

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	369,560	368,866	0.016%
Aaron's			10,915	618,335	0.027%
ABB			70,870	1,801,789	0.078%
AbbVie	4.88	11/14/48	870,000	1,096,770	0.048%
AbbVie	2.95	11/21/26	1,185,000	1,285,893	0.056%
AbbVie	3.2	11/21/29	295,000	324,340	0.014%
AbbVie	4.05	11/21/39	260,000	296,147	0.013%
AbbVie	3.6	5/14/25	210,000	232,150	0.010%
AbbVie	4.7	5/14/45	600,000	734,623	0.032%
AbbVie			36,127	3,164,364	0.137%
ACADIA Pharmaceuticals			2,885	119,006	0.005%
Accelaron Pharma			3,734	420,187	0.018%
Accolade			1,385	53,835	0.002%
Adani Electricity Mumbai	3.95	2/12/30	1,200,000	1,176,988	0.051%
Adaptive Biotechnologies			2,964	144,139	0.006%
ADT			30,756	251,277	0.011%
Advanced Micro Devices			27,563	2,259,890	0.098%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	145,702	0.006%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	366,501	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	300,000	306,731	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	150,000	161,520	0.007%
Aerojet Rocketdyne Holdings			4,407	175,795	0.008%
AES			59,113	1,070,536	0.046%
Aflac	3.6	4/1/30	155,000	181,381	0.008%
Agilent Technologies			23,022	2,323,841	0.101%
Agios Pharmaceuticals			4,434	155,190	0.007%
Aia	3.9	4/6/28	765,000	870,152	0.038%
AIA Group			97,000	964,189	0.042%
Aib	4.26	4/10/25	480,000	515,340	0.022%
Air Liquide			11,172	1,770,881	0.077%
Air Products & Chemicals			108	32,169	0.001%
Aker BP	2.88	1/15/26	150,000	148,123	0.006%
Alcoa			15,400	179,102	0.008%
Alcon			8,416	477,151	0.021%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	516,548	0.022%
Alexandria Real Estate Equities	3.95	1/15/28	655,000	754,381	0.033%
Alexandria Real Estate Equities	4.7	7/1/30	105,000	129,401	0.006%
Alibaba Group Holding, ADR			48,810	14,349,164	0.623%
Align Technology			107	35,028	0.002%
Allogene therapeutics			1,602	60,411	0.003%
Alphabet Class A			1,966	2,881,370	0.125%
Alphabet Class C			15,999	23,512,130	1.020%
Amadeus IT			16,347	907,853	0.039%
Amazon.com			10,198	32,110,749	1.394%
Amcor			75,060	830,311	0.036%
Amedisys			3,053	721,821	0.031%
Ameren			29,563	2,337,842	0.101%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	230,670	222,464	0.010%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	148,018	102,008	0.004%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	209,563	195,856	0.009%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	412,456	268,198	0.012%
American Campus Communities Operating Partnership	3.63	11/15/27	265,000	282,691	0.012%
American Campus Communities Operating Partnership	2.85	2/1/30	770,000	778,530	0.034%
American Campus Communities Operating Partnership	3.3	7/15/26	315,000	336,214	0.015%
American Campus Communities, REIT			11,800	412,056	0.018%
American Electric Power			4,450	363,699	0.016%
American International Group			164,962	4,541,404	0.197%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	1,005,000	1,019,767	0.044%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	185,000	192,029	0.008%
Analog Devices			8,703	1,015,988	0.044%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	353,926	358,483	0.016%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	370,647	374,818	0.016%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	490,707	493,565	0.021%
Angel Oak Mortgage Trust 2020-6	1.78	5/25/65	729,358	729,283	0.032%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	143,842	146,823	0.006%

Angel Oak Mortgage Trust I LLC 2019-4	3.3	7/26/49	460,780	465,578	0.020%
Angel Oak Mortgage Trust LLC 2020-5	2.04	5/25/65	250,356	250,487	0.011%
Anglo American Capital	4.13	9/27/22	465,000	489,413	0.021%
Anthem	2.25	5/15/30	280,000	287,607	0.012%
Anthem			15,318	4,114,262	0.179%
Antofagasta			91,566	1,208,424	0.052%
Apellis Pharmaceuticals			1,500	45,255	0.002%
Api			14,050	199,932	0.009%
Api			17,750	26,625	0.001%
Apple	1.65	5/11/30	450,000	464,819	0.020%
Apple			141,507	16,387,926	0.711%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	770,000	713,459	0.031%
Applied Materials			72,535	4,312,206	0.187%
Aptiv			584	53,541	0.002%
APT Pipelines	3.88	10/11/22	300,000	313,466	0.014%
APT Pipelines	4.25	7/15/27	288,000	324,401	0.014%
Arcutis Biotherapeutics			1,080	31,644	0.001%
Argenx, ADR			2,958	776,534	0.034%
Arrow Electronics	4	4/1/25	510,000	550,271	0.024%
Asahi Kasei			129,700	1,131,455	0.049%
Asana			2,880	82,944	0.004%
Ascendis Pharma, ADR			8,487	1,309,714	0.057%
Ashford Hospitality Trust 2018-ASHF	1.4	4/15/35	395,000	368,249	0.016%
Ashford Hospitality Trust 2018-ASHF	1.55	4/15/35	185,000	167,032	0.007%
Ashtead			23,373	841,698	0.037%
ASML Holding			2,753	1,016,600	0.044%
ASML Holding			6,141	2,268,333	0.098%
ASOS			29,762	1,976,086	0.086%
Assurant			4,814	583,986	0.025%
Astellas Pharma			195,800	2,918,712	0.127%
Atlantic Capital Bancshares			7,494	85,057	0.004%
Atlassian			3,212	583,909	0.025%
Atricure			6,319	252,128	0.011%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	935,000	897,487	0.039%
AT&T	1.65	2/1/28	150,000	150,147	0.007%
AT&T	2.25	2/1/32	420,000	419,768	0.018%
AT&T	4.3	2/15/30	290,000	341,883	0.015%
AT&T	4.5	3/9/48	790,000	901,740	0.039%
AT&T	2.3	6/1/27	425,000	445,773	0.019%
AT&T	2.75	6/1/31	920,000	967,341	0.042%
AT&T	3.65	6/1/51	435,000	436,288	0.019%
Ausgrid Finance Pty	3.85	5/1/23	285,000	301,020	0.013%
Ausgrid Finance Pty	4.35	8/1/28	440,000	503,079	0.022%
Austin Fairmont Hotel Trust 2019-FAIR	1.4	9/15/32	235,000	222,536	0.010%
Austin Fairmont Hotel Trust 2019-FAIR	1.95	9/15/32	285,000	263,694	0.011%
Australia & New Zealand Banking			61,284	764,580	0.033%
Autoliv			11,033	811,758	0.035%
Avalara			1,100	140,074	0.006%
Avanos Medical			9,892	328,612	0.014%
Avidity Biosciences			1,220	34,343	0.001%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	460,000	466,855	0.020%
Avis Budget Rental Car Funding AESOP	4	3/20/25	875,000	935,806	0.041%
Avis Budget Rental Car Funding AESOP	3.02	8/20/26	720,000	684,746	0.030%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	480,000	491,324	0.021%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	210,000	221,731	0.010%
Aviva			183,947	680,559	0.030%
Avnet	3.75	12/1/21	405,000	415,023	0.018%
Avolon Holdings Funding	4.38	5/1/26	300,000	282,375	0.012%
Avolon Holdings Funding	3.95	7/1/24	615,000	585,019	0.025%
AXA			119,458	2,210,938	0.096%
Axis Capital Holdings			10,000	440,400	0.019%
Axonics Modulation Technologies			2,379	121,424	0.005%
AZZ			8,900	303,668	0.013%
Baidu	2.88	7/6/22	960,000	988,371	0.043%
Baidu	3.63	7/6/27	680,000	749,345	0.033%
Baidu	3.88	9/29/23	545,000	585,409	0.025%
Baidu, ADR			2,937	371,795	0.016%
Banco De Bogota	4.38	8/3/27	750,000	789,645	0.034%
Banco Santander	3.49	5/28/30	200,000	218,042	0.009%
Banco Santander Chile	3.88	9/20/22	305,000	322,390	0.014%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	950,000	932,946	0.040%
BANK 2019-BNK21	3.52	10/17/52	215,000	207,329	0.009%

BANK 2019-BNK22	2.5	11/15/62	405,000	314,064	0.014%
BANK 2019-BNK23	3.46	12/15/52	1,260,000	1,378,373	0.060%
BANK 2020-BNK25	2.84	1/15/63	190,000	205,167	0.009%
Bank of America	3.25	10/21/27	1,420,000	1,569,803	0.068%
Bank of America	3.42	12/20/28	160,000	178,100	0.008%
Bank of America	2.5	2/13/31	130,000	135,615	0.006%
Bank of America	3.56	4/23/27	1,195,000	1,334,506	0.058%
Bank of America	2.59	4/29/31	600,000	634,108	0.028%
Bank of America	2.68	6/19/41	420,000	427,448	0.019%
Bank of America	4.27	7/23/29	875,000	1,025,552	0.045%
Bank of America	1.9	7/23/31	485,000	484,833	0.021%
Bank of America			250,455	6,033,461	0.262%
BankUnited			21,500	471,065	0.020%
Barclays	4.61	2/15/23	640,000	669,835	0.029%
Barclays	3.93	5/7/25	465,000	497,675	0.022%
Barclays	2.85	5/7/26	685,000	712,986	0.031%
Barclays Bank	5.14	10/14/20	900,000	901,265	0.039%
Barings CLO Ltd 2013-I	1.07	1/20/28	613,586	608,107	0.026%
Barings CLO Ltd 2016-II	1.35	7/20/28	540,000	535,954	0.023%
Barry Callebaut			379	844,171	0.037%
BASF			17,710	1,078,476	0.047%
BAT Capital	3.22	8/15/24	380,000	404,990	0.018%
BAT Capital	3.56	8/15/27	1,280,000	1,383,148	0.060%
BAT International Finance	1.67	3/25/26	175,000	174,907	0.008%
Bausch Health			57,406	892,089	0.039%
Bayer			33,136	2,044,295	0.089%
Bayer US Finance II	4.38	12/15/28	200,000	234,411	0.010%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	232,993	235,368	0.010%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	40,684	41,720	0.002%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	56,567	57,680	0.003%
BBCMS 2019-BWAY Mortgage Trust	2.31	11/25/34	235,000	217,447	0.009%
BBVA Bancomer SA/Texas	5.13	1/18/33	1,000,000	964,150	0.042%
BBVA Bancomer SA/Texas	4.38	4/10/24	740,000	797,542	0.035%
Becton Dickinson And	3.73	12/15/24	325,000	358,690	0.016%
Becton Dickinson And	2.82	5/20/30	325,000	349,096	0.015%
Becton Dickinson And	3.79	5/20/50	390,000	431,727	0.019%
Becton Dickinson And	2.89	6/6/22	202,000	208,788	0.009%
Becton Dickinson And	3.7	6/6/27	1,419,000	1,600,572	0.069%
Becton Dickinson And	4.67	6/6/47	915,000	1,121,336	0.049%
Becton, Dickinson & Company			4,407	1,025,421	0.045%
Beijing Enterprises Holdings			127,000	382,864	0.017%
Belden			1,300	40,456	0.002%
BellRing Brands			5,060	104,944	0.005%
Benchmark 2018-B1 Mortgage Trust	3.88	1/15/51	295,000	335,939	0.015%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	310,000	341,969	0.015%
Benefit Street Partners CLO XI	1.78	4/15/29	280,000	274,624	0.012%
BFLD 2019-DPLO	1.69	10/15/34	750,000	691,691	0.030%
Bhp			57,532	1,227,402	0.053%
Bhp			21,742	561,674	0.024%
Biogen			679	192,619	0.008%
BJ's Restaurants			12,242	360,404	0.016%
Blackstone Hedge Fund Solutions			96,596	115,646,252	5.019%
BlueMountain CLO 2015-2	1.2	7/18/27	454,614	451,831	0.020%
Blueprint Medicines			4,574	424,010	0.018%
BNP Paribas			34,538	1,249,404	0.054%
Boardwalk Pipelines	4.95	12/15/24	415,000	453,257	0.020%
Boardwalk Pipelines	3.38	2/1/23	150,000	153,372	0.007%
Boardwalk Pipelines	3.4	2/15/31	385,000	377,207	0.016%
Boardwalk Pipelines	5.95	6/1/26	430,000	496,611	0.022%
Boardwalk Pipelines	4.45	7/15/27	175,000	187,958	0.008%
Booking Holdings	4.1	4/13/25	190,000	213,924	0.009%
Booking Holdings	4.5	4/13/27	200,000	234,686	0.010%
Booking Holdings	4.63	4/13/30	235,000	280,748	0.012%
Booking Holdings			1,305	2,232,437	0.097%
Booz Allen Hamilton			6,000	497,880	0.022%
Boral Finance Pty	3	11/1/22	70,000	71,830	0.003%
Boral Finance Pty	3.75	5/1/28	915,000	950,123	0.041%
Boston Beer			1,762	1,556,480	0.068%
Boston Properties	2.75	10/1/26	350,000	374,472	0.016%
Boston Properties	3.2	1/15/25	565,000	612,163	0.027%
Boston Properties	3.25	1/30/31	215,000	231,655	0.010%
Boston Properties	3.65	2/1/26	340,000	378,029	0.016%

Boston Scientific			73,255	2,799,074	0.121%
Braskem Finance	7.38	1/4/69	564,000	566,428	0.025%
Bridge Bancorp			6,300	109,809	0.005%
Bright Horizons Family Solutions			2,745	417,350	0.018%
Brinks Company			8,512	349,758	0.015%
Bristol-Myers Squibb	5.25	8/15/43	240,000	343,719	0.015%
British Telecommunications	3.25	11/8/29	510,000	547,641	0.024%
Brixmor Operating Partnership	3.85	2/1/25	625,000	663,929	0.029%
Brixmor Operating Partnership	4.13	5/15/29	940,000	1,017,551	0.044%
Brixmor Operating Partnership	3.65	6/15/24	272,000	286,325	0.012%
Brixmor Operating Partnership	4.05	7/1/30	260,000	278,109	0.012%
Broadcom			15,746	5,736,583	0.249%
Bruker			11,035	438,641	0.019%
Bunzl			23,482	758,153	0.033%
Burlington Stores			4,600	948,014	0.041%
BWX Technologies			5,408	304,524	0.013%
Cable One			525	989,851	0.043%
Cactus			4,800	92,112	0.004%
California Water Service Group			5,800	252,010	0.011%
Cal-Maine Foods			11,411	437,840	0.019%
Cameron LNG	3.3	1/15/35	190,000	214,390	0.009%
Cameron LNG	3.7	1/15/39	145,000	162,823	0.007%
Cameron LNG	2.9	7/15/31	175,000	192,286	0.008%
Canadian Pacific Railway			1,477	449,643	0.020%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	280,000	272,106	0.012%
Capital One Bank USA NA	3.38	2/15/23	920,000	972,763	0.042%
Capital One Financial	3.3	10/30/24	1,165,000	1,258,029	0.055%
Capital One Financial	3.9	1/29/24	270,000	293,885	0.013%
Capital One Financial	3.8	1/31/28	725,000	808,898	0.035%
Capital One Financial			49,681	3,570,077	0.155%
Capital One Multi-Asset Execution Trust	0.83	5/15/28	615,000	594,843	0.026%
Capitol Federal Financial			14,717	136,353	0.006%
Cara Therapeutics			3,702	47,108	0.002%
Cardinal Health	4.5	11/15/44	95,000	104,016	0.005%
Cardinal Health	3.75	9/15/25	402,000	449,078	0.019%
Cardinal Health	4.9	9/15/45	100,000	116,933	0.005%
CareDx			1,734	65,788	0.003%
Carlyle Global Market Strategies CLO 2015-3	1.25	7/28/28	1,345,000	1,335,486	0.058%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	735,000	749,239	0.033%
Carvana			598	133,390	0.006%
Catalent			10,633	910,823	0.040%
Caterpillar			17,535	2,615,345	0.114%
Cavco Industries			1,140	205,553	0.009%
Cboe Global Markets			6,564	575,925	0.025%
Centene			24,889	1,451,775	0.063%
Central Japan Railway			6,200	888,706	0.039%
Century Plaza Towers 2019-CPT	3.1	11/13/39	485,000	482,712	0.021%
Ceridian HCM Holding			9,003	744,098	0.032%
Challenger Ltd/Australia			99,289	276,300	0.012%
Charles Schwab			8,103	293,572	0.013%
Charter Communications			725	452,647	0.020%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	146,615	0.006%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	550,000	608,826	0.026%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.2	3/15/28	425,000	482,427	0.021%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	930,000	964,099	0.042%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.7	4/1/51	330,000	323,912	0.014%
Chart Industries			7,544	530,117	0.023%
Cheniere Corpus Christi Holdings	3.7	11/15/29	445,000	461,131	0.020%
Cheniere Corpus Christi Holdings	7	6/30/24	285,000	327,750	0.014%
Cheniere Corpus Christi Holdings	5.13	6/30/27	135,000	149,850	0.007%
Chesapeake Utilities			4,550	383,565	0.017%
Chipotle Mexican Grill			1,317	1,637,966	0.071%
Chubb			5,288	614,043	0.027%
Chuy's Holdings			13,025	255,030	0.011%
CIFC Funding 2015-IV	1.42	10/20/27	520,000	517,087	0.022%
CIFC Funding 2020-III	1.61	10/20/31	560,000	560,000	0.024%
Cigna	4.13	11/15/25	985,000	1,127,065	0.049%
Cigna	4.5	2/25/26	845,000	984,608	0.043%
Cigna	3.4	3/1/27	105,000	117,934	0.005%
Cigna	2.4	3/15/30	195,000	201,285	0.009%
Cigna	3.4	3/15/50	420,000	438,819	0.019%
Cigna	4.8	8/15/38	535,000	663,333	0.029%

Cigna			18,509	3,135,610	0.136%
CIM Trust 2019-INV3	3.5	8/25/49	244,133	249,927	0.011%
CIM Trust 2020-INV1	2.5	4/25/50	960,000	987,598	0.043%
Cinemark Holdings			12,800	128,000	0.006%
Cintas			3,055	1,016,796	0.044%
Citigroup	3.11	4/8/26	500,000	538,183	0.023%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	375,000	406,026	0.018%
Citigroup Commercial Mortgage Trust 2015-GC27	3.14	2/10/48	270,000	291,893	0.013%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	135,000	145,305	0.006%
Citigroup Commercial Mortgage Trust 2017-C4	3.76	10/12/50	505,000	568,764	0.025%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	230,000	261,508	0.011%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	950,000	1,011,303	0.044%
CK Hutchison Holdings			104,729	634,632	0.028%
Clarivate			29,001	898,741	0.039%
Close Brothers			20,884	274,700	0.012%
CME Group			4,858	812,792	0.035%
Cnh Equipment Trust 2017	2.54	5/15/25	60,000	61,026	0.003%
Cno Financial	5.25	5/30/25	657,000	752,265	0.033%
Coca-Cola			22,025	1,087,374	0.047%
Cole Park CLO Ltd 2015-1	1.32	10/20/28	945,000	941,886	0.041%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	211,318	214,082	0.009%
COLT 2018-4 Mortgage Loan Trust	4.11	12/28/48	175,076	177,388	0.008%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	299,978	301,488	0.013%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	473,497	474,161	0.021%
Columbia Banking System			5,900	140,715	0.006%
Comcast	4.15	10/15/28	290,000	348,707	0.015%
Comcast	4.7	10/15/48	670,000	886,596	0.038%
Comcast	3.25	11/1/39	1,240,000	1,377,314	0.060%
Comcast	2.8	1/15/51	655,000	656,625	0.028%
Comcast	3.3	2/1/27	1,110,000	1,250,600	0.054%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	1,005,000	1,124,345	0.049%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	265,000	293,038	0.013%
COMM 2015-LC21 Mortgage Trust	4.48	7/10/48	435,000	465,814	0.020%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	220,000	233,837	0.010%
COMM 2016-CR28 Mortgage Trust	3.76	2/10/49	525,000	590,540	0.026%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	295,201	315,687	0.014%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	410,000	460,747	0.020%
Community Healthcare Trust, REIT			2,200	102,872	0.004%
Compass Group			62,391	937,228	0.041%
Computer Modelling			14,200	55,028	0.002%
Concho Resources	3.75	10/1/27	280,000	301,700	0.013%
Concho Resources	2.4	2/15/31	40,000	38,146	0.002%
Connecticut Avenue Securities Trust 2020-R02	0.9	1/25/40	214,005	213,461	0.009%
Constellation			22,200	174,270	0.008%
Conyers Park II Acquisition			11,442	121,857	0.005%
CoStar Group			2,263	1,920,178	0.083%
Country Garden Holdings	5.13	1/17/25	200,000	209,500	0.009%
Country Garden Holdings	6.15	9/17/25	450,000	496,833	0.022%
Coupa Software			1,605	440,155	0.019%
Covestro			17,013	843,680	0.037%
Credit Suisse	4.19	4/1/31	660,000	762,300	0.033%
Credit Suisse	2.19	6/5/26	695,000	715,694	0.031%
Credit Suisse	2.59	9/11/25	745,000	776,060	0.034%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	1.75	5/15/36	635,000	628,626	0.027%
Crispr therapeutics			734	61,392	0.003%
Cross Country Healthcare			13,315	86,414	0.004%
CrossFirst Bankshares			11,763	102,220	0.004%
Crown Castle International	4.45	2/15/26	780,000	893,711	0.039%
Crown Castle Towers	3.66	5/15/25	695,000	731,246	0.032%
Crown Castle Towers	3.22	5/15/42	65,000	65,882	0.003%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	345,000	375,541	0.016%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	280,000	308,058	0.013%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	325,000	341,267	0.015%
CSL			2,582	533,356	0.023%
CTS			14,663	323,026	0.014%
CubeSmart, REIT			10,500	339,255	0.015%
Cubic			8,157	474,493	0.021%
Cummins			3,882	819,723	0.036%
CVS Health	5.05	3/25/48	990,000	1,252,915	0.054%
CVS Health	3.63	4/1/27	510,000	572,815	0.025%
CVS Health	4.25	4/1/50	470,000	550,932	0.024%
CVS Health	5.13	7/20/45	25,000	31,382	0.001%

CVS Health	1.3	8/21/27	380,000	372,802	0.016%
CVS Health	2.7	8/21/40	150,000	143,380	0.006%
CVS Health			1,464	85,498	0.004%
CyberAgent			20,900	1,290,607	0.056%
Danaher			65,132	14,024,874	0.609%
Danske Bank	5.38	1/12/24	320,000	359,553	0.016%
Danske Bank	3.24	12/20/25	250,000	266,060	0.012%
Danske Bank	3.88	9/12/23	5,000	5,368	0.000%
Danske Bank	3	9/20/22	200,000	203,867	0.009%
DBC 2017-BBG Mortgage Trust	0.85	6/15/34	360,000	357,746	0.016%
DBS Group			39,567	581,688	0.025%
DCC			12,463	964,800	0.042%
DC office Trust 2019-MTC	3.17	9/15/45	510,000	498,985	0.022%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	335,042	341,334	0.015%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	250,000	252,706	0.011%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	280,326	283,583	0.012%
Deere			21,862	4,845,275	0.210%
Delta Air Lines Inc / SkyMiles IP	4.5	10/20/25	5,000	5,131	0.000%
Denny's			14,800	148,000	0.006%
Denso			15,600	683,775	0.030%
Descartes Systems			14,100	803,418	0.035%
Devon Energy			15,300	144,738	0.006%
Diageo			45,233	1,553,703	0.067%
Diamondback Energy	2.88	12/1/24	750,000	759,375	0.033%
Diamondback Energy	3.25	12/1/26	515,000	515,685	0.022%
Diamondback Energy	3.5	12/1/29	195,000	187,200	0.008%
Diamondback Energy			9,700	292,164	0.013%
Direct Line Insurance			101,010	352,295	0.015%
Discover Financial Services	4.1	2/9/27	645,000	715,653	0.031%
Discover Financial Services	3.75	3/4/25	875,000	952,885	0.041%
DNB			126,149	1,757,334	0.076%
DocuSign			6,617	1,424,243	0.062%
Dollar General			16,550	3,469,211	0.151%
Dollar Tree			324	29,594	0.001%
Dominion Energy			1,824	143,968	0.006%
Domino's Pizza			363	154,377	0.007%
Douglas Emmett, REIT			2,400	60,240	0.003%
Dril-Quip			3,400	84,184	0.004%
DRIVEN BRANDS FUNDING	4.64	4/20/49	280,725	296,931	0.013%
DRIVEN BRANDS FUNDING	3.79	7/20/50	265,000	273,679	0.012%
Drive Shack			24,900	27,888	0.001%
Dryden 86 CLO	1.88	7/17/30	1,175,000	1,178,080	0.051%
Duck Creek Technologies			1,432	65,056	0.003%
Duke Energy			4,334	383,819	0.017%
Dunkin Brands			3,300	270,303	0.012%
DuPont de Nemours			19,812	1,099,170	0.048%
EastGroup Properties, REIT			6,300	814,779	0.035%
East West Bancorp			8,500	278,290	0.012%
Ecolab	4.8	3/24/30	45,000	57,165	0.002%
Edison International	4.95	4/15/25	30,000	32,933	0.001%
Edison International			3,120	158,621	0.007%
Edwards Lifesciences			337	26,899	0.001%
Elanco Animal Health			34,596	966,266	0.042%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	28,691	28,739	0.001%
Electric Power development			41,400	638,564	0.028%
Electronic Arts			400	52,164	0.002%
Elekta			89,249	1,121,547	0.049%
Element Fleet Management			160,780	1,337,871	0.058%
Element Solutions			40,405	424,657	0.018%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	205,000	223,452	0.010%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	361,704	368,613	0.016%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	1,225,000	1,310,762	0.057%
Enanta Pharmaceuticals			300	13,734	0.001%
Enbridge			70,107	2,047,124	0.089%
Encore Capital			8,162	314,972	0.014%
Enel Chile	4.88	6/12/28	860,000	1,018,292	0.044%
Enel Finance International	2.75	4/6/23	990,000	1,033,149	0.045%
Enel Finance International	3.63	5/25/27	535,000	594,519	0.026%
Energy Transfer Operating	5.88	1/15/24	320,000	351,600	0.015%
Energy Transfer Operating	4.5	4/15/24	120,000	126,900	0.006%
Energy Transfer Operating	4.2	4/15/27	880,000	905,300	0.039%
Energy Transfer Operating	5.25	4/15/29	265,000	284,544	0.012%

Energy Transfer Operating	6.25	4/15/49	455,000	469,219	0.020%
Energy Transfer Operating	2.9	5/15/25	175,000	175,656	0.008%
Energy Transfer Operating	5	5/15/50	85,000	78,200	0.003%
Energy Transfer Operating	5.5	6/1/27	80,000	87,900	0.004%
Energy Transfer Operating	4.95	6/15/28	180,000	190,575	0.008%
Energy Transfer Operating	6	6/15/48	345,000	345,431	0.015%
Enerpac Tool			17,400	327,294	0.014%
Engie			138,615	1,852,395	0.080%
Eni	4.75	9/12/28	595,000	694,038	0.030%
Entegris			14,100	1,048,194	0.045%
Entergy			11,788	1,161,472	0.050%
EOG Resources			7,181	258,085	0.011%
Equifax			6,299	988,313	0.043%
Equinor			97,599	1,382,750	0.060%
Equitable Holdings	4.35	4/20/28	640,000	728,373	0.032%
Equitable Holdings			152,294	2,777,843	0.121%
Equity Bancshares			6,176	95,728	0.004%
ERO Copper			19,300	281,336	0.012%
Erste Group Bank			25,507	534,130	0.023%
ESCO Technologies			7,149	575,923	0.025%
Essent			9,673	357,998	0.016%
Essex Portfolio	3.38	4/15/26	375,000	416,418	0.018%
Essex Portfolio	3.63	5/1/27	580,000	648,245	0.028%
EssilorLuxottica			8,217	1,118,639	0.049%
E*TRADE Financial			51,980	2,601,599	0.113%
Etsy			3,063	372,553	0.016%
Euronet Worldwide			3,500	318,850	0.014%
Evo Payments			1,400	34,790	0.002%
Evotec			20,025	527,949	0.023%
Exact Sciences			3,939	401,581	0.017%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	355,000	360,272	0.016%
ExxonMobil			4,228	145,147	0.006%
Facebook			67,809	17,759,177	0.771%
Falabella	4.38	1/27/25	1,100,000	1,186,484	0.051%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	745,237	736,660	0.032%
Fannie Mae Connecticut Avenue Securities	2.8	2/25/30	500,000	491,391	0.021%
Fannie Mae Connecticut Avenue Securities	1.15	2/25/30	367,302	361,549	0.016%
Fannie Mae Connecticut Avenue Securities	1	7/25/30	628,707	617,831	0.027%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	316,181	306,969	0.013%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	618,505	612,664	0.027%
Fannie Mae Interest Strip	6.5	2/25/32	2,148	365	0.000%
Fannie Mae REMICS	4	6/25/44	281,078	287,636	0.012%
FB Financial			10,383	260,821	0.011%
Federal Home Loan Mortgage	6	10/1/32	3,285	3,669	0.000%
Federal Home Loan Mortgage	3.15	10/1/36	4,662	4,932	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	112,470	130,236	0.006%
Federal Home Loan Mortgage	4.5	10/1/39	61,616	69,260	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	71,690	80,437	0.003%
Federal Home Loan Mortgage	4	10/1/40	2,447	2,699	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,473	1,603	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	110,103	123,927	0.005%
Federal Home Loan Mortgage	4	10/1/41	89,652	98,820	0.004%
Federal Home Loan Mortgage	4.5	10/1/41	170,928	191,889	0.008%
Federal Home Loan Mortgage	3.5	10/1/42	192,296	208,630	0.009%
Federal Home Loan Mortgage	5.5	11/1/21	23	23	0.000%
Federal Home Loan Mortgage	4.05	11/1/36	8,526	8,568	0.000%
Federal Home Loan Mortgage	4	11/1/40	1,524	1,682	0.000%
Federal Home Loan Mortgage	4	11/1/40	93,213	102,305	0.004%
Federal Home Loan Mortgage	3.5	11/1/42	237,971	258,400	0.011%
Federal Home Loan Mortgage	3.88	1/1/37	8,114	8,162	0.000%
Federal Home Loan Mortgage	4	1/1/41	152,289	167,778	0.007%
Federal Home Loan Mortgage	6	12/1/33	36,795	43,239	0.002%
Federal Home Loan Mortgage	5	12/1/35	25,454	29,303	0.001%
Federal Home Loan Mortgage	4.12	12/1/36	6,203	6,587	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	23,666	26,620	0.001%
Federal Home Loan Mortgage	4	12/1/40	465	513	0.000%
Federal Home Loan Mortgage	4	12/1/40	14,049	15,611	0.001%
Federal Home Loan Mortgage	4	12/1/41	68,317	74,635	0.003%
Federal Home Loan Mortgage	3	12/1/42	327,132	355,204	0.015%
Federal Home Loan Mortgage	3.75	2/1/37	19,221	20,225	0.001%
Federal Home Loan Mortgage	3.86	2/1/37	13,824	13,922	0.001%
Federal Home Loan Mortgage	4.19	2/1/37	13,915	14,812	0.001%

Federal Home Loan Mortgage	4	2/1/41	136,296	150,382	0.007%
Federal Home Loan Mortgage	3	2/1/47	583,432	611,942	0.027%
Federal Home Loan Mortgage	6.5	3/1/32	3,214	3,596	0.000%
Federal Home Loan Mortgage	6	3/1/33	10,671	12,582	0.001%
Federal Home Loan Mortgage	5	3/1/40	50,277	57,940	0.003%
Federal Home Loan Mortgage	3.5	3/1/44	126,919	137,845	0.006%
Federal Home Loan Mortgage	2.5	4/1/30	303,739	322,168	0.014%
Federal Home Loan Mortgage	7	4/1/32	252	295	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	13,106	14,663	0.001%
Federal Home Loan Mortgage	5	4/1/40	52,703	60,285	0.003%
Federal Home Loan Mortgage	5	4/1/40	4,135	4,763	0.000%
Federal Home Loan Mortgage	3	4/1/43	211,819	228,707	0.010%
Federal Home Loan Mortgage	3	4/1/43	185,306	198,811	0.009%
Federal Home Loan Mortgage	3	4/1/47	139,445	146,248	0.006%
Federal Home Loan Mortgage	3.5	5/1/43	101,814	110,426	0.005%
Federal Home Loan Mortgage	7	6/1/32	939	977	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,407	1,477	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	139,623	156,689	0.007%
Federal Home Loan Mortgage	5	7/1/25	155	163	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	1,604	1,617	0.000%
Federal Home Loan Mortgage	5	7/1/40	25,153	28,989	0.001%
Federal Home Loan Mortgage	6	8/1/21	507	515	0.000%
Federal Home Loan Mortgage	6	8/1/22	34	35	0.000%
Federal Home Loan Mortgage	5	8/1/35	25,444	28,680	0.001%
Federal Home Loan Mortgage	6	8/1/38	17,255	20,191	0.001%
Federal Home Loan Mortgage	6	8/1/38	23,934	28,047	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	19,751	22,159	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	18,577	20,850	0.001%
Federal Home Loan Mortgage	5	8/1/40	42,292	48,620	0.002%
Federal Home Loan Mortgage	5	8/1/40	152,996	176,330	0.008%
Federal Home Loan Mortgage	4	8/1/40	39,649	43,758	0.002%
Federal Home Loan Mortgage	3.5	8/1/42	220,401	238,604	0.010%
Federal Home Loan Mortgage	4.5	9/1/23	5,597	5,902	0.000%
Federal Home Loan Mortgage	6.5	9/1/32	4,916	5,500	0.000%
Federal Home Loan Mortgage	4.04	9/1/32	382	383	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	23,651	27,552	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	78,132	83,985	0.004%
Federal Home Loan Mortgage	4	9/1/45	263,643	285,969	0.012%
Federal National Mortgage Assn.	4.5	10/1/26	6,605	7,012	0.000%
Federal National Mortgage Assn.	3	10/1/28	20,999	22,059	0.001%
Federal National Mortgage Assn.	3	10/1/30	110,551	116,230	0.005%
Federal National Mortgage Assn.	5.5	10/1/35	24,222	28,421	0.001%
Federal National Mortgage Assn.	5	10/1/35	35,481	40,827	0.002%
Federal National Mortgage Assn.	5	10/1/35	10,708	12,324	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	950	1,100	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	12,891	15,151	0.001%
Federal National Mortgage Assn.	6	10/1/38	26,830	31,730	0.001%
Federal National Mortgage Assn.	6	10/1/40	9,932	11,680	0.001%
Federal National Mortgage Assn.	4	10/1/41	95,391	104,755	0.005%
Federal National Mortgage Assn.	3	10/1/42	79,015	86,066	0.004%
Federal National Mortgage Assn.	3	10/1/42	63,741	69,429	0.003%
Federal National Mortgage Assn.	3	10/1/42	186,748	202,728	0.009%
Federal National Mortgage Assn.	3.5	10/1/42	169,871	184,447	0.008%
Federal National Mortgage Assn.	4	10/1/45	508,885	559,519	0.024%
Federal National Mortgage Assn.	3	10/1/46	58,856	61,948	0.003%
Federal National Mortgage Assn.	3	10/1/46	292,238	313,595	0.014%
Federal National Mortgage Assn.	3	10/1/46	119,534	127,484	0.006%
Federal National Mortgage Assn.	3	10/1/46	379,425	406,926	0.018%
Federal National Mortgage Assn.	4	10/1/47	11,681	12,536	0.001%
Federal National Mortgage Assn.	4	10/1/48	14,939	16,596	0.001%
Federal National Mortgage Assn.	3.5	10/1/49	115,339	121,538	0.005%
Federal National Mortgage Assn.	3	11/1/28	102,349	109,326	0.005%
Federal National Mortgage Assn.	2.5	11/1/31	59,736	63,489	0.003%
Federal National Mortgage Assn.	3.5	11/1/32	396,305	431,311	0.019%
Federal National Mortgage Assn.	3	11/1/33	132,195	142,288	0.006%
Federal National Mortgage Assn.	3	11/1/34	150,889	164,031	0.007%
Federal National Mortgage Assn.	5.5	11/1/35	19,255	22,584	0.001%
Federal National Mortgage Assn.	5.5	11/1/35	37,388	44,149	0.002%
Federal National Mortgage Assn.	3	11/1/36	519,678	559,507	0.024%
Federal National Mortgage Assn.	3	11/1/36	259,808	277,493	0.012%
Federal National Mortgage Assn.	3	11/1/36	107,956	116,356	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	40,806	47,564	0.002%

Federal National Mortgage Assn.	5.5	11/1/36	36,151	42,073	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	7,745	8,967	0.000%
Federal National Mortgage Assn.	6	11/1/38	2,062	2,427	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	13,982	15,673	0.001%
Federal National Mortgage Assn.	4	11/1/40	596,745	650,054	0.028%
Federal National Mortgage Assn.	4	11/1/40	218,932	240,275	0.010%
Federal National Mortgage Assn.	4	11/1/40	42,692	47,079	0.002%
Federal National Mortgage Assn.	4	11/1/40	47,964	52,819	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	317,983	357,662	0.016%
Federal National Mortgage Assn.	4	11/1/41	67,827	74,457	0.003%
Federal National Mortgage Assn.	4	11/1/43	388,742	428,234	0.019%
Federal National Mortgage Assn.	3.5	11/1/45	95,504	101,777	0.004%
Federal National Mortgage Assn.	3	11/1/46	162,198	170,739	0.007%
Federal National Mortgage Assn.	3	11/1/46	439,373	478,451	0.021%
Federal National Mortgage Assn.	3	11/1/46	461,391	493,383	0.021%
Federal National Mortgage Assn.	3	11/1/46	489,224	524,682	0.023%
Federal National Mortgage Assn.	3	11/1/46	229,588	244,842	0.011%
Federal National Mortgage Assn.	3	11/1/46	107,699	116,227	0.005%
Federal National Mortgage Assn.	3	11/1/46	173,717	187,473	0.008%
Federal National Mortgage Assn.	3	11/1/46	73,063	78,848	0.003%
Federal National Mortgage Assn.	4.5	11/1/47	432,489	485,810	0.021%
Federal National Mortgage Assn.	4	11/1/49	254,852	272,249	0.012%
Federal National Mortgage Assn.	2.5	1/1/27	445,000	464,608	0.020%
Federal National Mortgage Assn.	3	1/1/27	44,255	47,026	0.002%
Federal National Mortgage Assn.	7	1/1/31	184	187	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	194,010	202,929	0.009%
Federal National Mortgage Assn.	4.5	1/1/35	1,085,000	1,173,707	0.051%
Federal National Mortgage Assn.	3	1/1/35	112,008	120,627	0.005%
Federal National Mortgage Assn.	3	1/1/35	250,232	269,481	0.012%
Federal National Mortgage Assn.	5.5	1/1/36	18,186	21,291	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	21,643	25,368	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	55,011	64,739	0.003%
Federal National Mortgage Assn.	3.5	1/1/36	292,767	316,085	0.014%
Federal National Mortgage Assn.	4	1/1/41	34,201	37,778	0.002%
Federal National Mortgage Assn.	3	1/1/42	1,595,000	1,670,825	0.073%
Federal National Mortgage Assn.	4.5	1/1/42	7,243	8,120	0.000%
Federal National Mortgage Assn.	4	1/1/42	176,483	194,428	0.008%
Federal National Mortgage Assn.	3.5	1/1/43	27,715	30,102	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	215,411	234,089	0.010%
Federal National Mortgage Assn.	3	1/1/43	256,231	272,986	0.012%
Federal National Mortgage Assn.	2.5	1/1/44	3,110,000	3,261,855	0.142%
Federal National Mortgage Assn.	3.5	1/1/44	289,852	314,826	0.014%
Federal National Mortgage Assn.	3.5	1/1/44	259,268	285,787	0.012%
Federal National Mortgage Assn.	3.5	1/1/44	113,774	123,594	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	106,885	116,669	0.005%
Federal National Mortgage Assn.	3.5	1/1/46	285,062	304,067	0.013%
Federal National Mortgage Assn.	3.5	1/1/46	239,309	261,133	0.011%
Federal National Mortgage Assn.	3	1/1/47	125,109	135,013	0.006%
Federal National Mortgage Assn.	2	1/1/50	5,335,000	5,515,056	0.239%
Federal National Mortgage Assn.	4	1/1/50	721,104	768,483	0.033%
Federal National Mortgage Assn.	4.5	1/1/50	77,887	84,214	0.004%
Federal National Mortgage Assn.	4	1/1/50	312,304	332,823	0.014%
Federal National Mortgage Assn.	4.5	12/1/20	0	0	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	3,370	3,931	0.000%
Federal National Mortgage Assn.	3	12/1/32	753,902	792,665	0.034%
Federal National Mortgage Assn.	5.5	12/1/34	12,546	14,745	0.001%
Federal National Mortgage Assn.	3	12/1/34	389,485	423,279	0.018%
Federal National Mortgage Assn.	5.5	12/1/35	58,444	68,774	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	19,461	22,902	0.001%
Federal National Mortgage Assn.	3	12/1/36	125,306	135,056	0.006%
Federal National Mortgage Assn.	5	12/1/36	558	642	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	3,826	4,443	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	913	1,073	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	37,636	44,300	0.002%
Federal National Mortgage Assn.	5.5	12/1/39	46,254	53,654	0.002%
Federal National Mortgage Assn.	4.5	12/1/39	53,998	60,289	0.003%
Federal National Mortgage Assn.	4.5	12/1/39	73,951	82,965	0.004%
Federal National Mortgage Assn.	4	12/1/40	92,729	102,147	0.004%
Federal National Mortgage Assn.	4.5	12/1/40	128,298	144,386	0.006%
Federal National Mortgage Assn.	4	12/1/40	117,094	128,936	0.006%
Federal National Mortgage Assn.	3.5	12/1/41	16,554	18,419	0.001%
Federal National Mortgage Assn.	4	12/1/41	204,853	226,123	0.010%

Federal National Mortgage Assn.	3.5	12/1/44	92,306	100,281	0.004%
Federal National Mortgage Assn.	3.5	12/1/45	803,532	857,271	0.037%
Federal National Mortgage Assn.	3.5	12/1/45	503,880	539,453	0.023%
Federal National Mortgage Assn.	4	12/1/45	110,682	119,486	0.005%
Federal National Mortgage Assn.	3	12/1/46	404,737	436,785	0.019%
Federal National Mortgage Assn.	3	12/1/46	562,253	606,776	0.026%
Federal National Mortgage Assn.	3	12/1/46	163,234	177,155	0.008%
Federal National Mortgage Assn.	3	12/1/46	105,623	113,987	0.005%
Federal National Mortgage Assn.	5	12/1/47	142,021	161,625	0.007%
Federal National Mortgage Assn.	4	12/1/49	391,961	428,849	0.019%
Federal National Mortgage Assn.	3	12/1/49	166,638	176,122	0.008%
Federal National Mortgage Assn.	4	12/1/49	43,921	46,881	0.002%
Federal National Mortgage Assn.	5	2/1/21	603	635	0.000%
Federal National Mortgage Assn.	6	2/1/22	578	590	0.000%
Federal National Mortgage Assn.	6	2/1/34	9,959	11,682	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	29,545	31,763	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	3,892	4,581	0.000%
Federal National Mortgage Assn.	6	2/1/36	40,305	47,632	0.002%
Federal National Mortgage Assn.	6	2/1/37	60,558	71,573	0.003%
Federal National Mortgage Assn.	6	2/1/37	5,494	6,499	0.000%
Federal National Mortgage Assn.	6	2/1/37	39,681	46,948	0.002%
Federal National Mortgage Assn.	5	2/1/38	9,146	10,509	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	37,808	44,421	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	11,276	13,256	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	49,292	55,415	0.002%
Federal National Mortgage Assn.	4	2/1/41	91,336	100,825	0.004%
Federal National Mortgage Assn.	4	2/1/41	25,136	27,732	0.001%
Federal National Mortgage Assn.	4.5	2/1/41	99,725	112,172	0.005%
Federal National Mortgage Assn.	4	2/1/41	525,749	579,029	0.025%
Federal National Mortgage Assn.	5	2/1/42	13,172	15,153	0.001%
Federal National Mortgage Assn.	3	2/1/43	387,485	412,802	0.018%
Federal National Mortgage Assn.	3	2/1/44	18,862	19,856	0.001%
Federal National Mortgage Assn.	4	2/1/47	111,359	120,547	0.005%
Federal National Mortgage Assn.	3.5	2/1/48	929,927	983,422	0.043%
Federal National Mortgage Assn.	4	2/1/50	517,764	554,833	0.024%
Federal National Mortgage Assn.	6	3/1/33	27,638	32,437	0.001%
Federal National Mortgage Assn.	5	3/1/34	48,146	55,315	0.002%
Federal National Mortgage Assn.	3	3/1/35	185,931	202,064	0.009%
Federal National Mortgage Assn.	5	3/1/36	105,866	121,774	0.005%
Federal National Mortgage Assn.	5.5	3/1/36	9,324	10,904	0.000%
Federal National Mortgage Assn.	6	3/1/37	17,658	20,920	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	116,026	130,404	0.006%
Federal National Mortgage Assn.	4	3/1/42	18,027	19,866	0.001%
Federal National Mortgage Assn.	3	3/1/43	920,098	1,002,240	0.043%
Federal National Mortgage Assn.	3.5	3/1/43	391,326	425,133	0.018%
Federal National Mortgage Assn.	3.5	3/1/44	101,311	112,709	0.005%
Federal National Mortgage Assn.	3.5	3/1/45	536,328	591,435	0.026%
Federal National Mortgage Assn.	4	3/1/46	186,673	202,650	0.009%
Federal National Mortgage Assn.	3	3/1/50	280,657	294,293	0.013%
Federal National Mortgage Assn.	7	4/1/32	164	192	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	5,741	6,750	0.000%
Federal National Mortgage Assn.	5	4/1/35	11,934	13,717	0.001%
Federal National Mortgage Assn.	5	4/1/35	67,258	77,307	0.003%
Federal National Mortgage Assn.	5	4/1/35	7,366	8,464	0.000%
Federal National Mortgage Assn.	3	4/1/40	151,911	163,786	0.007%
Federal National Mortgage Assn.	3	4/1/40	165,859	178,013	0.008%
Federal National Mortgage Assn.	3	4/1/40	194,139	207,416	0.009%
Federal National Mortgage Assn.	6	4/1/40	9,962	11,707	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	75,111	84,318	0.004%
Federal National Mortgage Assn.	3.5	4/1/43	15,965	17,613	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	34,136	36,983	0.002%
Federal National Mortgage Assn.	3	4/1/43	353,249	378,084	0.016%
Federal National Mortgage Assn.	3	4/1/43	339,963	363,688	0.016%
Federal National Mortgage Assn.	3.5	4/1/43	84,188	92,840	0.004%
Federal National Mortgage Assn.	4	4/1/44	180,890	199,209	0.009%
Federal National Mortgage Assn.	3	4/1/50	466,741	489,221	0.021%
Federal National Mortgage Assn.	6	5/1/21	2,421	2,440	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	1	1	0.000%
Federal National Mortgage Assn.	3	5/1/31	402,493	431,149	0.019%
Federal National Mortgage Assn.	2.5	5/1/32	155,976	167,116	0.007%
Federal National Mortgage Assn.	6	5/1/33	2,744	3,225	0.000%
Federal National Mortgage Assn.	5.5	5/1/39	81,820	95,535	0.004%

Federal National Mortgage Assn.	6.5	5/1/40	28,712	32,966	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	24,666	29,659	0.001%
Federal National Mortgage Assn.	5	5/1/40	55,065	63,287	0.003%
Federal National Mortgage Assn.	4.5	5/1/41	274,719	308,865	0.013%
Federal National Mortgage Assn.	6	5/1/42	31,865	37,516	0.002%
Federal National Mortgage Assn.	4	5/1/42	169,757	187,039	0.008%
Federal National Mortgage Assn.	5	5/1/42	20,343	23,345	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	277,473	302,882	0.013%
Federal National Mortgage Assn.	3	5/1/43	123,636	131,367	0.006%
Federal National Mortgage Assn.	3.5	5/1/46	147,842	160,558	0.007%
Federal National Mortgage Assn.	4.5	5/1/48	658,215	740,431	0.032%
Federal National Mortgage Assn.	4.5	5/1/49	93,513	101,631	0.004%
Federal National Mortgage Assn.	4.5	5/1/50	201,501	219,012	0.010%
Federal National Mortgage Assn.	4.5	5/1/50	263,937	287,514	0.012%
Federal National Mortgage Assn.	3.5	5/1/50	1,199,975	1,266,976	0.055%
Federal National Mortgage Assn.	3	6/1/33	9,453	9,914	0.000%
Federal National Mortgage Assn.	5	6/1/35	9,182	10,555	0.000%
Federal National Mortgage Assn.	5	6/1/35	4,436	5,099	0.000%
Federal National Mortgage Assn.	5	6/1/35	25,840	29,704	0.001%
Federal National Mortgage Assn.	5	6/1/41	10,545	12,102	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	46,921	50,934	0.002%
Federal National Mortgage Assn.	3.5	6/1/42	75,512	82,020	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	64,891	71,749	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	15,254	16,829	0.001%
Federal National Mortgage Assn.	4	6/1/45	742,109	810,668	0.035%
Federal National Mortgage Assn.	3	6/1/47	228,383	248,586	0.011%
Federal National Mortgage Assn.	3	6/1/50	158,439	166,138	0.007%
Federal National Mortgage Assn.	6.5	7/1/32	24,299	28,511	0.001%
Federal National Mortgage Assn.	7	7/1/32	2,113	2,453	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	6,789	7,876	0.000%
Federal National Mortgage Assn.	5	7/1/35	186,167	214,069	0.009%
Federal National Mortgage Assn.	6.5	7/1/36	96,865	113,118	0.005%
Federal National Mortgage Assn.	5.5	7/1/36	42,285	49,788	0.002%
Federal National Mortgage Assn.	5	7/1/37	2,312	2,652	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	13,429	15,088	0.001%
Federal National Mortgage Assn.	5	7/1/42	48,463	55,749	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	60,068	65,187	0.003%
Federal National Mortgage Assn.	3.5	7/1/43	144,102	159,332	0.007%
Federal National Mortgage Assn.	3.5	7/1/43	38,722	41,892	0.002%
Federal National Mortgage Assn.	3	7/1/43	31,720	33,887	0.001%
Federal National Mortgage Assn.	3.5	7/1/44	144,601	156,392	0.007%
Federal National Mortgage Assn.	3	7/1/50	346,471	367,815	0.016%
Federal National Mortgage Assn.	3.5	7/1/50	636,350	678,960	0.029%
Federal National Mortgage Assn.	6	8/1/22	249	256	0.000%
Federal National Mortgage Assn.	3	8/1/27	48,209	50,560	0.002%
Federal National Mortgage Assn.	2.5	8/1/30	65,291	69,455	0.003%
Federal National Mortgage Assn.	7	8/1/31	1,576	1,889	0.000%
Federal National Mortgage Assn.	6	8/1/34	230,926	273,468	0.012%
Federal National Mortgage Assn.	2.64	8/1/36	11,922	12,229	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	389	439	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	21,771	25,619	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	30,671	36,038	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	1,740	2,049	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,781	10,939	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	3,377	3,969	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	24,181	28,470	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	63,476	74,704	0.003%
Federal National Mortgage Assn.	6.5	8/1/38	17,228	20,242	0.001%
Federal National Mortgage Assn.	6	8/1/38	29,055	33,872	0.001%
Federal National Mortgage Assn.	5	8/1/38	1,010	1,162	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	17,562	19,687	0.001%
Federal National Mortgage Assn.	4.5	8/1/40	15,521	17,401	0.001%
Federal National Mortgage Assn.	4	8/1/42	226,647	249,872	0.011%
Federal National Mortgage Assn.	3.5	8/1/42	123,068	133,616	0.006%
Federal National Mortgage Assn.	3.5	8/1/43	31,052	33,906	0.001%
Federal National Mortgage Assn.	3	8/1/43	77,682	81,777	0.004%
Federal National Mortgage Assn.	3.5	8/1/43	40,824	44,178	0.002%
Federal National Mortgage Assn.	3.5	8/1/47	227,126	247,414	0.011%
Federal National Mortgage Assn.	4.5	8/1/48	107,381	116,107	0.005%
Federal National Mortgage Assn.	3.5	8/1/49	55,459	58,440	0.003%
Federal National Mortgage Assn.	3	8/1/49	186,218	202,689	0.009%
Federal National Mortgage Assn.	6	9/1/21	441	447	0.000%

Federal National Mortgage Assn.	5	9/1/23	1,228	1,295	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	7,533	9,080	0.000%
Federal National Mortgage Assn.	6	9/1/38	74,708	88,510	0.004%
Federal National Mortgage Assn.	5.5	9/1/38	64,885	76,274	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	24,677	27,720	0.001%
Federal National Mortgage Assn.	6	9/1/39	96,728	113,727	0.005%
Federal National Mortgage Assn.	4.5	9/1/40	9,664	10,845	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	103,611	116,258	0.005%
Federal National Mortgage Assn.	4	9/1/41	173,725	191,593	0.008%
Federal National Mortgage Assn.	5.5	9/1/41	2,460	2,894	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	50,362	56,693	0.002%
Federal National Mortgage Assn.	3.5	9/1/42	172,967	187,762	0.008%
Federal National Mortgage Assn.	3	9/1/43	121,378	132,216	0.006%
Federal National Mortgage Assn.	3.5	9/1/43	225,752	248,951	0.011%
Federal National Mortgage Assn.	3.5	9/1/44	69,967	76,052	0.003%
Federal National Mortgage Assn.	3.5	9/1/45	377,336	406,217	0.018%
Federal National Mortgage Assn.	4	9/1/45	43,601	47,271	0.002%
Federal National Mortgage Assn.	4	9/1/46	32,973	35,890	0.002%
Federal National Mortgage Assn.	3	9/1/49	210,021	228,597	0.010%
Federal National Mortgage Assn.	3.5	9/1/49	336,578	354,668	0.015%
Federal Signal			5,200	152,100	0.007%
FedEx			7,408	1,863,260	0.081%
Fidelity National Financial	4.5	8/15/28	240,000	277,966	0.012%
Fidelity National Information Services			27,805	4,093,174	0.178%
Fiesta Restaurant			18,484	173,195	0.008%
Fifth Third Bancorp	2.55	5/5/27	185,000	198,310	0.009%
First Bancshares			6,992	146,622	0.006%
FirstEnergy	3.9	7/15/27	1,300,000	1,421,220	0.062%
FirstEnergy	2.25	9/1/30	70,000	68,433	0.003%
FirstEnergy Transmission	4.35	1/15/25	765,000	836,603	0.036%
First Industrial Realty, REIT			5,679	226,024	0.010%
FirstKey Mortgage Trust 2014-1	4	11/25/44	179,276	181,911	0.008%
FirstService			8,236	1,086,246	0.047%
Fiserv	3.2	7/1/26	325,000	360,966	0.016%
Fiserv	1.13	7/1/27	230,000	279,389	0.012%
Fiserv			36,466	3,757,821	0.163%
Five9			6,005	778,728	0.034%
Five Below			1,400	177,800	0.008%
Flagship Communities REIT, REIT			2,635	39,525	0.002%
Flagstar Mortgage Trust 2020-1NV	1	3/25/50	235,899	235,025	0.010%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,175,000	1,284,443	0.056%
Fortive			9,050	689,701	0.030%
Franco-Nevada			2,100	293,453	0.013%
Freddie Mac REMICS	4.5	5/25/50	481,161	74,750	0.003%
Freddie Mac STACR Remic Trust 2020-DNA2	0.9	2/25/50	212,323	211,917	0.009%
Freddie Mac STACR REMIC Trust 2020-DNA3	1.65	6/25/50	315,000	315,646	0.014%
Freddie Mac STACR REMIC Trust 2020-DNA4	1.65	8/25/50	640,000	641,600	0.028%
Freddie Mac STACR REMIC Trust 2020-HQA3	1.7	7/25/50	275,000	275,593	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	55,033	55,033	0.002%
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	4.85	4/25/28	292,229	303,947	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	2.1	5/25/25	126,853	126,853	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	84,001	83,294	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	1.2	7/25/30	472,434	462,785	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	4.14	8/25/48	331,569	328,666	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	2.35	9/25/24	47,332	47,332	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	1.25	9/25/30	339,735	326,474	0.014%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	705,000	769,798	0.033%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/52	245,000	282,528	0.012%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	300,000	342,141	0.015%
FREMF 2019-K98 Mortgage Trust	3.86	10/25/52	505,000	564,951	0.025%
FREMF K-100 Mortgage Trust	3.61	11/25/52	730,000	802,555	0.035%
Fresenius			34,763	1,580,833	0.069%
G1 therapeutics			2,415	27,893	0.001%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	209,315	215,508	0.009%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	247,769	256,256	0.011%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	166,538	168,319	0.007%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	423,696	432,059	0.019%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	463,434	468,687	0.020%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	574,015	584,874	0.025%
GE			613,995	3,825,189	0.166%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	1,045,000	1,115,168	0.048%

General Electric	5.55	1/5/26	405,000	470,834	0.020%
General Motors			40,458	1,197,152	0.052%
General Motors Financial	4	10/6/26	225,000	241,428	0.010%
General Motors Financial	5.1	1/17/24	105,000	114,521	0.005%
General Motors Financial	4.2	3/1/21	160,000	161,505	0.007%
General Motors Financial	4.35	4/9/25	489,000	531,359	0.023%
General Motors Financial	4.3	7/13/25	465,000	505,572	0.022%
General Motors Financial	3.2	7/6/21	65,000	65,950	0.003%
Generation Bio			1,640	50,692	0.002%
Generation Bio			3,498	102,717	0.004%
Gentherm			7,438	304,214	0.013%
Gibraltar Industries			9,433	614,466	0.027%
GlaxoSmithKline, ADR			47,602	1,791,739	0.078%
Global Blood Therapeutics			8,139	448,784	0.019%
Global Payments			27,442	4,873,150	0.211%
GLP Capital LP / GLP Financing II	3.35	9/1/24	120,000	121,519	0.005%
GMF Floorplan Owner Revolving Trust	1.48	8/15/25	410,000	409,898	0.018%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	250,000	249,881	0.011%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	100,000	100,404	0.004%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	200,000	202,840	0.009%
Goldman Sachs	3.5	11/16/26	540,000	596,690	0.026%
Goldman Sachs	3.69	6/5/28	955,000	1,070,328	0.046%
Goldman Sachs			11,412	2,293,470	0.100%
Golub Capital Partners CLO 39B	1.42	10/20/28	780,000	778,002	0.034%
GoodRx Holdings			1,432	79,619	0.003%
Government National Mortgage Assn.	5.5	10/15/38	38,620	45,155	0.002%
Government National Mortgage Assn.	5	10/15/39	20,558	23,050	0.001%
Government National Mortgage Assn.	8	10/20/25	271	296	0.000%
Government National Mortgage Assn.	5	10/20/39	27,855	31,777	0.001%
Government National Mortgage Assn.	4.5	10/20/40	37,404	41,515	0.002%
Government National Mortgage Assn.	5	10/20/40	12,053	13,752	0.001%
Government National Mortgage Assn.	3.5	10/20/44	28,877	31,211	0.001%
Government National Mortgage Assn.	3.5	10/20/45	54,130	58,596	0.003%
Government National Mortgage Assn.	3.5	10/20/45	72,274	78,230	0.003%
Government National Mortgage Assn.	5	10/20/47	476,433	527,550	0.023%
Government National Mortgage Assn.	3	10/20/49	624,417	636,489	0.028%
Government National Mortgage Assn.	4.5	10/20/49	49,144	52,651	0.002%
Government National Mortgage Assn.	7.5	11/15/25	699	708	0.000%
Government National Mortgage Assn.	4.5	11/20/39	15,392	17,077	0.001%
Government National Mortgage Assn.	5	11/20/39	12,067	13,768	0.001%
Government National Mortgage Assn.	4.5	11/20/40	284,531	315,770	0.014%
Government National Mortgage Assn.	3.5	11/20/42	6,291	6,771	0.000%
Government National Mortgage Assn.	4	11/20/42	10,364	11,427	0.000%
Government National Mortgage Assn.	4	11/20/47	587,666	629,200	0.027%
Government National Mortgage Assn.	5	11/20/47	236,885	262,346	0.011%
Government National Mortgage Assn.	4	1/1/40	615,000	653,438	0.028%
Government National Mortgage Assn.	2	1/1/50	1,615,000	1,677,581	0.073%
Government National Mortgage Assn.	5.5	1/20/36	121,748	144,420	0.006%
Government National Mortgage Assn.	4.5	1/20/41	202,128	227,246	0.010%
Government National Mortgage Assn.	4.5	1/20/46	35,143	39,020	0.002%
Government National Mortgage Assn.	3.5	1/20/46	16,937	18,156	0.001%
Government National Mortgage Assn.	4	1/20/48	260,765	286,892	0.012%
Government National Mortgage Assn.	5.5	1/20/49	54,290	59,629	0.003%
Government National Mortgage Assn.	3.5	1/20/49	269,242	285,510	0.012%
Government National Mortgage Assn.	4.5	1/20/49	127,090	136,556	0.006%
Government National Mortgage Assn.	3	1/20/50	423,463	434,755	0.019%
Government National Mortgage Assn.	7.5	12/15/25	165	165	0.000%
Government National Mortgage Assn.	5	12/15/39	115,811	131,828	0.006%
Government National Mortgage Assn.	6.5	12/20/33	1,615	1,930	0.000%
Government National Mortgage Assn.	6	12/20/38	39,041	44,893	0.002%
Government National Mortgage Assn.	3.5	12/20/45	168,027	179,459	0.008%
Government National Mortgage Assn.	5.5	12/20/48	76,518	83,866	0.004%
Government National Mortgage Assn.	5	2/15/40	54,421	62,295	0.003%
Government National Mortgage Assn.	5	2/15/40	54,421	62,295	0.003%
Government National Mortgage Assn.	3.5	2/15/45	56,532	60,708	0.003%
Government National Mortgage Assn.	7	2/20/27	3,735	4,233	0.000%
Government National Mortgage Assn.	4	2/20/41	12,275	13,494	0.001%
Government National Mortgage Assn.	3.5	2/20/43	47,937	52,503	0.002%
Government National Mortgage Assn.	4	2/20/44	294,940	321,999	0.014%
Government National Mortgage Assn.	3.5	2/20/45	43,459	47,740	0.002%
Government National Mortgage Assn.	3.5	2/20/48	643,725	695,727	0.030%
Government National Mortgage Assn.	3.5	2/20/48	459,555	502,189	0.022%

Government National Mortgage Assn.	8	3/15/22	41	41	0.000%
Government National Mortgage Assn.	4.5	3/20/41	28,915	32,092	0.001%
Government National Mortgage Assn.	5	3/20/41	129,209	147,476	0.006%
Government National Mortgage Assn.	3.5	3/20/43	178,396	195,099	0.008%
Government National Mortgage Assn.	5.5	3/20/49	130,254	142,763	0.006%
Government National Mortgage Assn.	6	4/15/36	2,324	2,771	0.000%
Government National Mortgage Assn.	5	4/20/40	22,335	25,487	0.001%
Government National Mortgage Assn.	3.5	4/20/45	11,838	13,014	0.001%
Government National Mortgage Assn.	3.5	4/20/46	258,404	276,452	0.012%
Government National Mortgage Assn.	3.5	4/20/47	59,929	63,916	0.003%
Government National Mortgage Assn.	3.5	4/20/48	224,634	241,864	0.010%
Government National Mortgage Assn.	4.5	5/20/40	64,991	72,164	0.003%
Government National Mortgage Assn.	5	5/20/40	7,414	8,462	0.000%
Government National Mortgage Assn.	3.5	5/20/45	24,816	27,263	0.001%
Government National Mortgage Assn.	3.5	5/20/45	55,181	60,254	0.003%
Government National Mortgage Assn.	3	5/20/46	500,000	528,894	0.023%
Government National Mortgage Assn.	3.5	5/20/46	204,480	218,291	0.009%
Government National Mortgage Assn.	3	5/20/46	15,975	17,387	0.001%
Government National Mortgage Assn.	3	5/20/46	43,113	47,407	0.002%
Government National Mortgage Assn.	4	5/20/47	192,341	206,916	0.009%
Government National Mortgage Assn.	5.5	5/20/48	397,424	439,191	0.019%
Government National Mortgage Assn.	5	5/20/48	54,965	61,254	0.003%
Government National Mortgage Assn.	7.5	6/15/32	4,942	5,376	0.000%
Government National Mortgage Assn.	5	6/15/40	55,423	63,082	0.003%
Government National Mortgage Assn.	5	6/20/40	24,076	27,477	0.001%
Government National Mortgage Assn.	3.5	6/20/43	225,090	244,042	0.011%
Government National Mortgage Assn.	3.5	6/20/43	209,182	225,312	0.010%
Government National Mortgage Assn.	5.5	6/20/44	100,497	114,794	0.005%
Government National Mortgage Assn.	3	6/20/45	1,586,825	1,682,545	0.073%
Government National Mortgage Assn.	3.5	6/20/46	729,834	786,581	0.034%
Government National Mortgage Assn.	3	6/20/46	95,449	102,095	0.004%
Government National Mortgage Assn.	5	6/20/47	98,586	109,184	0.005%
Government National Mortgage Assn.	5	6/20/48	106,781	119,176	0.005%
Government National Mortgage Assn.	3	7/15/43	35,751	37,370	0.002%
Government National Mortgage Assn.	7	7/20/27	116	116	0.000%
Government National Mortgage Assn.	5	7/20/39	22,096	25,227	0.001%
Government National Mortgage Assn.	4	7/20/42	132,512	145,594	0.006%
Government National Mortgage Assn.	3	7/20/46	274,619	290,098	0.013%
Government National Mortgage Assn.	3.5	7/20/46	40,989	43,771	0.002%
Government National Mortgage Assn.	4.5	7/20/46	46,215	51,317	0.002%
Government National Mortgage Assn.	3	7/20/46	452,652	479,048	0.021%
Government National Mortgage Assn.	3	7/20/46	41,219	45,324	0.002%
Government National Mortgage Assn.	3	7/20/46	77,867	84,752	0.004%
Government National Mortgage Assn.	3	7/20/46	60,972	65,817	0.003%
Government National Mortgage Assn.	3	7/20/46	122,047	131,747	0.006%
Government National Mortgage Assn.	3	7/20/46	25,755	28,030	0.001%
Government National Mortgage Assn.	3	7/20/46	130,341	141,800	0.006%
Government National Mortgage Assn.	5	7/20/47	63,898	70,765	0.003%
Government National Mortgage Assn.	5	7/20/48	27,767	30,915	0.001%
Government National Mortgage Assn.	3	7/20/50	205,060	210,272	0.009%
Government National Mortgage Assn.	5	8/20/40	8,919	10,179	0.000%
Government National Mortgage Assn.	5	8/20/41	62,209	71,027	0.003%
Government National Mortgage Assn.	3.5	8/20/42	45,931	49,853	0.002%
Government National Mortgage Assn.	4	8/20/42	71,187	78,217	0.003%
Government National Mortgage Assn.	4.5	8/20/46	72,983	81,035	0.004%
Government National Mortgage Assn.	3	8/20/46	37,564	40,688	0.002%
Government National Mortgage Assn.	3	8/20/46	57,660	63,180	0.003%
Government National Mortgage Assn.	3	8/20/46	60,228	66,228	0.003%
Government National Mortgage Assn.	5	8/20/47	114,206	126,429	0.005%
Government National Mortgage Assn.	5	8/20/48	36,679	40,593	0.002%
Government National Mortgage Assn.	5	9/15/39	28,541	32,346	0.001%
Government National Mortgage Assn.	4.5	9/15/45	38,399	42,697	0.002%
Government National Mortgage Assn.	4.5	9/20/40	111,876	124,163	0.005%
Government National Mortgage Assn.	4	9/20/42	11,405	12,533	0.001%
Government National Mortgage Assn.	4.5	9/20/46	55,176	60,800	0.003%
Government National Mortgage Assn.	3	9/20/46	30,572	33,113	0.001%
Government National Mortgage Assn.	3	9/20/46	38,321	41,976	0.002%
Government National Mortgage Assn.	4.5	9/20/47	393,806	429,010	0.019%
Government National Mortgage Assn.	3	9/20/49	84,500	86,776	0.004%
Government National Mortgage Association	3	11/20/47	164,784	174,059	0.008%
Government National Mortgage Association	4.5	12/20/39	16,069	508	0.000%
Government National Mortgage Association	3	12/20/47	210,605	218,297	0.009%

Government National Mortgage Association	4	2/20/43	71,405	10,318	0.000%
Government National Mortgage Association	3.5	4/20/39	58,555	1,180	0.000%
Government National Mortgage Association	4	5/20/37	154,611	6,614	0.000%
Government National Mortgage Association	3.5	5/20/43	91,496	13,054	0.001%
Graco			7,800	478,530	0.021%
Gray Oak Pipeline	2.6	10/15/25	145,000	145,479	0.006%
Gray Oak Pipeline	3.45	10/15/27	60,000	61,392	0.003%
Gray Oak Pipeline	2	9/15/23	45,000	45,249	0.002%
Great Portland Estates			104,727	808,146	0.035%
Great Wolf Trust 2019-WOLF	1.79	12/15/36	425,000	391,007	0.017%
GS Mortgage-Backed Securities Corp Trust 2019-PJ1	4	8/25/49	465,000	480,276	0.021%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	27,079	27,334	0.001%
GS Mortgage-Backed Securities Trust 2020-INV1	3	8/25/50	681,729	697,865	0.030%
GS Mortgage Securities Corp Trust 2019-SOHO	1.45	6/15/36	800,000	768,731	0.033%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	1,280,000	1,349,342	0.059%
GS Mortgage Securities Trust 2015-GC28	3.76	2/10/48	415,000	451,292	0.020%
GS Mortgage Securities Trust 2017-GS8	4.48	11/10/50	720,000	721,980	0.031%
GS Mortgage Securities Trust 2019-GC40	3.16	7/10/52	1,030,000	1,160,650	0.050%
GS Mortgage Securities Trust 2019-GSA1	3.51	11/10/52	880,000	926,599	0.040%
GS Mortgage Securities Trust 2020-GC47	3.57	5/12/53	860,000	915,497	0.040%
Halliburton			67,395	812,110	0.035%
Hamamatsu Photonics KK			21,400	1,081,484	0.047%
Hanger			18,463	292,085	0.013%
Hanover Insurance Group			3,800	354,084	0.015%
Hardee s Funding	4.25	6/20/48	426,300	428,402	0.019%
Hardee s Funding	4.96	6/20/48	539,000	557,283	0.024%
Hartford Financial Services			33,421	1,231,898	0.053%
Hasbro	3	11/19/24	485,000	514,794	0.022%
Hasbro	3.55	11/19/26	240,000	254,005	0.011%
Haynes International			6,162	105,309	0.005%
HCA Healthcare			32,114	4,003,974	0.174%
Healthcare Realty Trust	3.63	1/15/28	575,000	629,272	0.027%
Healthcare Realty Trust	2.05	3/15/31	190,000	187,570	0.008%
Healthpeak Properties	2.88	1/15/31	75,000	79,470	0.003%
Healthpeak Properties	3.25	7/15/26	65,000	72,522	0.003%
Healthpeak Properties	3.5	7/15/29	75,000	82,589	0.004%
Heathrow Funding	4.88	7/15/21	570,000	583,367	0.025%
Helios Technologies			7,040	256,256	0.011%
Heritage Commerce			17,916	119,231	0.005%
Heritage-Crystal Clean			7,200	96,120	0.004%
Heritage Financial Corp.			7,700	141,603	0.006%
Highwoods Realty	3.05	2/15/30	685,000	708,415	0.031%
Highwoods Realty	4.13	3/15/28	570,000	628,686	0.027%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	44,780	45,711	0.002%
Hilton Orlando Trust 2018-ORL	0.92	12/15/34	845,000	813,527	0.035%
Hilton Worldwide Holdings			25,819	2,202,877	0.096%
HMS Holdings			12,300	294,585	0.013%
Home Bancshares			26,500	401,740	0.017%
Home Depot			2,779	771,756	0.033%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	357,450	363,492	0.016%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	422,981	429,074	0.019%
Homeward Opportunities Fund I Trust 2019-3	2.68	11/25/59	302,782	307,039	0.013%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	333,541	333,209	0.014%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	419,686	422,747	0.018%
Homology Medicines			4,223	45,186	0.002%
Honda Motor			20,100	477,320	0.021%
Honeywell International			22,804	3,753,766	0.163%
Housing Development Finance			31,129	734,852	0.032%
HSBC Holdings	3.95	5/18/24	205,000	219,395	0.010%
HSBC Holdings	3.9	5/25/26	415,000	458,493	0.020%
HSBC Holdings	2.1	6/4/26	570,000	577,125	0.025%
Hudson Yards 2019-30HY Mortgage Trust	3.38	7/10/39	425,000	464,159	0.020%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	490,000	503,812	0.022%
Humana	3.85	10/1/24	465,000	513,781	0.022%
Humana			1,755	726,377	0.032%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	365,000	368,106	0.016%
Hyundai Capital America	1.8	10/15/25	250,000	248,294	0.011%
Hyundai Capital America	2.38	2/10/23	485,000	497,887	0.022%
Iberdrola			3,851	47,401	0.002%
ICU Medical			2,114	386,355	0.017%
IGM Biosciences			1,533	113,151	0.005%
IGO			247,004	744,406	0.032%

IHS Markit			687	53,936	0.002%
Inari Medical			696	48,038	0.002%
Incyte			12,798	1,148,493	0.050%
Independence Plaza Trust 2018-INDP	4.16	7/10/35	895,000	933,871	0.041%
Ingersoll-Rand			16,679	593,772	0.026%
ING Groep			161,860	1,155,180	0.050%
Inphi			1,205	135,261	0.006%
Insmed			14,680	471,815	0.020%
Intellia Therapeutics			1,848	36,738	0.002%
Intercontinental Exchange	1.85	9/15/32	510,000	507,328	0.022%
Intercontinental Exchange	2.65	9/15/40	315,000	313,405	0.014%
Intercontinental Exchange			13,142	1,314,857	0.057%
International Paper			68,465	2,775,571	0.120%
Intesa Sanpaolo			327,070	615,359	0.027%
InTown Hotel Portfolio Trust 2018-STAY	0.85	1/15/33	280,000	273,543	0.012%
Intuit			16,254	5,302,217	0.230%
Intuitive Surgical			5,502	3,903,889	0.169%
Investors Bancorp			23,300	169,158	0.007%
iovance Biotherapeutics			1,300	42,796	0.002%
Ipsen			7,919	827,808	0.036%
iRhythm Technologies			3,403	810,288	0.035%
Jack in the Box Funding	3.98	8/25/49	560,763	574,843	0.025%
Jacobs Engineering Group			20,807	1,930,265	0.084%
JBG SMITH Properties, REIT			15,547	415,727	0.018%
JFrog			546	46,219	0.002%
Jimmy Johns Funding	3.61	7/30/47	116,400	117,869	0.005%
John Bean Technologies			6,471	594,620	0.026%
Johnson Controls International			47,350	1,934,248	0.084%
Johnson Matthey			40,185	1,221,146	0.053%
JOYY, ADR			11,182	902,052	0.039%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	205,000	225,138	0.010%
JPMorgan Chase	2.74	10/15/30	415,000	446,940	0.019%
JPMorgan Chase	2.52	4/22/31	570,000	606,845	0.026%
JPMorgan Chase	3.54	5/1/28	275,000	307,902	0.013%
JPMorgan Chase	2.96	5/13/31	1,695,000	1,811,728	0.079%
JPMorgan Chase	2.18	6/1/28	680,000	709,645	0.031%
JPMorgan Chase			27,338	2,631,829	0.114%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	200,682	0.009%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	231,501	238,916	0.010%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	424,694	436,992	0.019%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	366,781	375,345	0.016%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	348,333	358,651	0.016%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	493,486	509,565	0.022%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	210,926	218,393	0.009%
Kansas City Southern			1,427	258,044	0.011%
Kering			1,673	1,109,779	0.048%
Keysight Technologies	4.6	4/6/27	299,000	349,051	0.015%
Keysight Technologies			12,021	1,187,434	0.052%
Kinder Morgan Energy Partners	3.5	3/1/21	65,000	65,463	0.003%
Kingfisher			391,472	1,499,502	0.065%
Kion			16,852	1,438,987	0.062%
Kirin Holdings			33,300	625,461	0.027%
KLA			145	28,092	0.001%
Knight-Swift Transportation Holdings			14,952	608,546	0.026%
Knorr-Bremse			7,577	892,284	0.039%
Kodiak Sciences			5,292	313,339	0.014%
Koninklijke Philips			76,138	3,595,192	0.156%
Kratos Defense & Security Solutions			15,467	298,204	0.013%
KT			19,363	378,871	0.016%
L3Harris Technologies			120	20,381	0.001%
Lam Research			2,747	911,317	0.040%
Landstar System			2,000	250,980	0.011%
Largan Precision			6,000	702,657	0.030%
Las Vegas Sands	3.5	8/18/26	210,000	212,537	0.009%
Las Vegas Sands	3.2	8/8/24	125,000	126,335	0.005%
Lattice Semiconductor			29,959	867,613	0.038%
Legend Biotech, ADR			592	18,275	0.001%
Legrand			11,258	896,697	0.039%
Lennar			23,247	1,898,815	0.082%
Liberty Oilfield Services			28,764	229,824	0.010%
Linde			28,628	6,817,186	0.296%
Littelfuse			2,210	391,921	0.017%

Live Oak Bancshares			9,825	248,867	0.011%
Lloyds Banking Group			2,246,149	762,531	0.033%
LM Ericsson			186,291	2,038,627	0.088%
L'Oreal			6,544	2,129,620	0.092%
Lowe's			1,418	235,189	0.010%
lululemon athletica			5,342	1,759,495	0.076%
Lundin Mining			31,597	176,310	0.008%
Macquarie Group			15,956	1,383,135	0.060%
Madison Park Funding XXXIII	1.61	10/15/32	805,000	802,042	0.035%
Madison Park Funding XXXVII	1.58	7/15/32	335,000	333,360	0.014%
Magna International			52,309	2,393,137	0.104%
Magnetite XVIII	1.36	11/15/28	510,000	506,960	0.022%
Magnolia Oil & Gas			36,451	188,452	0.008%
Marel HF			17,703	85,570	0.004%
Marriott			20,346	1,883,633	0.082%
Marsh & McLennan	2.25	11/15/30	185,000	193,225	0.008%
Marsh & McLennan			24,785	2,842,840	0.123%
Martin Marietta Materials	4.25	7/2/24	105,000	116,283	0.005%
Marvell Technology Group			49,460	1,963,562	0.085%
MasterCard			21,812	7,376,164	0.320%
Match			19,685	2,178,145	0.095%
Matson			14,000	561,260	0.024%
Maxim Integrated Products			8,730	590,235	0.026%
McDonald's			18,513	4,063,418	0.176%
Medtronic			18,462	1,918,571	0.083%
Meggitt			244,583	811,655	0.035%
Melrose Industries			742,992	1,101,756	0.048%
Meridian Bancorp			17,562	181,767	0.008%
Meritor			21,300	446,022	0.019%
Mesa Laboratories			576	146,742	0.006%
MetLife			68,417	2,543,060	0.110%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	451,890	485,880	0.021%
MGE Energy			2,231	139,794	0.006%
MGM Resorts International			45,556	990,843	0.043%
Michaels			27,700	267,444	0.012%
Micron Technology	4.19	2/15/27	405,000	461,700	0.020%
Micron Technology	4.64	2/6/24	865,000	960,150	0.042%
Micron Technology	5.33	2/6/29	226,000	272,330	0.012%
Micron Technology			51,720	2,428,771	0.105%
Microsoft			115,937	24,385,029	1.058%
Middlesex Water			4,047	251,521	0.011%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	460,000	478,400	0.021%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	63,349	64,212	0.003%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	163,996	167,284	0.007%
Minerals Technologies			6,000	306,600	0.013%
Mitsubishi Corporation			37,300	892,789	0.039%
Mitsubishi Electric			144,300	1,958,037	0.085%
Mitsubishi UFJ Financial			192,500	768,244	0.033%
Mitsubishi UFJ Lease & Finance			106,500	494,837	0.021%
Mitsui Fudosan			88,700	1,543,530	0.067%
MKS Instruments			1,000	109,230	0.005%
mo Fisher Scientific	1.75	4/15/27	100,000	127,496	0.006%
Molina Healthcare			5,612	1,027,220	0.045%
Moncler			30,491	1,247,746	0.054%
Monolithic Power Systems			442	123,588	0.005%
Monro			9,025	366,144	0.016%
Morgan Stanley	3.63	1/20/27	770,000	870,724	0.038%
Morgan Stanley	4.43	1/23/30	185,000	221,224	0.010%
Morgan Stanley	4	7/23/25	595,000	670,908	0.029%
Morgan Stanley			179,291	8,668,720	0.376%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.75	8/15/31	255,000	267,804	0.012%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	125,000	138,535	0.006%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	375,000	416,988	0.018%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	45,000	50,035	0.002%
Morgan Stanley Capital I Trust 2017-ASHF	1.4	11/15/34	1,475,000	1,384,699	0.060%
Motorola Solutions			5,273	826,859	0.036%
MSA Safety			2,600	348,842	0.015%
MSCI			1,024	365,343	0.016%
Mueller Water Products			26,000	270,140	0.012%
Munich Re			10,495	2,668,027	0.116%
Murata Manufacturing			21,500	1,398,084	0.061%
MVW Owner Trust 2014-1	2.25	9/22/31	17,559	17,599	0.001%

MyoKardia			4,653	634,343	0.028%
National Bank of Canada			33,176	1,647,900	0.072%
National Cinemedia			26,705	72,504	0.003%
National Grid			116,356	1,336,490	0.058%
National Instruments			13,975	498,908	0.022%
Natwest	3.5	5/15/23	535,000	552,732	0.024%
Natwest	5.13	5/28/24	355,000	388,150	0.017%
NAVER			3,962	1,006,828	0.044%
Navient Private Education Loan Trust 2017	2.88	12/16/58	141,040	143,179	0.006%
Navient Private Education Loan Trust 2018	3.61	12/15/59	486,038	504,316	0.022%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	730,000	755,465	0.033%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	450,000	438,988	0.019%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	285,000	285,458	0.012%
nCino			437	34,820	0.002%
nCino			3,438	260,243	0.011%
Nestle			61,105	7,272,231	0.316%
Netflix	4.63	5/15/29	655,000	886,916	0.038%
Netflix			12,687	6,343,881	0.275%
Neuberger Berman CLO XIX	1.43	7/15/27	1,355,000	1,316,948	0.057%
Neuberger Berman CLO XVI-S	1.13	1/15/28	677,725	673,486	0.029%
Neuberger Berman Loan Advisers CLO 29	1.4	10/19/31	470,000	465,071	0.020%
Neuberger Berman Loan Advisers CLO 38	1.55	10/20/32	590,000	590,000	0.026%
Nevro			2,409	335,574	0.015%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	364,420	371,080	0.016%
New Residential Mortgage Loan Trust 2019-NQM1	3.93	1/25/49	376,071	378,996	0.016%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	354,133	358,247	0.016%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	149,863	151,459	0.007%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	713,952	732,205	0.032%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	450,701	456,004	0.020%
Next			14,096	1,080,705	0.047%
NextEra Energy			32,452	9,007,377	0.391%
Nextera Energy Partners			5,300	317,788	0.014%
NexTier Oilfield Solutions			44,800	82,880	0.004%
Nike			10,934	1,372,654	0.060%
Nippon Telegraph & Telephone			151,400	3,091,085	0.134%
NiSource	1.7	2/15/31	315,000	307,805	0.013%
NiSource	3.6	5/1/30	365,000	414,467	0.018%
NiSource	0.95	8/15/25	50,000	49,856	0.002%
NiSource			29,541	649,902	0.028%
Nomad Foods			13,807	351,802	0.015%
Norfolk Southern			18,585	3,977,004	0.173%
Northern Star Resources			50,135	496,790	0.022%
Northrop Grumman			92	29,025	0.001%
Novanta			7,151	753,286	0.033%
Novartis			46,273	4,017,622	0.174%
Novo Nordisk			8,816	610,813	0.027%
NRG Energy	3.75	6/15/24	80,000	85,173	0.004%
NRG Energy	4.45	6/15/29	260,000	287,950	0.012%
NTT Data			114,100	1,460,174	0.063%
NuVasive			3,700	179,709	0.008%
NVIDIA			14,204	7,687,489	0.334%
NXP BV / NXP Funding	4.88	3/1/24	555,000	620,878	0.027%
NXP BV / NXP Funding	5.35	3/1/26	205,000	242,048	0.011%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	50,000	52,741	0.002%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	95,000	102,846	0.004%
NXP Semiconductors			48,358	6,035,562	0.262%
Oak Street Health			911	48,684	0.002%
OBX 2019-EXP2 Trust	4	6/25/59	338,273	352,425	0.015%
OBX 2019-EXP3 Trust	3.5	10/25/59	246,208	252,745	0.011%
OBX 2020-EXP1 Trust	3.5	2/25/60	309,051	318,217	0.014%
OBX 2020-EXP1 Trust	0.9	2/25/60	122,370	122,284	0.005%
OBX 2020-EXP2 Trust	3	5/25/60	849,787	872,319	0.038%
Occidental Petroleum	2.9	8/15/24	925,000	781,625	0.034%
OCP CLO 2014-7	1.39	7/20/29	830,000	823,299	0.036%
OCP CLO 2020-19	2.07	7/20/31	535,000	536,808	0.023%
Octagon Investment Partners 29	1.44	1/24/33	825,000	815,034	0.035%
Octagon Investment Partners XXIII	1.13	7/15/27	505,606	501,330	0.022%
Octagon Investment Partners XXIII	1.48	7/15/27	435,000	421,263	0.018%
Odonate therapeutics			455	6,111	0.000%
Ollies Bargain Outlet Holdings			9,504	830,174	0.036%
Omron			12,100	946,052	0.041%
ONE Gas			8,500	586,585	0.025%

Open Lending			10,293	262,472	0.011%
Oracle	2.8	4/1/27	440,000	482,775	0.021%
Oracle	2.95	4/1/30	725,000	808,490	0.035%
Oracle	3.6	4/1/50	515,000	575,318	0.025%
Orchard therapeutics, ADR			5,431	22,321	0.001%
O'Reilly Automotive			2,172	1,001,466	0.043%
Origin Bancorp			8,511	181,795	0.008%
Otis Worldwide			10,951	683,561	0.030%
Otsuka Holdings			31,700	1,342,981	0.058%
Outset Medical			725	36,250	0.002%
OZLM VII	1.28	7/17/29	626,983	618,564	0.027%
OZLM VIII	1.44	10/17/29	813,838	803,746	0.035%
Pacific Gas & Electric	3.95	12/1/47	320,000	295,350	0.013%
Pacific Gas & Electric	2.5	2/1/31	570,000	538,437	0.023%
Pacific Gas & Electric	4.55	7/1/30	530,000	572,613	0.025%
Pacific Gas & Electric	2.1	8/1/27	495,000	478,774	0.021%
Pacific Gas & Electric	3.3	8/1/40	480,000	439,916	0.019%
Pacific Premier Bancorp			13,600	273,904	0.012%
Packaging Corporation of America			35,848	3,909,224	0.170%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	590,000	466,100	0.020%
Palmer Square CLO 2020-2	1.9	7/15/31	505,000	504,674	0.022%
Panasonic			99,000	843,290	0.037%
Papa John's International			9,200	756,976	0.033%
Parker-Hannifin			558	112,906	0.005%
Parsley Energy			8,597	80,468	0.003%
Parsons			4,310	144,557	0.006%
Paycom Software			3,093	962,851	0.042%
PayPal Holdings			35,996	7,092,292	0.308%
PDF Solutions			9,934	185,865	0.008%
Pennant			5,329	205,486	0.009%
PennyMac Financial Services			11,652	677,214	0.029%
Penumbra			1,155	224,509	0.010%
PepsiCo			1,163	161,192	0.007%
PerkinElmer	3.3	9/15/29	435,000	482,649	0.021%
Perrigo Finance Unlimited	3.9	12/15/24	440,000	476,890	0.021%
Perrigo Finance Unlimited	4.38	3/15/26	455,000	508,429	0.022%
Perrigo Finance Unlimited	3.15	6/15/30	200,000	207,188	0.009%
Persimmon			30,173	961,570	0.042%
PGT Innovations			13,666	239,428	0.010%
Philip Morris International			27,134	2,034,779	0.088%
PICC Property & Casualty			1,122,000	788,158	0.034%
Ping An Insurance			80,500	835,658	0.036%
Pinnacle Financial Partners			11,417	406,331	0.018%
Pioneer Natural Resources			670	57,613	0.003%
PNC Financial Services Group			9,494	1,043,486	0.045%
PNM Resources			18,455	762,745	0.033%
Pola Orbis Holdings			12,400	233,806	0.010%
Popular			4,600	166,842	0.007%
Post Holdings			5,900	507,400	0.022%
PPD			5,902	218,315	0.009%
PPG Industries			17,440	2,129,075	0.092%
PRA Group			9,135	364,943	0.016%
Principal Financial Group			11,625	468,139	0.020%
Professional Holding			2,961	39,707	0.002%
Professional Holding			1,107	14,103	0.001%
Prologis	1.25	10/15/30	185,000	180,625	0.008%
Prologis, REIT			91,844	9,241,343	0.401%
Proofpoint			4,200	443,310	0.019%
Prosperity Bancshares			5,300	274,699	0.012%
Providence Service			3,400	315,894	0.014%
Prysmian			41,768	1,212,435	0.053%
PS Business Parks, REIT			4,678	572,540	0.025%
PTC Therapeutics			1,700	79,475	0.003%
Public Service Enterprise			33,048	1,814,666	0.079%
Quaker Chemical			2,350	422,319	0.018%
Qualcomm			84,303	9,920,777	0.431%
Quidel			5,443	1,194,085	0.052%
Radius Health			17,591	199,482	0.009%
RAPT therapeutics			2,600	83,720	0.004%
Reata Pharmaceuticals			1,694	165,029	0.007%
Recruit Holdings			34,600	1,374,151	0.060%
Red Robin Gourmet Burgers			7,616	100,227	0.004%

Regency Centers	3.7	6/15/30	385,000	422,012	0.018%
Regency Centers, REIT			2,675	101,704	0.004%
REI - SECURITY LENDING COLLATERAL			717,018	7,170,179	0.311%
Renasas Electronics			65,800	482,948	0.021%
Rentokil Initial			71,836	496,523	0.022%
RETL 2019-RVP	1.3	3/15/36	38,219	38,220	0.002%
Rexford Industrial Realty, REIT			11,100	507,936	0.022%
Reynolds American	4.45	6/12/25	710,000	798,566	0.035%
RH			840	321,401	0.014%
Rio Tinto			7,568	516,905	0.022%
Roche Holding			11,924	4,084,454	0.177%
Rockwell Automation			8,669	1,913,075	0.083%
Roper Technologies	2	6/30/30	95,000	96,772	0.004%
Roper Technologies			6,801	2,687,143	0.117%
Ross Stores	4.8	4/15/30	205,000	248,917	0.011%
Ross Stores	5.45	4/15/50	330,000	430,027	0.019%
Ross Stores			30,100	2,808,932	0.122%
Royal Dutch Shell, ADR			22,565	546,524	0.024%
Rush Enterprises			6,800	343,672	0.015%
Sabine Pass Liquefaction	5	3/15/27	1,105,000	1,244,506	0.054%
Sabine Pass Liquefaction	5.75	5/15/24	200,000	226,400	0.010%
Sabine Pass Liquefaction	4.5	5/15/30	95,000	106,970	0.005%
Sabine Pass Liquefaction	5.88	6/30/26	629,000	743,793	0.032%
Safety Insurance Group			2,429	167,820	0.007%
Safran			10,090	992,732	0.043%
Saia			2,400	302,736	0.013%
Salesforce.com			27,493	6,909,541	0.300%
Sampo			39,297	1,556,283	0.068%
Samsonite International			309,900	314,677	0.014%
Samsung Electronics			56,769	2,818,249	0.122%
Sanderson Farms			2,900	342,113	0.015%
Sandy Spring Bancorp			5,800	133,864	0.006%
Sanofi			29,229	2,929,109	0.127%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	715,000	735,464	0.032%
Santander UK Group Holdings	1.53	8/21/26	715,000	702,498	0.030%
SAP			18,923	2,946,672	0.128%
Saudi Arabian Oil	3.5	4/16/29	700,000	771,523	0.033%
Saudi Arabian Oil	4.38	4/16/49	500,000	603,205	0.026%
SBA Tower Trust	3.87	10/8/24	645,000	675,683	0.029%
SBA Tower Trust	2.84	1/15/25	580,000	610,054	0.026%
SBA Tower Trust	2.33	1/15/28	150,000	152,706	0.007%
SBA Tower Trust	3.45	3/15/23	260,000	273,855	0.012%
SBA Tower Trust	3.17	4/15/22	670,000	677,089	0.029%
Scentre			347,269	552,904	0.024%
Scholar Rock Holding			5,168	91,422	0.004%
Sea, ADR			16,917	2,605,895	0.113%
Seacoast Banking			15,975	288,029	0.013%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	113,815	113,527	0.005%
Seattle Genetics			3,309	647,538	0.028%
Selective Insurance			10,900	561,241	0.024%
Selectquote			2,862	57,956	0.003%
Selectquote			4,333	83,356	0.004%
Sempra Energy			44,160	5,226,778	0.227%
Semtech			3,100	164,176	0.007%
Sequoia Mortgage Trust 2013-4	3.48	4/25/43	558,842	570,701	0.025%
Sequoia Mortgage Trust 2017-5	3.82	8/25/47	263,375	277,920	0.012%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	293,374	300,094	0.013%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	94,712	97,019	0.004%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	279,053	285,655	0.012%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	270,784	277,212	0.012%
ServiceMaster Global Holdings			4,400	175,472	0.008%
ServiceNow			13,901	6,741,985	0.293%
Seven Generations Energy			22,100	59,584	0.003%
Seven & i Holdings			42,500	1,320,480	0.057%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	325,553	329,183	0.014%
Sherwin-Williams			447	311,443	0.014%
Shopify			424	433,739	0.019%
Siemens			32,480	4,101,893	0.178%
Siemens Energy			16,240	437,936	0.019%
Siemens Healthineers			26,384	1,184,344	0.051%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	21,312	21,334	0.001%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	117,439	117,579	0.005%

Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	195,492	202,226	0.009%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	342,277	346,097	0.015%
Signature Bank			3,530	292,955	0.013%
Simon Property	3.38	10/1/24	1,010,000	1,090,603	0.047%
Simon Property	3.3	1/15/26	95,000	102,870	0.004%
Simon Property	2.65	7/15/30	385,000	387,000	0.017%
Simon Property	3.5	9/1/25	225,000	246,535	0.011%
SiteOne Landscape Supply			7,014	855,357	0.037%
SJW			5,753	350,128	0.015%
Skyline Champion			10,084	269,949	0.012%
SLM Corporation			17,500	141,575	0.006%
SLM Student Loan Trust 2008-5	1.94	7/25/23	199,692	197,147	0.009%
SLM Student Loan Trust 2008-9	1.74	4/25/23	203,187	199,401	0.009%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	520,000	543,957	0.024%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	200,000	211,553	0.009%
Smb Private Education Loan Trust 2015	2.98	7/15/27	118,638	120,566	0.005%
Smb Private Education Loan Trust 2015	2.1	8/16/32	555,000	565,359	0.025%
Smb Private Education Loan Trust 2016	2.43	2/17/32	224,824	230,107	0.010%
Smb Private Education Loan Trust 2016	2.7	5/15/31	88,871	91,002	0.004%
Smb Private Education Loan Trust 2018	3.63	11/15/35	538,009	568,374	0.025%
Smb Private Education Loan Trust 2018	3.6	1/15/37	677,473	720,512	0.031%
Smb Private Education Loan Trust 2018	0.87	1/15/37	186,739	185,158	0.008%
SMC			1,100	613,620	0.027%
Snap Inc.			16,133	421,233	0.018%
Snowflake Computing			758	190,258	0.008%
SOFTBANK GROUP CORP			16,500	1,020,931	0.044%
Sony			17,900	1,371,892	0.060%
South32			335,555	497,983	0.022%
Southern	3.25	7/1/26	575,000	638,534	0.028%
Southern			9,810	450,604	0.020%
Southern Company			40,972	2,221,502	0.096%
South State			7,956	383,081	0.017%
Southwest Gas Holdings			9,919	625,889	0.027%
S&P Global			5,604	2,020,802	0.088%
Splunk			12,336	2,320,772	0.101%
Spotify Technology			5,127	1,243,656	0.054%
SPX			5,891	273,225	0.012%
SS&C Technologies Holdings			12,063	730,053	0.032%
STACR Trust 2018-DNA2	0.95	12/25/30	112,423	112,141	0.005%
STACR Trust 2018-DNA3	0.9	9/25/48	484	483	0.000%
STACR Trust 2018-HRP2	1.4	2/25/47	372,913	362,476	0.016%
Standard Chartered	4.64	4/1/31	1,220,000	1,407,575	0.061%
Standard Chartered			73,058	336,185	0.015%
Stanley Black & Decker			9,547	1,548,523	0.067%
Stanley Electric			30,200	870,338	0.038%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	552,347	571,320	0.025%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	359,202	364,958	0.016%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	357,297	362,990	0.016%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	276,926	283,717	0.012%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	364,638	372,240	0.016%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	486,038	493,143	0.021%
State Auto Financial			4,507	62,016	0.003%
State Street			1,398	82,943	0.004%
Stepstone			10,359	275,653	0.012%
Sterling Bancorp Inc/MI			13,556	40,804	0.002%
Steven Madden			1,700	33,150	0.001%
StoneCo			4,712	249,218	0.011%
Stoneridge			8,200	150,634	0.007%
Stora Enso			102,344	1,601,905	0.070%
Storebrand			168,885	889,620	0.039%
Strategic Education			700	64,029	0.003%
Stroeer SE & Co KGaA			10,364	805,064	0.035%
Stryker			27,150	5,657,246	0.246%
Sumitomo Corporation			87,700	1,057,179	0.046%
Sumitomo Mitsui Trust Holdings			23,489	624,897	0.027%
Sumitomo Rubber Industries			35,800	332,551	0.014%
Sun Communities, REIT			12,475	1,754,110	0.076%
Suncor Energy	3.1	5/15/25	80,000	85,994	0.004%
Sun Life Financial			43,854	1,787,029	0.078%
Suzano Austria GmbH	6	1/15/29	850,000	970,700	0.042%
Suzuki Motor			23,700	1,015,257	0.044%
Svenska Handelsbanken			130,448	1,091,429	0.047%

Symphony CLO XVII	1.16	4/15/28	1,038,513	1,030,587	0.045%
Synchrony Financial	4.38	3/19/24	145,000	157,091	0.007%
Synchrony Financial	4.25	8/15/24	105,000	113,748	0.005%
Syngenta Finance	3.93	4/23/21	890,000	898,891	0.039%
Synopsys			18,243	3,903,637	0.169%
Taco Bell Funding	4.32	11/25/48	938,288	958,095	0.042%
Taiwan Semiconductor Manufacturing			257,719	3,877,145	0.168%
Takeda Pharmaceutical, ADR			32,823	585,562	0.025%
TC Energy			46,666	1,960,905	0.085%
TechnoPro Holdings			14,100	882,822	0.038%
TE Connectivity			4,088	399,561	0.017%
Telecom Italia			1,078,808	435,597	0.019%
Teledyne Technologies			2,420	750,708	0.033%
Teleperformance			3,029	933,852	0.041%
Tempur Sealy International			3,950	352,301	0.015%
Tencent Holdings			117,890	7,962,690	0.346%
Tesla			210	90,092	0.004%
Tetra Tech			2,100	200,550	0.009%
Texas Instruments			21,061	3,007,300	0.131%
Therapeutics MD			79,899	126,240	0.005%
Thermo Fisher Scientific			21,040	9,289,581	0.403%
Thermon Group Holdings			4,100	46,043	0.002%
THG Holdings			27,452	211,899	0.009%
THK			36,300	913,510	0.040%
TJX			23,387	1,301,487	0.056%
T-Mobile USA	2.05	2/15/28	260,000	266,039	0.012%
T-Mobile USA	3.75	4/15/27	1,260,000	1,410,392	0.061%
T-Mobile USA	3.88	4/15/30	465,000	529,281	0.023%
Tokio Marine Holdings			37,800	1,653,923	0.072%
Tokyo Electron			4,400	1,149,521	0.050%
Toro			4,600	386,170	0.017%
Tosoh			10,700	173,725	0.008%
Total			51,928	1,783,351	0.077%
Towd Point Mortgage Trust 2015-3	3	3/25/54	42,150	42,431	0.002%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	610,000	650,735	0.028%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	65,001	65,388	0.003%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	49,887	50,324	0.002%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	78,814	80,004	0.003%
Towd Point Mortgage Trust 2016-1	3	2/25/55	131,926	135,260	0.006%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	96,877	99,299	0.004%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	120,303	122,234	0.005%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	140,742	144,351	0.006%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	49,929	51,326	0.002%
Towd Point Mortgage Trust 2017-5	0.75	2/25/57	131,042	130,800	0.006%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	470,130	508,396	0.022%
Towd Point Mortgage Trust 2018-SJ1	4	10/25/58	206,862	208,912	0.009%
Towne Bank/Portsmouth VA			3,698	60,647	0.003%
Toyota Motor			36,500	2,422,506	0.105%
Transcontinental Gas Pipe Line	4	3/15/28	430,000	479,312	0.021%
Transcontinental Gas Pipe Line	4.6	3/15/48	270,000	309,763	0.013%
Transcontinental Gas Pipe Line	3.25	5/15/30	100,000	107,656	0.005%
Transurban Finance Co Pty	4.13	2/2/26	120,000	133,776	0.006%
Transurban Finance Co Pty	2.45	3/16/31	270,000	274,862	0.012%
Transurban Finance Co Pty	3.38	3/22/27	145,000	154,993	0.007%
TreeHouse Foods			10,950	443,804	0.019%
Tricida			5,052	45,771	0.002%
Trip.Com, ADR			1,208	37,617	0.002%
Tri Pointe			14,606	264,953	0.011%
TRP Dynamic Global Bd - I			19,236,347	186,592,561	8.098%
TRP Inflation Protected Bond - I			592	7,785	0.000%
TRP Inst Emerging Markets Bd - Inst			14,440,991	115,672,334	5.020%
TRP Inst Emerging Markets Eq - Inst			1,672,507	70,245,304	3.049%
TRP Inst Floating Rate - Inst			5,009,983	47,494,640	2.061%
TRP Institutional High Yield - Inst			13,141,181	111,042,980	4.819%
TRP International Bond (USD Hgd) - I			13,439,826	137,355,026	5.961%
TRP Limited Duration Infl Foc Bd - I			26,007	135,236	0.006%
TRP Real Assets - I			1,851,655	20,053,425	0.870%
TRP Treasury Reserve	0.12		249,047,974	249,047,974	10.809%
TRP US Treasury Long-Term - I			22,190	340,180	0.015%
Turning Point therapeutics			2,262	197,608	0.009%
Twilio			351	86,729	0.004%
Tyson Foods			47,760	2,840,765	0.123%

Ubs	2.86	8/15/23	550,000	570,270	0.025%
Ultragenyx Pharmaceutical			5,842	480,154	0.021%
Umicore			22,705	944,409	0.041%
Unilever			78,581	4,844,795	0.210%
Union Pacific			19,164	3,772,817	0.164%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	100,000	93,520	0.004%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	155,000	130,200	0.006%
United Airlines Holdings			286	9,939	0.000%
Unitedhealth	3.7	12/15/25	410,000	469,403	0.020%
Unitedhealth	4.45	12/15/48	50,000	65,538	0.003%
Unitedhealth	2	5/15/30	195,000	203,632	0.009%
Unitedhealth	2.75	5/15/40	255,000	266,249	0.012%
Unitedhealth	2.9	5/15/50	360,000	374,320	0.016%
Unitedhealth	3.5	8/15/39	150,000	172,182	0.007%
UnitedHealth Group			22,138	6,901,964	0.300%
United Overseas Bank			72,800	1,025,548	0.045%
United Rentals			8,962	1,563,869	0.068%
UPS			23,017	3,835,323	0.166%
Upwork			15,400	268,576	0.012%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	594,451	478,992	0.021%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	191,196	156,827	0.007%
U.S. Physical Therapy			3,910	339,701	0.015%
U.S. Treasury Bonds	1.63	11/15/22	12,895,000	13,297,969	0.577%
U.S. Treasury Bonds	2.38	11/15/49	5,360,000	6,544,225	0.284%
U.S. Treasury Bonds	1.5	2/15/30	3,140,000	3,386,784	0.147%
U.S. Treasury Bonds	3	2/15/49	2,104,000	2,875,576	0.125%
U.S. Treasury Bonds	2	2/15/50	2,890,000	3,268,409	0.142%
U.S. Treasury Notes	1.38	10/15/22	12,055,000	12,358,259	0.536%
U.S. Treasury Notes	1.5	1/15/23	15,085,000	15,551,692	0.675%
U.S. Treasury Notes	1.63	12/15/22	805,000	831,288	0.036%
U.S. Treasury Notes	0.5	3/31/25	3,355,000	3,392,744	0.147%
U.S. Treasury Notes	0.13	5/15/23	3,510,000	3,507,806	0.152%
U.S. Treasury Notes	0.25	5/31/25	825,000	824,742	0.036%
U.S. Treasury Notes	0.25	8/31/25	2,755,000	2,751,987	0.119%
Utz Brands			14,240	254,896	0.011%
Utz Brands			3,713	24,283	0.001%
Valero Energy	2.15	9/15/27	180,000	178,780	0.008%
Vanke Real Estate Hong Kong	5.35	3/11/24	1,100,000	1,221,869	0.053%
Veeva Systems			3,344	940,299	0.041%
Vereit Operating Partnership	4.63	11/1/25	300,000	330,881	0.014%
Vereit Operating Partnership	4.6	2/6/24	1,455,000	1,560,153	0.068%
Vereit Operating Partnership	4.88	6/1/26	120,000	135,142	0.006%
Vereit Operating Partnership	3.95	8/15/27	934,000	993,428	0.043%
Verizon Communications	4.75	11/1/41	155,000	206,746	0.009%
Verizon Communications	4.52	9/15/48	330,000	432,863	0.019%
Verizon Owner Trust 2018-1	3.2	9/20/22	420,000	428,521	0.019%
Vertex Pharmaceuticals			15,392	4,188,471	0.182%
Verus Securitization Trust 2018-2	3.68	6/1/58	223,008	226,114	0.010%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	76,420	76,713	0.003%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	390,707	396,182	0.017%
Verus Securitization Trust 2019-1	3.84	2/25/59	489,735	496,387	0.022%
Verus Securitization Trust 2019-2	3.45	5/25/59	796,500	810,465	0.035%
Verus Securitization Trust 2019-3	3.04	7/25/59	247,210	250,968	0.011%
Verus Securitization Trust 2019-4	2.64	11/25/59	373,198	380,474	0.017%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	234,995	241,141	0.010%
Verus Securitization Trust 2019-INV2	3.12	7/25/59	532,911	543,933	0.024%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	1,033,348	1,059,064	0.046%
Verus Securitization Trust 2020-1	2.72	1/25/60	422,661	430,975	0.019%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	104,054	0.005%
Visa			41,872	8,373,144	0.363%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	358,295	360,160	0.016%
Vista Point Securitization Trust 2020-2	3.4	4/25/65	305,000	306,410	0.013%
Visteon			1,843	127,572	0.006%
Vistra Operations	3.7	1/30/27	1,425,000	1,496,250	0.065%
Vistra Operations	3.55	7/15/24	870,000	922,200	0.040%
Vistra Operations	4.3	7/15/29	770,000	839,300	0.036%
Vodafone	4.38	5/30/28	255,000	300,752	0.013%
Vodafone	5.25	5/30/48	915,000	1,179,494	0.051%
Vodafone	4.88	6/19/49	615,000	754,989	0.033%
Vodafone, ADR			80,434	1,079,424	0.047%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	121,989	0.005%
Volkswagen Bank GmbH	2.5	7/31/26	400,000	510,066	0.022%

Volkswagen Group of America Finance	2.85	9/26/24	280,000	297,490	0.013%
Volkswagen Group of America Finance	3.2	9/26/26	970,000	1,063,170	0.046%
Volkswagen Leasing GmbH	1.63	8/15/25	295,000	358,983	0.016%
Vroom			949	49,139	0.002%
Vroom			9,738	479,022	0.021%
Walt Disney			19,986	2,479,863	0.108%
Webster Financial			7,969	210,461	0.009%
Welcia Holdings			14,200	624,159	0.027%
Wellfleet CLO 2017-2A	1.33	10/20/29	655,000	645,339	0.028%
Wells Fargo	2.88	10/30/30	1,150,000	1,227,173	0.053%
Wells Fargo	2.57	2/11/31	640,000	668,185	0.029%
Wells Fargo	2.19	4/30/26	340,000	353,123	0.015%
Wells Fargo	3.07	4/30/41	555,000	576,893	0.025%
Wells Fargo	2.39	6/2/28	635,000	662,847	0.029%
Wells Fargo	4.3	7/22/27	370,000	423,782	0.018%
Wells Fargo			67,292	1,582,035	0.069%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.36	6/15/48	1,025,000	964,146	0.042%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.44	7/15/58	70,000	66,291	0.003%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,428,251	0.062%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	339,846	386,184	0.017%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	695,000	693,590	0.030%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.79	9/15/31	205,000	197,491	0.009%
Wells Fargo Commercial Mortgage Trust 2020-C55	3.14	2/15/53	775,000	795,408	0.035%
Welltower, REIT			19,502	1,074,365	0.047%
Western Alliance Bancorp			12,200	385,764	0.017%
West Fraser Timber			5,300	246,223	0.011%
Westlake Chemical	1.63	7/17/29	215,000	247,637	0.011%
Westrock			54,077	1,878,635	0.082%
Weyerhaeuser, REIT			74,721	2,131,043	0.092%
WFRBS Commercial Mortgage Trust 2013-C11	4.34	3/15/45	580,000	589,273	0.026%
WFRBS Commercial Mortgage Trust 2014-C19	4.72	3/15/47	114,000	121,779	0.005%
WFRBS Commercial Mortgage Trust 2014-C20	3.72	5/15/47	266,650	282,481	0.012%
WFRBS Commercial Mortgage Trust 2014-C22	4.07	9/15/57	525,000	569,043	0.025%
Williams	3.9	1/15/25	845,000	920,844	0.040%
Williams	4.3	3/4/24	50,000	54,697	0.002%
Williams	4	9/15/25	120,000	132,450	0.006%
Williams Companies			162,727	3,197,586	0.139%
Willis North America	3.6	5/15/24	1,030,000	1,124,788	0.049%
Willis Towers Watson			5,969	1,246,447	0.054%
Wilmar International			378,500	1,228,931	0.053%
Wix.com			5,089	1,296,932	0.056%
Woodside Finance	3.7	3/15/28	750,000	797,813	0.035%
Woodside Finance	3.65	3/5/25	1,345,000	1,428,635	0.062%
Woodside Finance	3.7	9/15/26	438,000	471,211	0.020%
Workday			10,260	2,207,234	0.096%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	485,000	531,848	0.023%
Worley			127,559	889,053	0.039%
WPP			131,756	1,034,811	0.045%
WPP Finance 2010	3.75	9/19/24	670,000	734,350	0.032%
Xencor			6,739	261,406	0.011%
XP			5,126	213,703	0.009%
Yum! Brands			40,034	3,655,104	0.159%
Zalando			18,133	1,694,174	0.074%
Zendesk			1,500	154,380	0.007%
Zentaris Pharmaceuticals			1,018	33,278	0.001%
Z Holdings			168,400	1,124,815	0.049%
Zimmer Biomet Holdings			5,826	793,152	0.034%
Zoetis			5,593	924,914	0.040%
Zoom Video Communications			2,559	1,203,011	0.052%
Zurich Insurance Group			4,376	1,525,978	0.066%
Zynga			56,100	511,632	0.022%
Miscellaneous Securities ‡				3,988,200	
Total Investments in Securities				2,324,312,307	

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

Forwards Contracts	Currency	Receive	Currency	Deliver	Settlement	Unrealized G/L	% of Net Assets
	Bought		Sold				
Barclays Bank PLC - Wholesale (SING)	GBP	405,000	USD	(512,982)	10/23/2020	9,672	0.000%
Barclays Bank PLC - Wholesale (SING)	JPY	44,690,000	USD	(417,517)	10/23/2020	6,332	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	943,924	AUD	(1,310,000)	10/23/2020	5,587	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	925,531	GBP	(725,000)	10/23/2020	(10,084)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	616,524	JPY	(65,315,000)	10/23/2020	(2,937)	0.000%
BANK OF AMERICA	USD	600,232	NZD	(905,000)	10/23/2020	1,529	0.000%
BANK OF AMERICA	EUR	117,209	USD	(139,501)	11/20/2020	(1,934)	0.000%

BANK OF AMERICA	EUR	102,179	USD	(121,551)	11/20/2020	(1,624)	0.000%
JP MORGAN CHASE BANK	CHF	390,000	USD	(420,856)	10/23/2020	2,850	0.000%
JP MORGAN CHASE BANK	GBP	330,000	USD	(420,359)	10/23/2020	5,507	0.000%
JP MORGAN CHASE BANK	GBP	350,000	USD	(468,399)	10/23/2020	(16,722)	-0.001%
JP MORGAN CHASE BANK	JPY	54,465,000	USD	(508,662)	10/23/2020	7,896	0.000%
JP MORGAN CHASE BANK	NOK	4,770,000	USD	(509,196)	10/23/2020	2,210	0.000%
JP MORGAN CHASE BANK	NOK	3,800,000	USD	(432,692)	10/23/2020	(25,282)	-0.001%
JP MORGAN CHASE BANK	NZD	630,000	USD	(419,995)	10/23/2020	(3,218)	0.000%
JP MORGAN CHASE BANK	USD	566,774	NOK	(5,140,000)	10/23/2020	15,699	0.001%
JP MORGAN CHASE BANK	EUR	295,000	USD	(351,881)	11/20/2020	(5,643)	0.000%
JP MORGAN CHASE BANK	SEK	4,105,000	USD	(473,030)	11/20/2020	(14,429)	-0.001%
JP MORGAN CHASE BANK	USD	957,296	EUR	(815,000)	11/20/2020	742	0.000%
JP MORGAN CHASE BANK	USD	936,452	SEK	(8,330,000)	11/20/2020	5,844	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	606,572	CAD	(800,000)	10/23/2020	5,725	0.000%
CITIBANK N A	AUD	730,000	USD	(510,001)	10/23/2020	12,889	0.001%
CITIBANK N A	AUD	590,000	USD	(421,499)	10/23/2020	1,111	0.000%
CITIBANK N A	NOK	3,820,000	USD	(418,577)	10/23/2020	(9,023)	0.000%
CITIBANK N A	NOK	1,240,000	USD	(138,518)	10/23/2020	(5,574)	0.000%
CITIBANK N A	USD	588,564	AUD	(815,000)	10/23/2020	4,789	0.000%
CITIBANK N A	EUR	118,051	USD	(138,358)	11/20/2020	197	0.000%
CITIBANK N A	SEK	1,050,000	USD	(121,240)	11/20/2020	(3,937)	0.000%
CITIBANK N A	SEK	8,385,000	USD	(966,887)	11/20/2020	(30,135)	-0.001%
CITIBANK N A	USD	2,475,663	EUR	(2,083,340)	11/20/2020	30,476	0.001%
Credit Suisse First Boston Inc (PAS)	CHF	475,000	USD	(507,753)	10/23/2020	8,300	0.000%
Credit Suisse First Boston Inc (PAS)	CHF	430,000	USD	(473,516)	10/23/2020	(6,353)	0.000%
Credit Suisse First Boston Inc (PAS)	USD	593,989	CHF	(545,000)	10/23/2020	1,887	0.000%
Credit Suisse First Boston Inc (PAS)	USD	945,195	NZD	(1,420,000)	10/23/2020	5,793	0.000%
GOLDMAN SACHS & CO	AUD	620,000	USD	(457,005)	10/23/2020	(12,906)	-0.001%
GOLDMAN SACHS & CO	CAD	190,000	USD	(143,007)	10/23/2020	(305)	0.000%
GOLDMAN SACHS & CO	CHF	120,000	USD	(132,530)	10/23/2020	(2,159)	0.000%
HSBC SECURITIES INC	CAD	685,000	USD	(507,028)	10/23/2020	7,447	0.000%
HSBC SECURITIES INC	CAD	565,000	USD	(421,354)	10/23/2020	2,994	0.000%
HSBC SECURITIES INC	CAD	605,000	USD	(462,818)	10/23/2020	(8,427)	0.000%
HSBC SECURITIES INC	NZD	775,000	USD	(510,338)	10/23/2020	2,364	0.000%
HSBC SECURITIES INC	NZD	225,000	USD	(149,637)	10/23/2020	(788)	0.000%
HSBC SECURITIES INC	NZD	695,000	USD	(468,889)	10/23/2020	(9,111)	0.000%
HSBC SECURITIES INC	USD	936,625	CAD	(1,245,000)	10/23/2020	1,557	0.000%
HSBC SECURITIES INC	EUR	140,676	USD	(166,841)	11/20/2020	(1,731)	0.000%
HSBC SECURITIES INC	USD	483,541	EUR	(410,000)	11/20/2020	2,330	0.000%
MORGAN STANLEY & COMPANY LLC	USD	586,143	GBP	(450,000)	10/23/2020	5,416	0.000%
MORGAN STANLEY & COMPANY LLC	USD	911,225	NOK	(8,490,000)	10/23/2020	987	0.000%
UBS SECURITIES LLC	AUD	185,000	USD	(133,224)	10/23/2020	(711)	0.000%
UBS SECURITIES LLC	GBP	90,000	USD	(118,134)	10/23/2020	(1,988)	0.000%
UBS SECURITIES LLC	JPY	14,930,000	USD	(141,493)	10/23/2020	107	0.000%
UBS SECURITIES LLC	JPY	52,425,000	USD	(495,071)	10/23/2020	2,139	0.000%
UBS SECURITIES LLC	USD	948,846	CHF	(870,000)	10/23/2020	3,655	0.000%
UBS SECURITIES LLC	USD	965,550	JPY	(101,195,000)	10/23/2020	5,795	0.000%
UBS SECURITIES LLC	EUR	342,167	USD	(401,896)	11/20/2020	(299)	0.000%
UBS SECURITIES LLC	USD	591,162	SEK	(5,210,000)	11/20/2020	9,113	0.000%

Total Forward Currency Exchange Contracts **3,618**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
SPX 11/20/2020 C 3350	3,350.00	11/20/2020	(208)	(2,688,400)	(0.117%)

Total Options **(2,688,400)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	112,500	2,317	0.000%
BOEING CO DEB CDS 12/20/2021	(1,290,000)	(28,015)	(0.001%)
CHILE CDS 12/20/2025	(977,000)	15,975	0.001%
CHILE CDS 12/20/2025	(1,923,000)	31,443	0.001%
COLOMBIA CDS 12/20/2025	(762,000)	(19,152)	(0.001%)
COLOMBIA CDS 12/20/2025	(1,643,000)	(41,295)	(0.002%)
DEVON ENERGY CORP CDS 12/20/2024	(50,000)	(1,476)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(100,000)	(2,951)	0.000%
DEVON ENERGY CORP CDS 12/20/2024	(60,000)	(1,771)	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(360,000)	347	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(280,000)	270	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(200,000)	193	0.000%
GENERAL ELECTRIC CO CDS 12/20/2020	(180,000)	174	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(1,032,691)	(8,175)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2025	(1,850,000)	(14,645)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2025	(1,887,309)	(14,940)	(0.001%)
CDX IG CDSI S34 5Y 06/20/2025	(33,505,000)	237,282	0.010%
CDX IG CDSI S35 5Y 12/20/2025	(14,100,000)	298,116	0.013%

Total Swap Contracts 453,699

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	(189)	12/31/2020	(23,819,906)	(22,417)	(1.034%)
MSCI EAFE FUT 12/20	(53)	12/18/2020	(4,910,980)	120,263	(0.213%)
S&P500 EMINI FUT 12/20	133	12/18/2020	22,290,800	(50,962)	0.967%
TUZ0 2YR US NOTE FUT DEC 20	62	12/31/2020	13,699,578	2,818	0.595%
TYZ0 UST 10YR FUT DEC 20	362	12/21/2020	50,510,313	78,095	2.192%
USZ0 UST 30YR FUT DEC 20	246	12/21/2020	43,365,188	(272,114)	1.882%
UXYZ0 UST 10YR ULTRA FUT DEC 20	(148)	12/21/2020	(23,668,438)	(48,772)	(1.027%)
WNZ0 ULTRA US BOND FUT DEC 20	85	12/21/2020	18,854,063	(136,451)	0.818%

Total Futures Contracts (329,539)

NET ASSETS **2,304,123,956**

NET ASSET VALUE PER SHARE

Spectrum Conservative Allocation Fund Shares **20.50**
 (\$1,922,514,496 / 93,765,269 Shares Outstanding)

Spectrum Conservative Allocation Fund - I Class Shares **20.50**
 (\$381,609,460 / 18,618,695 Shares Outstanding)

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

- | | | | |
|---|----------------------------|-------------------------|--------------------------|
| ADP Andorran Peseta | DOP Dominican Peso | LBP Lebanese Pound | QAR Qatari Rial |
| AED United Arab Emirates Dirham | DZD Algerian Dinar | LKR Sri Lanka Rupee | RON Romanian Leu |
| AFA Afghanistan Afghani | ECS Ecuador Sucre | LRD Liberian Dollar | RSD Serbian Dinar |
| ALL Albania Lek | EEK Estonian Kroon | LTL Lithuanian Litas | RUB Russian Rouble |
| AMD Armenian Dram | EGP Egyptian Pound | LVL Latvian Lats | RWF Rwandan Franc |
| ANG Netherlands Antillian Guilder | ETB Ethiopian Birr | LYD Libyan Dinar | SAR Saudi Riyal |
| AOA Angolan Kwanza | EUR Euro | MAD Moroccan Dirham | SDD Sudanese Dinar |
| ARS Argentine Peso | FJD Fiji Dollar | MDL Moldovan Leu | SEK Swedish Krona |
| AUD Australian Dollar | FKP Falkland Islands Pound | MGA Malagasy Franc | SGD Singapore Dollar |
| AZM Azerbaijan Manat | GBP British Pound | MOP Macau Pataca | SIT Slovenian Tolar |
| BAM Bosnia and Herzegovina Convertible Mark | GHC Ghanaian Cedi | MRO Mauritanian Ouguiya | SKK Slovak Koruna |
| BBD Bardados Dollar | GIP Gibraltar Pound | MTL Maltese Lira | SLL Sierra Leonean Leone |
| BDT Bandladesh Taka | GTQ Guatemalan Quetzal | MUR Mauritius Rupee | SOS Somali Shilling |
| BGN Bulgarian Lev | GYD 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	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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