000	32,769	0.001%
Unitedhealth	2	5/15/30	285,000	297,616	0.010%

Unitedhealth	2.75	5/15/40	440,000	459,411	0.015%
Unitedhealth	2.9	5/15/50	155,000	161,166	0.005%
Unitedhealth	3.5	8/15/39	80,000	91,830	0.003%
UnitedHealth Group			59,360	18,506,667	0.602%
United Overseas Bank			191,200	2,693,471	0.088%
United Rentals			24,014	4,190,443	0.136%
UPS			61,345	10,221,917	0.333%
Upwork			40,700	709,808	0.023%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	181,405	146,171	0.005%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	77,095	63,237	0.002%
U.S. Physical Therapy			10,383	902,075	0.029%
U.S. Treasury Bonds	1.63	11/15/22	1,185,000	1,222,031	0.040%
U.S. Treasury Bonds	2.38	11/15/49	2,830,000	3,455,253	0.112%
U.S. Treasury Bonds	1.5	2/15/30	940,000	1,013,878	0.033%
U.S. Treasury Bonds	3	2/15/49	913,500	1,248,498	0.041%
U.S. Treasury Bonds	2	2/15/50	865,000	978,261	0.032%
U.S. Treasury Notes	1.63	12/15/22	7,780,000	8,034,066	0.261%
U.S. Treasury Notes	0.5	3/15/23	4,000,000	4,035,000	0.131%
U.S. Treasury Notes	0.5	3/31/25	1,005,000	1,016,306	0.033%
U.S. Treasury Notes	0.13	5/15/23	5,255,000	5,251,716	0.171%
U.S. Treasury Notes	0.25	5/31/25	5,265,000	5,263,355	0.171%
U.S. Treasury Notes	0.25	8/31/25	7,430,000	7,421,873	0.241%
Utz Brands			34,400	615,760	0.020%
Utz Brands			8,700	56,898	0.002%
Valero Energy	2.15	9/15/27	90,000	89,390	0.003%
Vanke Real Estate Hong Kong	5.35	3/11/24	500,000	555,395	0.018%
Veeva Systems			8,754	2,461,537	0.080%
Vereit Operating Partnership	4.63	11/1/25	320,000	352,940	0.011%
Vereit Operating Partnership	3.4	1/15/28	130,000	135,673	0.004%
Vereit Operating Partnership	4.6	2/6/24	385,000	412,824	0.013%
Vereit Operating Partnership	4.88	6/1/26	250,000	281,546	0.009%
Vereit Operating Partnership	3.95	8/15/27	230,000	244,634	0.008%
Verizon Communications	4.75	11/1/41	55,000	73,361	0.002%
Verizon Communications	4.52	9/15/48	150,000	196,756	0.006%
Verizon Owner Trust 2018-1	3.2	9/20/22	195,000	198,956	0.006%
Vertex Pharmaceuticals			41,417	11,270,394	0.367%
Verus Securitization Trust 2018-2	3.68	6/1/58	99,969	101,362	0.003%
Verus Securitization Trust 2018-3	4.11	10/25/58	147,273	150,880	0.005%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	44,953	45,125	0.001%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	175,535	177,995	0.006%
Verus Securitization Trust 2019-1	3.84	2/25/59	176,587	178,986	0.006%
Verus Securitization Trust 2019-2	3.45	5/25/59	349,104	355,225	0.012%
Verus Securitization Trust 2019-3	3.04	7/25/59	118,070	119,865	0.004%
Verus Securitization Trust 2019-4	2.64	11/25/59	192,141	195,888	0.006%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	150,397	154,330	0.005%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	248,149	253,282	0.008%
Verus Securitization Trust 2020-1	2.72	1/25/60	299,187	305,072	0.010%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	104,054	0.003%
Visa			112,569	22,510,423	0.732%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	172,168	173,064	0.006%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	145,000	145,670	0.005%
Visteon			4,830	334,333	0.011%
Vistra Operations	3.7	1/30/27	565,000	593,250	0.019%
Vistra Operations	3.55	7/15/24	405,000	429,300	0.014%
Vistra Operations	4.3	7/15/29	375,000	408,750	0.013%
Vodafone	4.13	5/30/25	230,000	262,106	0.009%
Vodafone	5.25	5/30/48	500,000	644,533	0.021%
Vodafone	4.88	6/19/49	270,000	331,459	0.011%
Vodafone, ADR			214,614	2,880,120	0.094%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	121,989	0.004%
Volkswagen Bank GmbH	2.5	7/31/26	100,000	127,516	0.004%
Volkswagen Group of America Finance	2.85	9/26/24	250,000	265,616	0.009%
Volkswagen Group of America Finance	3.2	9/26/26	785,000	860,401	0.028%
Volkswagen Leasing GmbH	1.63	8/15/25	110,000	133,858	0.004%
Vroom			2,356	121,994	0.004%
Vroom			22,420	1,102,862	0.036%
Walt Disney			52,664	6,534,549	0.213%
Webster Financial			21,537	568,792	0.019%
Welcia Holdings			40,400	1,775,777	0.058%
Wellfleet CLO 2017-2A	1.33	10/20/29	285,000	280,796	0.009%
Wells Fargo	2.88	10/30/30	500,000	533,554	0.017%
Wells Fargo	2.57	2/11/31	295,000	307,992	0.010%

Wells Fargo	2.19	4/30/26	150,000	155,789	0.005%
Wells Fargo	3.07	4/30/41	215,000	223,481	0.007%
Wells Fargo	2.39	6/2/28	670,000	699,382	0.023%
Wells Fargo	4.3	7/22/27	175,000	200,438	0.007%
Wells Fargo			181,240	4,260,952	0.139%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.36	6/15/48	460,000	432,690	0.014%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	40,000	37,881	0.001%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	398,104	0.013%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	425,000	455,688	0.015%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	657,959	0.021%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.81	12/15/52	125,000	124,181	0.004%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	365,000	364,259	0.012%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.79	9/15/31	105,000	101,154	0.003%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	395,000	405,402	0.013%
Wells Fargo Mortgage Backed Securities 2020-RR1 Trust	3	5/25/50	115,000	117,767	0.004%
Welltower, REIT			52,471	2,890,627	0.094%
Western Alliance Bancorp			31,934	1,009,753	0.033%
West Fraser Timber			14,288	663,780	0.022%
Westlake Chemical	1.63	7/17/29	100,000	115,180	0.004%
Westrock			145,615	5,058,665	0.165%
Weyerhaeuser, REIT			201,334	5,742,046	0.187%
WFRBS Commercial Mortgage Trust 2013-C11	4.34	3/15/45	310,000	314,956	0.010%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	48,000	51,275	0.002%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	230,000	249,295	0.008%
Williams	3.9	1/15/25	490,000	533,980	0.017%
Williams	4.3	3/4/24	10,000	10,939	0.000%
Williams	4.55	6/24/24	335,000	370,895	0.012%
Williams	4	9/15/25	495,000	546,356	0.018%
Williams Companies			431,913	8,487,090	0.276%
Willis North America	3.6	5/15/24	270,000	294,847	0.010%
Willis Towers Watson			15,983	3,337,570	0.109%
Wilmar International			954,200	3,098,141	0.101%
Wix.com			13,699	3,491,190	0.114%
Woodside Finance	3.7	3/15/28	515,000	547,831	0.018%
Woodside Finance	3.65	3/5/25	240,000	254,924	0.008%
Woodside Finance	3.7	9/15/26	195,000	209,786	0.007%
Workday			27,742	5,968,136	0.194%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	230,000	252,217	0.008%
Worley			340,758	2,374,994	0.077%
WPP			351,833	2,763,294	0.090%
WPP Finance 2010	3.75	9/19/24	530,000	580,904	0.019%
Xencor			18,206	706,211	0.023%
XP			15,146	631,437	0.021%
Yum! Brands			102,702	9,376,693	0.305%
Zalando			48,199	4,503,254	0.147%
Zendesk			3,400	349,928	0.011%
Zentis Pharmaceuticals			3,056	99,901	0.003%
Z Holdings			444,000	2,965,665	0.096%
Zimmer Biomet Holdings			15,305	2,083,623	0.068%
Zoetis			15,175	2,509,490	0.082%
Zoom Video Communications			6,743	3,169,952	0.103%
Zurich Insurance Group			11,689	4,076,133	0.133%
Zynga			149,674	1,365,027	0.044%
Miscellaneous Securities ‡				9,216,472	
<b>Total Investments in Securities</b>				<b>3,097,406,505</b>	

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

<b>Forwards Contracts</b>	<b>Currency Bought</b>	<b>Receive</b>	<b>Currency Sold</b>	<b>Deliver</b>	<b>Settlement</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
Barclays Bank PLC - Wholesale (SING)	GBP	190,000	USD	(240,658)	10/23/2020	4,538	0.000%
Barclays Bank PLC - Wholesale (SING)	JPY	20,895,000	USD	(195,212)	10/23/2020	2,961	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	461,154	AUD	(640,000)	10/23/2020	2,729	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	453,191	GBP	(355,000)	10/23/2020	(4,938)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	301,773	JPY	(31,970,000)	10/23/2020	(1,438)	0.000%
BANK OF AMERICA	USD	295,142	NZD	(445,000)	10/23/2020	752	0.000%
BANK OF AMERICA	EUR	103,984	USD	(123,760)	11/20/2020	(1,716)	0.000%
JP MORGAN CHASE BANK	CHF	185,000	USD	(199,637)	10/23/2020	1,352	0.000%
JP MORGAN CHASE BANK	GBP	155,000	USD	(197,441)	10/23/2020	2,587	0.000%
JP MORGAN CHASE BANK	GBP	190,000	USD	(254,274)	10/23/2020	(9,078)	0.000%
JP MORGAN CHASE BANK	JPY	25,460,000	USD	(237,777)	10/23/2020	3,691	0.000%
JP MORGAN CHASE BANK	NOK	2,230,000	USD	(238,052)	10/23/2020	1,033	0.000%
JP MORGAN CHASE BANK	NOK	2,075,000	USD	(236,272)	10/23/2020	(13,805)	0.000%
JP MORGAN CHASE BANK	NZD	295,000	USD	(196,664)	10/23/2020	(1,507)	0.000%
JP MORGAN CHASE BANK	USD	277,322	NOK	(2,515,000)	10/23/2020	7,682	0.000%

JP MORGAN CHASE BANK	EUR	175,000	USD	(208,743)	11/20/2020	(3,348)	0.000%
JP MORGAN CHASE BANK	SEK	2,215,000	USD	(255,240)	11/20/2020	(7,786)	0.000%
JP MORGAN CHASE BANK	USD	469,838	EUR	(400,000)	11/20/2020	364	0.000%
JP MORGAN CHASE BANK	USD	458,670	SEK	(4,080,000)	11/20/2020	2,862	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	295,704	CAD	(390,000)	10/23/2020	2,791	0.000%
CITIBANK N A	AUD	340,000	USD	(237,535)	10/23/2020	6,003	0.000%
CITIBANK N A	AUD	275,000	USD	(196,461)	10/23/2020	518	0.000%
CITIBANK N A	NOK	1,785,000	USD	(195,592)	10/23/2020	(4,216)	0.000%
CITIBANK N A	USD	288,866	AUD	(400,000)	10/23/2020	2,350	0.000%
CITIBANK N A	EUR	118,051	USD	(138,358)	11/20/2020	197	0.000%
CITIBANK N A	SEK	3,915,000	USD	(451,445)	11/20/2020	(14,070)	0.000%
CITIBANK N A	USD	1,418,461	EUR	(1,193,675)	11/20/2020	17,461	0.001%
Credit Suisse First Boston Inc (PAS)	CHF	220,000	USD	(235,170)	10/23/2020	3,844	0.000%
Credit Suisse First Boston Inc (PAS)	CHF	230,000	USD	(253,276)	10/23/2020	(3,398)	0.000%
Credit Suisse First Boston Inc (PAS)	USD	288,820	CHF	(265,000)	10/23/2020	918	0.000%
Credit Suisse First Boston Inc (PAS)	USD	462,613	NZD	(695,000)	10/23/2020	2,835	0.000%
GOLDMAN SACHS & CO	AUD	335,000	USD	(246,930)	10/23/2020	(6,974)	0.000%
HSBC SECURITIES INC	CAD	320,000	USD	(236,860)	10/23/2020	3,479	0.000%
HSBC SECURITIES INC	CAD	265,000	USD	(197,626)	10/23/2020	1,404	0.000%
HSBC SECURITIES INC	CAD	325,000	USD	(248,621)	10/23/2020	(4,527)	0.000%
HSBC SECURITIES INC	NZD	360,000	USD	(237,060)	10/23/2020	1,098	0.000%
HSBC SECURITIES INC	NZD	380,000	USD	(256,371)	10/23/2020	(4,982)	0.000%
HSBC SECURITIES INC	USD	458,909	CAD	(610,000)	10/23/2020	763	0.000%
HSBC SECURITIES INC	EUR	100,483	USD	(119,172)	11/20/2020	(1,236)	0.000%
HSBC SECURITIES INC	USD	247,667	EUR	(210,000)	11/20/2020	1,193	0.000%
MORGAN STANLEY & COMPANY LLC	USD	286,559	GBP	(220,000)	10/23/2020	2,648	0.000%
MORGAN STANLEY & COMPANY LLC	USD	445,953	NOK	(4,155,000)	10/23/2020	483	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	90,000	USD	(64,814)	10/23/2020	(348)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	90,000	USD	(67,751)	10/23/2020	(156)	0.000%
STATE STREET GLOBAL MARKETS LLC	CHF	55,000	USD	(60,750)	10/23/2020	(997)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	40,000	USD	(52,515)	10/23/2020	(895)	0.000%
STATE STREET GLOBAL MARKETS LLC	JPY	6,985,000	USD	(66,208)	10/23/2020	39	0.000%
STATE STREET GLOBAL MARKETS LLC	NOK	580,000	USD	(64,772)	10/23/2020	(2,589)	0.000%
STATE STREET GLOBAL MARKETS LLC	NZD	105,000	USD	(69,818)	10/23/2020	(355)	0.000%
STATE STREET GLOBAL MARKETS LLC	SEK	495,000	USD	(57,137)	11/20/2020	(1,837)	0.000%
UBS SECURITIES LLC	JPY	28,155,000	USD	(265,879)	10/23/2020	1,149	0.000%
UBS SECURITIES LLC	USD	463,517	CHF	(425,000)	10/23/2020	1,786	0.000%
UBS SECURITIES LLC	USD	472,542	JPY	(49,525,000)	10/23/2020	2,836	0.000%
UBS SECURITIES LLC	EUR	130,797	USD	(153,629)	11/20/2020	(114)	0.000%
UBS SECURITIES LLC	USD	288,773	SEK	(2,545,000)	11/20/2020	4,452	0.000%

Total Forward Currency Exchange Contracts (1,511)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 11/20/2020 C 3350	3,350.00	11/20/2020	(557)	(7,199,225)	(0.234%)

Total Options (7,199,225)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	47,500	978	0.000%
BOEING CO DEB CDS 12/20/2021	(650,000)	(14,116)	0.000%
CHILE CDS 12/20/2025	(498,000)	8,143	0.000%
CHILE CDS 12/20/2025	(902,000)	14,749	0.000%
COLOMBIA CDS 12/20/2025	(257,000)	(6,459)	0.000%
COLOMBIA CDS 12/20/2025	(918,000)	(23,073)	(0.001%)
DEVON ENERGY CORP CDS 12/20/2024	(25,000)	(738)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(55,000)	(1,623)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(30,000)	(885)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(180,000)	174	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(145,000)	140	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(100,000)	97	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(90,000)	87	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(542,000)	(4,290)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(850,000)	(6,729)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(933,000)	(7,386)	0.000%
CDX IG CDSI S34 5Y 06/20/2025	(16,393,000)	116,095	0.004%
CDX IG CDSI S35 5Y 12/20/2025	(6,900,000)	145,887	0.005%

Total Swap Contracts 221,049

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	(45)	12/31/2020	(5,671,406)	(5,337)	(0.185%)
MSCI EAFE FUT 12/20	(136)	12/18/2020	(12,601,760)	309,685	(0.410%)
S&P500 EMINI FUT 12/20	353	12/18/2020	59,162,800	(135,263)	1.925%
TUZO 2YR US NOTE FUT DEC 20	25	12/31/2020	5,524,023	1,136	0.180%
TYZ0 UST 10YR FUT DEC 20	102	12/21/2020	14,232,188	10,327	0.463%

USZ0 UST 30YR FUT DEC 20	120	12/21/2020	21,153,750	(138,357)	0.688%
UXYZ0 UST 10YR ULTRA FUT DEC 20	(79)	12/21/2020	(12,633,829)	(26,034)	(0.411%)
WNZ0 ULTRA US BOND FUT DEC 20	46	12/21/2020	10,203,375	(73,844)	0.332%

Total Futures Contracts (57,687)

NET ASSETS 3,073,552,156

NET ASSET VALUE PER SHARE

Spectrum Moderate Growth Allocation Fund Shares 37.12  
(\$2,626,609,061 / 70,748,276 Shares Outstanding)

Spectrum Moderate Growth Allocation Fund - I Class Shares 37.24  
(\$446,943,095 / 12,001,317 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.