

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
58.com			5,864	0	0.000%
Aalberts			2,879	111,800	0.011%
ABB			15,728	421,796	0.042%
Abbott Laboratories			12,103	1,314,991	0.130%
AbbVie	2.95	11/21/26	145,000	137,069	0.014%
AbbVie	4.5	5/14/35	30,000	29,090	0.003%
AbbVie	4.7	5/14/45	95,000	89,480	0.009%
AbbVie			31,444	4,815,963	0.475%
Abcam			20,383	292,959	0.029%
Acadia Realty Trust, REIT			9,087	141,939	0.014%
Accenture			2,702	750,210	0.074%
Adesso			305	46,926	0.005%
Adidas			2,026	359,880	0.035%
Adriatic Metals			26,291	35,357	0.003%
Advanced Micro Devices			22,052	1,686,316	0.166%
Adyen			454	655,182	0.065%
Aedas Homes SAU			15,956	357,032	0.035%
Aercap Holdings			3,800	155,572	0.015%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.45	10/29/26	150,000	130,502	0.013%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	150,000	149,437	0.015%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	150,000	148,536	0.015%
AES			1,956	167,308	0.017%
Affirm Holdings			2,685	48,491	0.005%
AGCO			362	35,729	0.004%
Ahli United Bank BSC			259,295	226,365	0.022%
AHS Hospital	5.02	7/1/45	20,000	21,584	0.002%
AIA Group			169,400	1,850,961	0.183%
Aida Engineering			10,300	69,015	0.007%
AIFUL			84,500	218,096	0.022%
Air Arabia			268,315	152,171	0.015%
Airbus			24,879	2,433,412	0.240%
Air Lease	2.2	1/15/27	195,000	169,735	0.017%
Air Lease	3.63	4/1/27	45,000	41,748	0.004%
Air Liquide			3,099	417,134	0.041%
Airports Corp of Vietnam JSC			8,900	30,221	0.003%
Airports of Thailand			53,500	107,439	0.011%
Air Products & Chemicals			487	117,114	0.012%
Aixtron			8,069	206,105	0.020%
AJ Bell			22,197	72,411	0.007%
Aker BP			1,835	63,551	0.006%
Aker BP			2,206	76,527	0.008%
Akzo Nobel			20,602	1,347,328	0.133%
Alamo			215	25,032	0.002%
Albemarle			230	48,065	0.005%
Alcon			13,779	966,205	0.095%
Alcon Finance	2.6	5/27/30	235,000	200,997	0.020%
Alexandria Real Estate, REIT			1,995	289,335	0.029%
Alfa Laval			1,918	46,496	0.005%
Alibaba Group Holding			54,520	777,749	0.077%
Alibaba Group Holding, ADR			17,659	2,007,475	0.198%
Alicorp SAA			13,294	17,883	0.002%
Align Technology			362	85,675	0.008%
Ally Financial	2.2	11/2/28	270,000	219,576	0.022%
Alphabet Class A			308	671,212	0.066%
Alphabet Class C			5,211	11,398,802	1.124%
Alrosa			80,680	0	0.000%
ALS Queensland			31,749	234,876	0.023%
Alstom			6,552	149,612	0.015%
Altria	2.35	5/6/25	40,000	37,812	0.004%
Altus Group			3,984	138,010	0.014%
Aluminium Bahrain			26,261	80,282	0.008%
Amadeus IT			23,400	1,310,263	0.129%
Amazon.com	2.8	8/22/24	50,000	49,454	0.005%
Amazon.com	3.88	8/22/37	150,000	141,929	0.014%
Amazon.com			58,031	6,163,473	0.608%

Ambea			8,485	38,946	0.004%
Ambu			4,208	41,117	0.004%
Amcor			31,174	389,768	0.038%
Ameren			5,321	480,806	0.047%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	21,010	17,911	0.002%
American Airlines 2019-1 Class AA Pass Through Trust	3.15	2/15/32	164,941	146,968	0.014%
American Campus Communities Operating Partnership	3.63	11/15/27	230,000	225,935	0.022%
American Electric Power			21,209	2,034,791	0.201%
American Homes 4 Rent, REIT			6,686	236,952	0.023%
American Honda Finance	0.75	8/9/24	260,000	244,494	0.024%
American International Group			34,636	1,770,939	0.175%
American Tower	1.45	9/15/26	355,000	311,325	0.031%
American Tower, REIT			1,690	431,947	0.043%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	105,000	101,529	0.010%
AmeriCredit Automobile Receivables Trust 2021-2	1.29	6/18/27	150,000	137,881	0.014%
Amphenol	2.2	9/15/31	105,000	85,800	0.008%
Amplifon			16,555	508,976	0.050%
Ams-Osram			11,787	106,637	0.011%
Analog Devices			7,903	1,154,549	0.114%
Angel Oak Mortgage Trust 2021-1	0.91	1/25/66	89,733	83,224	0.008%
Angel Oak Mortgage Trust 2021-1	1.12	1/25/66	29,402	27,118	0.003%
Angel Oak Mortgage Trust 2021-2	0.99	4/25/66	78,903	71,765	0.007%
Anglo American			4,498	160,797	0.016%
Anglo American Capital	2.63	9/10/30	200,000	164,782	0.016%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide	4.9	2/1/46	90,000	84,648	0.008%
Antofagasta			18,053	254,926	0.025%
Aon	2.2	11/15/22	195,000	194,663	0.019%
Aon Global	3.88	12/15/25	25,000	24,801	0.002%
Apartment Income REIT, REIT			1,602	66,643	0.007%
Apollo Global Management			11,423	553,787	0.055%
Appalachian Power	4.45	6/1/45	40,000	34,937	0.003%
Apple	3.2	5/11/27	300,000	294,850	0.029%
Apple			62,079	8,487,441	0.837%
Apple Hospitality REIT, REIT			12,913	189,434	0.019%
Applied Materials			2,008	182,688	0.018%
Arco Platform			7,872	117,529	0.012%
Argenx, ADR			1,860	704,717	0.070%
Aritzia			5,391	145,957	0.014%
Aruhi			12,900	96,471	0.010%
Asahi Group Holdings			6,400	210,467	0.021%
Asahi Kasei			29,000	220,614	0.022%
Ascential			221,811	699,745	0.069%
Ashtead			20,954	881,504	0.087%
Asia Commercial Bank/Vietnam			141,593	156,350	0.015%
Asian Paints			4,521	153,964	0.015%
Asics			6,400	115,919	0.011%
ASML Holding			1,054	501,578	0.049%
ASML Holding			6,009	2,838,880	0.280%
ASOS			22,050	225,986	0.022%
Assa Abloy			28,050	598,588	0.059%
Astellas Pharma			73,500	1,146,725	0.113%
Astral			8,590	180,228	0.018%
AstraZeneca			10,096	1,331,883	0.131%
AstraZeneca, ADR			108,300	7,155,381	0.706%
Atlassian			2,201	412,467	0.041%
Atrium Hotel Portfolio Trust 2017-ATRM	2.25	12/15/36	150,000	145,847	0.014%
AT&T	2.75	6/1/31	215,000	185,256	0.018%
Attijariwafa Bank			2,662	113,251	0.011%
Auction Technology			10,390	115,777	0.011%
Ausgrid Finance Pty	3.85	5/1/23	105,000	104,888	0.010%
Australia & New Zealand Banking			13,920	212,012	0.021%
Auto1			3,489	25,694	0.003%
Autodesk	2.4	12/15/31	385,000	314,310	0.031%
Autoliv			2,620	190,148	0.019%
AutoZone	3.13	4/21/26	170,000	163,641	0.016%
AutoZone	3.75	6/1/27	70,000	67,867	0.007%
AvalonBay Communities, REIT			7,532	1,463,091	0.144%
Avanza Holding Bank			8,572	144,547	0.014%
Avery Dennison			283	45,809	0.005%
Avis Budget Rental Car Funding AESOP	2.02	2/20/27	100,000	91,849	0.009%
Avis Budget Rental Car Funding AESOP	3.55	9/22/25	105,000	102,016	0.010%
Avolon Holdings Funding	5.25	5/15/24	215,000	211,238	0.021%

Avolon Holdings Funding	3.95	7/1/24	70,000	67,025	0.007%
AXA			67,227	1,535,568	0.151%
Axis Bank			26,288	212,299	0.021%
Bafang Electric Suzhou			5,259	153,289	0.015%
Baidu	3.88	9/29/23	210,000	211,012	0.021%
Baidu, ADR			2,349	349,367	0.034%
Baker Hughes			47,833	1,380,939	0.136%
Bakkafrost P/F			979	63,097	0.006%
Ball			9,953	684,468	0.068%
Baltic Classifieds			80,999	128,796	0.013%
Baltimore Gas & Electric	3.35	7/1/23	225,000	223,794	0.022%
Banca Mediolanum			71,192	469,703	0.046%
Banca Transilvania			469,320	222,982	0.022%
Banco Comercial Portugues			384,679	66,461	0.007%
Banco Santander	3.85	4/12/23	200,000	199,866	0.020%
Banco Santander	3.49	5/28/30	200,000	177,149	0.017%
Bank Central Asia			1,316,700	641,154	0.063%
Bank for Foreign Trade of Vietnam			53,932	173,452	0.017%
Bank of America	4.45	3/3/26	50,000	49,670	0.005%
Bank of America	3.55	3/5/24	100,000	99,781	0.010%
Bank of America	3.5	4/19/26	400,000	389,535	0.038%
Bank of America	4.24	4/24/38	120,000	109,595	0.011%
Bank of America			57,653	1,794,738	0.177%
Banner Health	1.9	1/1/31	65,000	52,993	0.005%
Barclays	2.28	11/24/27	335,000	297,421	0.029%
Barclays Mortgage Loan Trust 2021-NQM1	2.19	9/25/51	101,217	93,464	0.009%
Barry Callebaut			379	847,982	0.084%
BASF			4,593	200,954	0.020%
BAT Capital	4.39	8/15/37	275,000	217,364	0.021%
Bawag			23,803	1,004,834	0.099%
Bay Area Toll Authority	3.18	4/1/41	300,000	244,986	0.024%
Bayer			16,186	966,570	0.095%
BBCMS 2019-BWAY Mortgage Trust	3.48	11/15/34	50,000	47,419	0.005%
BBVA Bancomer SA/Texas	4.38	4/10/24	150,000	149,179	0.015%
Becton Dickinson And	2.82	5/20/30	115,000	101,163	0.010%
Becton Dickinson And	3.7	6/6/27	183,000	176,482	0.017%
Becton, Dickinson & Company			25,105	6,189,136	0.610%
Beiersdorf			1,362	139,765	0.014%
Beijer Ref			5,649	77,467	0.008%
Beijing Enterprises Holdings			30,500	108,441	0.011%
Benefit One			4,300	58,255	0.006%
Berkshire Hathaway	2.75	3/15/23	35,000	34,955	0.003%
Berkshire Hathaway Energy	5.15	11/15/43	25,000	25,221	0.002%
Best Buy			4,759	310,239	0.031%
Bhp			49,266	1,410,664	0.139%
Bhp			33,997	947,983	0.094%
Big Yellow			2,012	32,282	0.003%
Bill.Com Holdings			2,353	258,689	0.026%
Biogen	3.63	9/15/22	90,000	90,217	0.009%
BioMerieux			686	67,265	0.007%
BioNTech, ADR			3,861	575,675	0.057%
Blackstone Hedge Fund Solutions			35,807	76,369,114	7.533%
Block			3,486	214,250	0.021%
Blue Star			9,669	111,721	0.011%
BM&FBOVESPA			390,600	821,734	0.081%
Bnp Paribas	2.87	4/19/32	350,000	291,122	0.029%
BNP Paribas			11,988	573,410	0.057%
Boardwalk Pipelines	4.95	12/15/24	10,000	10,067	0.001%
Boa Vista Servicios			38,459	39,315	0.004%
BOE Varitronix			40,000	80,648	0.008%
Boliden			11,526	368,607	0.036%
Boohoo			72,233	48,635	0.005%
Booking Holdings	3.65	3/15/25	30,000	29,987	0.003%
Booking Holdings			200	349,798	0.035%
Boral Finance Pty	3	11/1/22	10,000	9,977	0.001%
Borouge			70,673	56,375	0.006%
Bossard Holding			255	49,476	0.005%
BP Capital Markets America	1.75	8/10/30	180,000	147,217	0.015%
Bpce	4.5	3/15/25	400,000	393,653	0.039%
Bpce	4	9/12/23	265,000	264,698	0.026%
BRAC Bank			273,073	121,227	0.012%
Bridgepoint			112,798	331,657	0.033%

Bridgestone			3,900	142,192	0.014%
Brighthouse Financial Global Funding	1.55	5/24/26	100,000	89,818	0.009%
Bristol-Myers Squibb	2.9	7/26/24	163,000	161,977	0.016%
Bristol-Myers Squibb	3.55	8/15/22	250,000	250,344	0.025%
Bristol-Myers Squibb			18,341	1,412,257	0.139%
British American Tobacco			4,928	211,235	0.021%
Brixmor Operating Partnership	3.9	3/15/27	25,000	24,002	0.002%
Brixmor Operating Partnership	4.05	7/1/30	80,000	71,987	0.007%
Broadcom			1,213	589,288	0.058%
Budweiser Brewing Co APAC			337,400	1,012,436	0.100%
Bunzl			5,393	179,106	0.018%
Burberry			14,464	290,169	0.029%
Burlington Stores			1,288	175,464	0.017%
BWAY 2022-26BW Mortgage Trust	3.4	2/10/44	150,000	131,904	0.013%
BX Trust 2021-LGCY	2.33	10/15/23	225,000	208,971	0.021%
Bytes Technology			22,740	115,717	0.011%
Cactus			1,474	59,358	0.006%
CAE			5,869	144,628	0.014%
Cairn Homes			140,816	146,504	0.014%
California State University	2.8	11/1/41	250,000	189,797	0.019%
Camden Property Trust, REIT			2,602	349,917	0.035%
Cameron LNG	3.7	1/15/39	30,000	25,259	0.002%
Cameron LNG	2.9	7/15/31	40,000	35,126	0.003%
Canadian Apartment Properties REIT			1,265	44,047	0.004%
Canadian Natural Resources	2.95	1/15/23	175,000	174,125	0.017%
Canadian Natural Resources	2.95	7/15/30	110,000	96,591	0.010%
Canadian Natural Resources			1,424	76,521	0.008%
Canadian Pacific Railway	1.75	12/2/26	130,000	116,914	0.012%
Canadian Pacific Railway			5,065	353,740	0.035%
CANCOM			2,748	92,843	0.009%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	100,000	96,058	0.009%
CapitaLand Integrated Commercial Trust			39,200	61,278	0.006%
Capital One Financial	3.2	1/30/23	230,000	229,989	0.023%
Capitec Bank Holdings			3,460	424,059	0.042%
Cardinal Health	3.41	6/15/27	125,000	120,014	0.012%
Cardinal Health	3.75	9/15/25	80,000	79,037	0.008%
Carel Industries			15,628	310,870	0.031%
Carlsberg			1,164	148,762	0.015%
CARLYLE US CLO 2019-4	2.17	4/15/35	250,000	242,416	0.024%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	90,000	82,095	0.008%
Carvana	10.25	5/1/30	149,000	122,180	0.012%
Carvana			8,654	195,407	0.019%
Carvana Auto Receivables Trust 2021-P4	2.33	2/10/28	155,000	133,285	0.013%
Caterpillar			1,723	308,003	0.030%
CCC Intelligent Solutions Holdings			14,219	130,815	0.013%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	55,000	52,878	0.005%
CD 2017-CD3 Mortgage Trust	3.98	2/10/50	110,000	101,168	0.010%
Cedar Fair			5,826	255,820	0.025%
Cellnex Telecom			15,987	622,185	0.061%
Celulosa Arauco Y Constitucion	5.5	11/2/47	250,000	208,605	0.021%
Centene			41,571	3,517,322	0.347%
Centra Health	4.7	1/1/48	385,000	362,605	0.036%
Central Asia Metals			51,043	137,682	0.014%
Central Japan Railway			1,600	183,893	0.018%
Central Texas Regional Mobility Authority	3.17	1/1/41	225,000	177,899	0.018%
Ceridian HCM Holding			5,753	270,851	0.027%
CF Industries			756	64,812	0.006%
Challenger Ltd/Australia			24,701	116,943	0.012%
ChampionX			2,375	47,144	0.005%
Charles Schwab			58,307	3,683,836	0.363%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.5	2/1/24	250,000	251,403	0.025%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	50,000	50,118	0.005%
Chart Industries			153	25,609	0.003%
Chevron			1,999	289,415	0.029%
China Oilfield Services			53,000	110,246	0.011%
China Overseas Land & Investment			288,000	916,118	0.090%
China Resources Gas Group			56,000	261,040	0.026%
China Resources Mixc Lifestyle Services			146,000	725,313	0.072%
Chipotle Mexican Grill			1,152	1,505,964	0.149%
Chroma Ate			18,000	92,697	0.009%
Chubb			29,672	5,832,922	0.575%
Chugai Pharmaceutical			12,600	322,314	0.032%

Cie Automotive			4,102	102,148	0.010%
CIFC Funding 2021-III	2.18	7/15/36	250,000	241,789	0.024%
Cigna	3.25	4/15/25	250,000	244,082	0.024%
Cigna	3.75	7/15/23	63,000	63,163	0.006%
Cigna			2,765	728,633	0.072%
Cintas			272	101,600	0.010%
Citigroup	3.89	1/10/28	315,000	303,007	0.030%
Citigroup	4.08	4/23/29	100,000	94,999	0.009%
Citigroup	4.45	9/29/27	70,000	69,380	0.007%
Citigroup			716	32,929	0.003%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	25,000	24,761	0.002%
Citigroup Mortgage Loan Trust	2.5	8/25/50	70,796	62,080	0.006%
CI&T Inc/United States			4,658	46,999	0.005%
City of Los Angeles department of Airports	7.05	5/15/40	15,000	18,877	0.002%
CK Hutchison Holdings			23,500	159,424	0.016%
Clicks Group			21,287	357,996	0.035%
Close Brothers			5,596	70,345	0.007%
CME Group			4,675	956,973	0.094%
CMS Energy	4.88	3/1/44	25,000	23,647	0.002%
CMS Energy			3,603	243,203	0.024%
Cnh Equipment Trust 2019	2.35	4/15/27	295,000	287,514	0.028%
CNO Global Funding	2.65	1/6/29	315,000	277,002	0.027%
Coca-Cola			14,828	932,829	0.092%
Coca-Cola Europacific Partners	1.5	1/15/27	210,000	186,440	0.018%
Cochlear			1,365	187,405	0.018%
Coconala			5,200	19,322	0.002%
Cold Storage Trust 2020-ICE5	2.62	11/15/37	137,619	133,989	0.013%
Cold Storage Trust 2020-ICE5	2.97	11/15/37	155,313	151,021	0.015%
COLT 2021-6 Mortgage Loan Trust	1.91	12/25/66	235,930	205,553	0.020%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	40,000	39,358	0.004%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	60,000	58,955	0.006%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	100,000	98,382	0.010%
Commercial International Bank Egypt			2,455	4,862	0.000%
CommonSpirit Health	2.76	10/1/24	95,000	92,735	0.009%
CommonSpirit Health	2.78	10/1/30	50,000	43,388	0.004%
CommonSpirit Health	2.95	11/1/22	25,000	25,052	0.002%
Compass Group			21,748	446,517	0.044%
Confluent			2,706	62,887	0.006%
Connecticut Avenue Securities Trust 2022-R01	1.93	12/25/41	43,437	42,512	0.004%
ConocoPhillips			4,710	423,005	0.042%
Constellation Software Inc/Canada			104	154,390	0.015%
Converge ICT Solutions			122,000	47,024	0.005%
Cooper Companies			1,870	585,534	0.058%
Corebridge Financial	4.4	4/5/52	375,000	313,853	0.031%
Corning			21,076	664,105	0.066%
Corp Nacional del Cobre de Chile	3.15	1/14/30	200,000	174,907	0.017%
Corp Nacional del Cobre de Chile	3	9/30/29	220,000	192,022	0.019%
Country Garden Services Holdings			74,000	332,102	0.033%
County of Miami-Dade FL Transit System	5.62	7/1/40	160,000	174,878	0.017%
County of Miami-Dade FL Water & Sewer System Revenue	3.49	10/1/42	90,000	75,962	0.007%
Coupang			12,028	153,357	0.015%
Covestro			9,364	325,387	0.032%
CP ALL			599,500	1,020,194	0.101%
Credicorp			2,220	266,200	0.026%
CreditAccess Grameen			8,376	107,042	0.011%
Credit Agricole SA/London	3.75	4/24/23	250,000	249,859	0.025%
Credit Suisse	3	12/14/23	250,000	248,215	0.024%
CRH America Finance	3.95	4/4/28	400,000	389,613	0.038%
Croda International			3,061	241,948	0.024%
CrowdStrike Holdings			483	81,414	0.008%
Crown Castle International	2.1	4/1/31	250,000	199,164	0.020%
Crown Castle International	4.75	5/15/47	30,000	27,339	0.003%
Crown Castle International	3.7	6/15/26	40,000	38,631	0.004%
Crown Castle International, REIT			1,302	219,231	0.022%
CSX			81,584	2,370,831	0.234%
CTS Eventim			3,352	176,816	0.017%
CubeSmart, REIT			7,778	332,276	0.033%
Cvs			6,129	123,894	0.012%
CVS Health	2.7	8/21/40	40,000	28,841	0.003%
CyberAgent			33,500	335,621	0.033%
Dai-ichi Life Holdings			7,700	142,415	0.014%
Daiichi Sankyo			20,600	523,909	0.052%

Daikin Industries			2,400	385,342	0.038%
Daimler Truck Holding			8,602	226,541	0.022%
Daimler Trucks Finance North America	3.65	4/7/27	155,000	148,663	0.015%
Daio Paper			42,700	446,802	0.044%
Daiwabo Holdings			16,900	220,746	0.022%
DAIWA OFFICE INVESTMENT			12	61,644	0.006%
Dallas Fort Worth International Airport	2.84	11/1/46	150,000	116,621	0.012%
Danaher			14,916	3,781,504	0.373%
Danske Bank	3.24	12/20/25	335,000	319,776	0.032%
Darling Ingredients			4,854	290,269	0.029%
Dassault Aviation			3,465	541,104	0.053%
Datadog			1,467	139,717	0.014%
Davide Campari-Milano			37,110	391,499	0.039%
DBS Group			9,900	211,834	0.021%
DCC			3,127	194,551	0.019%
Dcp Midstream Operating	3.88	3/15/23	25,000	24,719	0.002%
Dechra Pharmaceuticals			10,970	462,553	0.046%
Deere			402	120,387	0.012%
Definity Financial			11,428	295,377	0.029%
de Longhi			11,571	215,766	0.021%
Delta Air Lines	3.8	4/19/23	75,000	74,250	0.007%
Demae-Can			8,000	25,584	0.003%
Denso			3,900	205,852	0.020%
dentalcorp Holdings			12,162	112,531	0.011%
Derwent London			7,173	228,702	0.023%
Descartes Systems			4,104	255,033	0.025%
Descartes Systems			616	38,229	0.004%
Deutsche Boerse			1,286	215,954	0.021%
Deutsche Post			4,435	167,449	0.017%
Deutsche Telekom			74,585	1,483,440	0.146%
Devon Energy			3,684	203,025	0.020%
Diageo			10,153	438,536	0.043%
DiaSorin			828	108,891	0.011%
DIC			12,600	223,690	0.022%
Digital Core REIT Management, REIT			91,900	70,795	0.007%
Diploma			1,646	44,828	0.004%
Direct Line Insurance			86,995	267,026	0.026%
Disco			1,200	285,554	0.028%
Discover Financial Services	3.85	11/21/22	95,000	95,322	0.009%
Discover Financial Services	3.75	3/4/25	15,000	14,777	0.001%
DKSH Holding			2,791	230,937	0.023%
Dlocal Ltd/Uruguay			1,006	26,408	0.003%
DNB Bank			28,899	523,175	0.052%
Dollar General			10,880	2,670,387	0.263%
Dominion Energy			43,445	3,467,345	0.342%
DoorDash			5,069	325,278	0.032%
Douglas Emmett, REIT			5,847	130,856	0.013%
Downer EDI			50,249	175,329	0.017%
DRIVEN BRANDS FUNDING	2.79	10/20/51	129,350	107,905	0.011%
DRIVEN BRANDS FUNDING	3.24	1/20/51	128,375	115,569	0.011%
Dr Lal PathLabs			1,718	47,763	0.005%
Dr. Martens			75,418	219,794	0.022%
Dryden 77 CLO	2.6	5/20/34	250,000	241,447	0.024%
DTE Energy			5,313	673,423	0.066%
Duke Energy			14,405	1,544,360	0.152%
EastGroup Properties, REIT			905	139,669	0.014%
Eaton			9,682	1,219,835	0.120%
Eaton Vance	3.63	6/15/23	15,000	14,962	0.001%
Edenred			16,177	766,315	0.076%
Edita Food Industries SAE, GDR			7,020	15,444	0.002%
eGuarantee			3,300	52,436	0.005%
Eiken Chemical			9,500	125,245	0.012%
Eisai			5,100	215,629	0.021%
Elanco Animal Health			758	14,880	0.001%
Electric Power development			21,800	360,424	0.036%
Elekta			25,443	176,332	0.017%
Element Fleet Management			34,449	359,156	0.035%
Element Solutions			2,896	51,549	0.005%
Elevance Health	4.65	1/15/43	20,000	19,149	0.002%
Elevance Health	4.1	3/1/28	130,000	129,112	0.013%
Elevance Health			10,614	5,122,104	0.505%
Eli Lilly And			6,628	2,148,996	0.212%

Ellington Financial Mortgage Trust 2019-2	3.05	11/25/59	23,378	22,626	0.002%
Enbridge			823	34,780	0.003%
Endava, ADR			987	87,122	0.009%
Enefit Green			6,082	25,276	0.002%
Enel			145,672	798,898	0.079%
Enel Finance International	1.88	7/12/28	200,000	167,993	0.017%
Enerflex			5,703	26,893	0.003%
Energias do Brasil			27,268	106,499	0.011%
Energy Transfer	5.25	4/15/29	120,000	119,100	0.012%
Engie			63,748	738,136	0.073%
Eni	4	9/12/23	295,000	293,743	0.029%
ENN Energy Holdings			31,800	525,613	0.052%
Entegris			434	39,984	0.004%
EOG Resources			6,281	693,674	0.068%
EPAM Systems			23	6,780	0.001%
Epiroc			4,128	55,940	0.006%
Epiroc			35,211	545,949	0.054%
Equinix, REIT			1,611	1,058,459	0.104%
Equinor			31,028	1,081,183	0.107%
Equitable Holdings	3.9	4/20/23	29,000	29,124	0.003%
Equitrans Midstream			6,325	40,227	0.004%
Equity LifeStyle Properties, REIT			8,722	614,639	0.061%
Equity Residential, REIT			8,908	643,336	0.063%
Ermenegildo Zegna Holditalia			21,154	223,175	0.022%
ERO Copper			2,436	20,571	0.002%
Erste Group Bank			8,624	219,147	0.022%
Esker			639	85,396	0.008%
Essex Portfolio	2.65	3/15/32	135,000	112,408	0.011%
Essex Property Trust, REIT			1,201	314,074	0.031%
EssilorLuxottica			8,218	1,245,953	0.123%
Essity			29,975	783,563	0.077%
Eurofins Scientific			4,585	362,115	0.036%
Eversource Energy	3.3	1/15/28	15,000	14,083	0.001%
Evotec			21,747	527,121	0.052%
Exelon			1,500	67,980	0.007%
Exeter Automobile Receivables Trust 2021-1	0.98	6/15/26	75,000	72,134	0.007%
Exeter Automobile Receivables Trust 2021-2	0.74	1/15/26	215,000	209,403	0.021%
Exeter Automobile Receivables Trust 2021-4	1.46	10/15/27	215,000	202,925	0.020%
Experian			10,646	312,575	0.031%
Experian Finance	2.75	3/8/30	200,000	176,059	0.017%
Extended Stay America Trust 2021-ESH	2.71	7/15/38	99,388	96,393	0.010%
Extra Space Storage, REIT			278	47,293	0.005%
ExxonMobil			8,155	698,394	0.069%
Ezaki Glico			4,500	130,365	0.013%
Fabege			6,767	64,133	0.006%
Fancl			10,100	185,624	0.018%
Fannie Mae Connecticut Avenue Securities	2.72	11/25/29	95,640	94,555	0.009%
Fannie Mae Connecticut Avenue Securities	1.83	11/25/41	54,904	53,645	0.005%
FANUC			1,500	235,109	0.023%
Fast Retailing			600	315,166	0.031%
Faurecia			3,968	79,512	0.008%
Fawry for Banking & Payment Tech Ser SAE			14,423	2,723	0.000%
Federal Realty Investment Trust, REIT			605	57,923	0.006%
Ferrari			2,680	493,221	0.049%
Fidelity National Information Services			9,584	878,565	0.087%
Fifth Third Bancorp	4.3	1/16/24	65,000	65,368	0.006%
FincoBank Banca Finco			50,770	609,065	0.060%
Fine Organic Industries			1,347	81,832	0.008%
First Abu Dhabi Bank			143,001	731,753	0.072%
First Derivatives			6,290	150,303	0.015%
FirstEnergy	7.38	11/15/31	60,000	66,989	0.007%
FirstEnergy Transmission	4.35	1/15/25	65,000	64,054	0.006%
FirstRand			162,166	624,084	0.062%
Fiserv	3.2	7/1/26	100,000	94,924	0.009%
Fiserv			20,751	1,846,216	0.182%
Fisher & Paykel Healthcare			19,459	242,414	0.024%
Flatex			11,536	110,274	0.011%
FleetCor Technologies			4,047	850,315	0.084%
Floor & decor Holdings			4,299	270,665	0.027%
Florida development Finance	4.11	4/1/50	390,000	330,253	0.033%
Florida Gas Transmission	3.88	7/15/22	20,000	20,007	0.002%
Florida Gas Transmission	4.35	7/15/25	215,000	216,409	0.021%

Fluidra			30,764	625,952	0.062%
FMC			9,405	1,006,429	0.099%
Fondul Proprietatea			40,380	17,733	0.002%
Fontainebleau Miami Beach Trust 2019-FBLU	3.75	12/10/36	165,000	158,690	0.016%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	205,000	203,614	0.020%
Ford Credit Auto Owner Trust 2020-REV2	1.74	4/15/33	115,000	103,104	0.010%
Ford Credit Floorplan Master Owner Trust	1.32	9/15/27	205,000	184,274	0.018%
Fortinet			8,515	481,779	0.048%
Fosun International			94,500	87,296	0.009%
FPT			119,232	471,023	0.046%
Franco-Nevada			1,539	202,442	0.020%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	25,276	24,956	0.002%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	3,928	3,926	0.000%
Freddie Mac STACR REMIC Trust 2020-DNA6	1.83	12/25/50	82	82	0.000%
Freddie Mac STACR REMIC Trust 2021-DNA3	3.03	10/25/33	60,000	55,484	0.005%
Freddie Mac STACR REMIC Trust 2021-DNA6	2.43	10/25/41	100,000	91,290	0.009%
Freddie Mac STACR REMIC Trust 2021-HQA1	1.63	8/25/33	46,130	45,773	0.005%
Freddie Mac STACR REMIC Trust 2022-DNA3	2.93	4/25/42	171,498	168,805	0.017%
Freddie Mac STACR REMIC Trust 2022-HQA1	3.03	3/25/42	143,595	142,364	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	1.78	11/25/41	165,000	160,041	0.016%
Freddie Mac Structured Agency Credit Risk debt Notes	1.73	8/25/33	32,681	32,470	0.003%
Freee KK			4,200	103,124	0.010%
Fresenius			14,527	441,791	0.044%
Frontier developments			5,962	99,323	0.010%
Frontier Digital Ventures			157,871	76,810	0.008%
FSN E-Commerce Ventures			3,912	69,380	0.007%
Fujitec			14,300	316,170	0.031%
Fujitsu			2,600	325,333	0.032%
Fujitsu General			11,800	234,309	0.023%
Fukui Computer Holdings			3,400	85,712	0.008%
Funding Circle Holdings			79,326	54,894	0.005%
Fuyao Glass Industry			96,212	601,810	0.059%
Galaxy Entertainment			31,000	185,708	0.018%
Galp Energia Sgps			51,323	600,530	0.059%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	8,122	7,762	0.001%
Galton Funding Mortgage Trust 2019-H1	2.96	10/25/59	64,520	63,803	0.006%
Gazprom, ADR			15,606	2	0.000%
GE			16,748	1,066,345	0.105%
GEA Group			3,752	130,074	0.013%
Gecina			280	26,278	0.003%
General Motors	4	4/1/25	55,000	54,305	0.005%
General Motors			10,844	344,405	0.034%
General Motors Financial	2.4	4/10/28	305,000	258,639	0.026%
General Motors Financial	3.55	7/8/22	205,000	205,005	0.020%
Genmab			858	278,374	0.027%
Genuit			22,778	106,380	0.010%
Genus			4,944	151,232	0.015%
George Washington University	4.3	9/15/44	15,000	13,964	0.001%
Georgia Capital			3,326	24,556	0.002%
Gilead Sciences	3.25	9/1/22	20,000	20,000	0.002%
Globant			306	53,244	0.005%
Glodon			29,500	240,608	0.024%
GM Financial Consumer Automobile Receivables Trust 2020-3	1.91	9/16/27	90,000	85,837	0.008%
GMO Financial Gate			500	45,721	0.005%
GMO Payment Gateway			1,800	128,216	0.013%
Goldman Sachs	6.75	10/1/37	10,000	11,093	0.001%
Goldman Sachs	3.5	1/23/25	300,000	295,898	0.029%
Goldman Sachs	3.85	1/26/27	115,000	111,123	0.011%
Goldman Sachs	2.62	4/22/32	200,000	165,737	0.016%
Goldman Sachs	5.15	5/22/45	15,000	14,270	0.001%
Goldman Sachs	2.9	7/21/42	130,000	94,692	0.009%
Goldman Sachs			4,765	1,415,300	0.140%
Goodman Group			7,413	91,534	0.009%
Grace Trust 2020-GRCE	2.77	12/10/40	100,000	81,354	0.008%
Great Portland Estates			50,096	350,801	0.035%
Great Wolf Trust 2019-WOLF	2.96	12/15/36	70,000	67,359	0.007%
Gree Electric Appliances Inc of Zhuhai			45,200	228,617	0.023%
Greggs			14,483	320,707	0.032%
Grupo Aeroportuario del Sureste, ADR			1,523	299,102	0.030%
Grupo Financiero Banorte			106,000	592,476	0.058%
Grupo Mexico			107,608	445,747	0.044%
Grupo Sbf			35,200	126,112	0.012%

GSK, ADR			20,773	904,249	0.089%
GS Mortgage-Backed Securities Corp Trust 2021-PJ5	2.5	10/25/51	195,006	176,674	0.017%
GS Mortgage Securities Trust 2013-GC16	5.16	11/10/46	175,000	172,903	0.017%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	25,000	24,657	0.002%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	65,000	63,777	0.006%
Guangdong Kinlong Hardware Products			8,100	157,562	0.016%
GVS			12,255	100,195	0.010%
Hackensack Meridian Health	4.21	7/1/48	155,000	144,209	0.014%
Haier Smart Home			64,400	239,694	0.024%
Halliburton			15,047	471,874	0.047%
Halyk Savings Bank of Kazakhstan, GDR			14,761	147,222	0.015%
Hamamatsu Photonics KK			10,400	405,159	0.040%
Hanwa			8,700	181,612	0.018%
Hardees Funding	4.96	6/20/48	105,875	103,138	0.010%
Hartford Financial Services			13,850	906,206	0.089%
Hasbro	3	11/19/24	150,000	146,681	0.014%
Hasbro	3.55	11/19/26	420,000	401,279	0.040%
HashiCorp			747	21,992	0.002%
HCA	4.13	6/15/29	235,000	214,144	0.021%
HCA Healthcare			4,996	839,628	0.083%
HDFC Asset Management			9,752	222,555	0.022%
HDFC Bank			51,094	872,598	0.086%
HDFC Life Insurance			43,548	302,403	0.030%
Headhunter, ADR			4,246	0	0.000%
Healthcare Realty Trust	3.63	1/15/28	30,000	28,057	0.003%
Healthcare Trust of America, REIT			3,086	86,130	0.008%
Healthpeak Properties	2.88	1/15/31	45,000	38,817	0.004%
Healthpeak Properties	2.13	12/1/28	80,000	68,989	0.007%
Heidelbergcement			2,061	99,508	0.010%
Heineken			3,071	279,527	0.028%
Helios Towers			104,800	154,871	0.015%
Hess			1,477	156,473	0.015%
High Street Funding Trust I	4.11	2/15/28	100,000	97,666	0.010%
Hightech Payment Systems			251	134,519	0.013%
Hikari Tsushin			5,100	524,289	0.052%
Hilton Worldwide Holdings			3,878	432,164	0.043%
Hindustan Unilever			7,521	212,233	0.021%
Hino Motors			44,700	230,095	0.023%
Hitachi			8,000	380,561	0.038%
Hitachi Metals			10,700	161,978	0.016%
Home Depot			3,794	1,040,580	0.103%
Honda Motor			4,700	113,322	0.011%
Honeywell International	1.1	3/1/27	275,000	244,237	0.024%
Honeywell International			11,680	2,030,101	0.200%
Hongfa Technology			81,900	513,885	0.051%
Hong Kong Exchanges and Clearing			6,400	316,520	0.031%
Hongkong Land Holdings			43,800	219,969	0.022%
Horiba			2,300	98,117	0.010%
Hoshino Resorts REIT			59	285,535	0.028%
Hoshizaki			25,900	771,973	0.076%
Host Hotels & Resorts, REIT			67,490	1,058,243	0.104%
Housing Development Finance			60,004	1,647,304	0.162%
Howard Hughes			656	44,641	0.004%
HSBC Holdings	2.21	8/17/29	200,000	168,237	0.017%
HSBC Holdings			42,429	277,168	0.027%
Huayu Automotive Systems			142,500	491,230	0.048%
Huazhu			61,000	236,863	0.023%
Hubbell			5,868	1,047,907	0.103%
Humana			2,325	1,088,263	0.107%
Huntsun Technologies			88,100	575,633	0.057%
Hyatt Hotels	3.38	7/15/23	30,000	29,336	0.003%
Hypoport			313	62,428	0.006%
Hyundai Capital America	1.8	10/15/25	55,000	50,381	0.005%
Hyundai Capital America	1.3	1/8/26	145,000	129,412	0.013%
Hyundai Capital America	2	6/15/28	235,000	199,154	0.020%
Hyundai Capital America	1.65	9/17/26	180,000	158,655	0.016%
Iberdrola			91,124	948,730	0.094%
ICICI Bank, ADR			9,854	174,810	0.017%
IDEC			6,300	130,112	0.013%
IDP Education			7,418	121,471	0.012%
IGO			91,414	626,592	0.062%
Illinois Tool Works			2,546	464,009	0.046%

Imcd			1,714	234,363	0.023%
Impala Platinum			1,640	18,195	0.002%
Imperial Brands			11,817	264,556	0.026%
Impro Precision Industries			238,000	65,594	0.006%
Incitec Pivot			32,408	74,581	0.007%
Indiana University Health Inc Obligated	3.97	11/1/48	145,000	135,849	0.013%
Indra Sistemas			8,258	79,083	0.008%
Indus Motor			520	2,890	0.000%
Indus Towers			41,697	110,968	0.011%
Industrial & Infrastructure Fund Invstmt			120	158,893	0.016%
Infineon Technologies			18,364	446,714	0.044%
Info Edge India			1,315	63,328	0.006%
Informa			20,952	135,363	0.013%
Infosys			44,627	828,099	0.082%
Ing Groep	3.55	4/9/24	255,000	252,891	0.025%
ING Groep			163,523	1,610,964	0.159%
Inmobiliaria Colonial SocimiSA			12,254	78,396	0.008%
InRetail Peru			638	16,429	0.002%
Integrated Diagnostics Holdings			156,215	116,906	0.012%
Intelbras SA Industria de Te			14,200	67,372	0.007%
Intercontinental Exchange	3.75	12/1/25	75,000	74,397	0.007%
InterContinental Hotels			4,115	218,704	0.022%
Intermediate Capital			17,189	274,810	0.027%
International Flavors & Fragrances			12,714	1,514,492	0.149%
International Paper			2,090	87,425	0.009%
Intertrust			363	7,271	0.001%
Intesa Sanpaolo			75,032	140,420	0.014%
Intuit			4,207	1,621,546	0.160%
Intuitive Surgical			8,212	1,648,231	0.163%
Investec			17,334	94,390	0.009%
Ipsen			1,351	127,917	0.013%
IQE			292,782	122,612	0.012%
Isuzu Motors			16,700	184,725	0.018%
Itau Unibanco Holding			98,946	429,177	0.042%
ITC Holdings	2.7	11/15/22	95,000	94,614	0.009%
ITOCHU			3,400	91,725	0.009%
Jackson Financial	1.13	11/22/23	270,000	259,543	0.026%
Jason Furniture Hangzhou			35,594	302,079	0.030%
JD.com			17,776	572,797	0.056%
Jde Peet S	1.38	1/15/27	290,000	249,038	0.025%
JD Health International			14,750	116,760	0.012%
Jeronimo Martins			45,405	984,306	0.097%
JINS Holdings			2,400	75,651	0.007%
JMDC			2,500	110,085	0.011%
JobsOhio Beverage System	3.99	1/1/29	15,000	14,924	0.001%
Johnson & Johnson			23,873	4,237,696	0.418%
Johnson Matthey			10,309	243,093	0.024%
JOYY, ADR			2,213	66,080	0.007%
JPMBB Commercial Mortgage Securities Trust 2015-C30	3.82	7/15/48	65,000	64,177	0.006%
JPMBB Commercial Mortgage Securities Trust 2015-C31	3.8	8/15/48	46,018	44,933	0.004%
JPMorgan Chase	1.58	4/22/27	235,000	209,403	0.021%
JPMorgan Chase	3.56	4/23/24	125,000	124,615	0.012%
JPMorgan Chase	3.38	5/1/23	410,000	409,937	0.040%
JPMorgan Chase	3.88	7/24/38	160,000	141,014	0.014%
JPMorgan Chase			40,079	4,513,296	0.445%
JPMorgan Chase Bank NA - CACLN	0.97	12/26/28	170,360	164,318	0.016%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2022-OPO	3.38	1/5/39	100,000	91,606	0.009%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	50,058	47,730	0.005%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	42,271	39,649	0.004%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	19,259	18,286	0.002%
JP Morgan Mortgage Trust 2020-INV1	1.84	8/25/50	10,833	10,356	0.001%
Julius Baer			23,927	1,109,976	0.109%
Just Eat Takeaway			3,118	48,994	0.005%
K92 Mining			46,059	278,029	0.027%
Kansai Paint			18,000	229,790	0.023%
Kansas City Southern	2.88	11/15/29	55,000	49,182	0.005%
Kansas City Southern	3.5	5/1/50	155,000	121,682	0.012%
Kansas City Southern	4.3	5/15/43	25,000	22,205	0.002%
Kanzhun, ADR			18,381	483,053	0.048%
Karora Resources			38,709	99,840	0.010%
Kaspi.KZ JSC, GDR			4,963	225,795	0.022%
Katitas			1,400	30,271	0.003%

KBC			2,784	156,631	0.015%
KDDI			5,100	160,825	0.016%
Kendrion			2,120	34,735	0.003%
Kentucky Utilities	4.38	10/1/45	65,000	59,053	0.006%
Kering			1,985	1,028,681	0.101%
Keurig Dr Pepper			66,186	2,342,323	0.231%
KeyCorp	2.25	4/6/27	90,000	81,016	0.008%
Keyence			1,900	651,583	0.064%
Keysight Technologies	4.55	10/30/24	230,000	233,100	0.023%
Keywords Studios			11,295	301,746	0.030%
Khang Dien House Trading & Invest			20,400	34,135	0.003%
Kilroy Realty	4.38	10/1/25	15,000	14,800	0.001%
Kilroy Realty	3.45	12/15/24	40,000	38,930	0.004%
Kilroy Realty	4.25	8/15/29	25,000	23,748	0.002%
Kilroy Realty, REIT			2,330	121,929	0.012%
Kimco Realty, REIT			4,898	96,833	0.010%
Kingdee International Software			253,000	596,071	0.059%
Kingfisher			120,435	359,918	0.036%
Kion			4,758	199,180	0.020%
Kirin Holdings			14,000	221,159	0.022%
KLA			3,932	1,254,623	0.124%
Knaus Tabbert			1,794	47,653	0.005%
Knorr-Bremse			8,134	465,874	0.046%
Kojamo			28,018	486,547	0.048%
Komercni Banka			3,425	96,963	0.010%
Koninklijke DSM			4,420	633,168	0.062%
Koninklijke Philips			31,545	676,594	0.067%
Kotak Mahindra Bank			55,799	1,177,933	0.116%
KT			7,603	213,783	0.021%
KT, ADR			9,568	133,569	0.013%
Kubota			7,000	104,903	0.010%
Kweichow Moutai			560	171,576	0.017%
Kyoritsu Maintenance			1,900	70,924	0.007%
Kyowa Kirin			10,400	234,800	0.023%
L3Harris Technologies	4.85	4/27/35	50,000	49,378	0.005%
L3Harris Technologies			8,320	2,010,944	0.198%
Label Vie			132	60,115	0.006%
Laboratorios Farmaceuticos Rovi			5,251	321,598	0.032%
Laboratory Corporation of America			1,920	449,971	0.044%
Lam Research			1,793	764,087	0.075%
Largan Precision			1,000	58,113	0.006%
Legrand			3,692	274,126	0.027%
Lendlease Global Commercial REIT			63,900	36,599	0.004%
Leonardo			17,852	181,123	0.018%
LG Chemical			1,650	655,515	0.065%
LG H&H			150	78,809	0.008%
Li Auto, ADR			5,300	203,043	0.020%
Liberty Energy			2,427	30,969	0.003%
Liberty Media Corp-Liberty Formula One			12,721	807,402	0.080%
Liberty Mutual	4.25	6/15/23	10,000	10,029	0.001%
Liberty Mutual	4.85	8/1/44	20,000	18,341	0.002%
Life Storage	4	6/15/29	145,000	133,062	0.013%
Linde			1,774	510,078	0.050%
Linde			885	254,615	0.025%
Linea Directa Aseg SA Cia de Seg y Reas			47,264	62,382	0.006%
Li Ning			25,500	237,433	0.023%
LITALICO			1,200	18,930	0.002%
Live Nation Entertainment			8,253	681,533	0.067%
Lloyds Banking Group			906,599	466,451	0.046%
LM Ericsson			77,731	580,574	0.057%
Localiza Rent A Car			47,900	478,318	0.047%
London Stock Exchange			10,034	936,290	0.092%
Lonza Group			1,457	778,238	0.077%
L'Oreal			1,370	475,672	0.047%
Lotus Bakeries			13	71,275	0.007%
lululemon athletica			4,645	1,266,273	0.125%
LVMH Moet Hennessy Louis Vuitton			141	86,416	0.009%
LYB International Finance II BV	3.5	3/2/27	300,000	286,538	0.028%
M3			1,900	54,691	0.005%
Macquarie Group			2,195	249,914	0.025%
Magazine Luiza			60,353	27,216	0.003%
Magna International			8,801	483,175	0.048%

Magnolia Oil & Gas			3,787	79,489	0.008%
Majorel Group Luxembourg			7,618	202,361	0.020%
Manulife Financial			29,477	511,130	0.050%
Marcopolo			212,200	100,151	0.010%
Marel HF			44,399	203,192	0.020%
Marriott			11,361	1,545,210	0.152%
Marriott International Inc/MD	4.65	12/1/28	285,000	278,118	0.027%
Marsh & McLennan	3.3	3/14/23	10,000	10,005	0.001%
Marsh & McLennan	3.5	6/3/24	115,000	114,549	0.011%
Marsh & McLennan			1,877	291,404	0.029%
Martin Marietta Materials			313	93,662	0.009%
Maruti Suzuki India			4,092	439,368	0.043%
Marvell Technology			5,494	239,154	0.024%
Maryland Economic development	4.75	6/1/42	175,000	162,723	0.016%
Maryland HHEFA	4.67	7/1/36	20,000	20,333	0.002%
MasterCard			5,430	1,713,056	0.169%
MatsukiyoCocokara			12,600	509,537	0.050%
Mayr Melnhof Karton			2,548	435,539	0.043%
McDonald s	1.45	9/1/25	65,000	60,559	0.006%
McDonald's			6,950	1,715,816	0.169%
Media do Holdings			3,400	42,150	0.004%
MediaTek			15,000	329,268	0.032%
Medley			2,200	43,839	0.004%
MedStar Health	3.63	8/15/49	130,000	109,639	0.011%
Medtronic			990	88,853	0.009%
Meituan			44,200	1,102,980	0.109%
Melrose Industries			173,018	317,358	0.031%
MercadoLibre			523	333,083	0.033%
Mercari			3,100	45,214	0.004%
Mercedes-Benz			3,405	197,757	0.020%
Meta Platforms			18,622	3,002,798	0.296%
METAWATER			6,800	100,725	0.010%
MetLife			7,253	455,416	0.045%
Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd	3.24	7/1/52	200,000	159,564	0.016%
Metropolitan Transportation Authority	5.87	11/15/39	15,000	16,682	0.002%
Metso Outotec			32,966	248,823	0.025%
Met Tower Global Funding	1.25	9/14/26	245,000	218,954	0.022%
Mexico Government International Bond	3.5	2/12/34	505,000	418,387	0.041%
MHC Commercial Mortgage Trust 2021-MHC	2.42	4/15/38	255,000	243,629	0.024%
MHC Trust 2021-MHC2	2.82	5/15/23	110,000	103,370	0.010%
Micron Technology	4.19	2/15/27	33,000	32,216	0.003%
Microsoft	2.92	3/17/52	90,000	70,900	0.007%
Microsoft			60,483	15,533,849	1.532%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	110,000	106,540	0.011%
Middleby			8,561	1,073,207	0.106%
Midea			74,000	670,944	0.066%
Military Commercial Joint Stock Bank			153,125	170,449	0.017%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	39,446	38,761	0.004%
Millicom International Cellular			6,394	91,637	0.009%
Mips			1,254	55,067	0.005%
Mississippi Power	3.95	3/30/28	170,000	164,395	0.016%
Mitsubishi Corporation			8,900	265,052	0.026%
Mitsubishi Electric			106,000	1,139,410	0.112%
Mitsubishi Estate			11,200	162,325	0.016%
Mitsubishi HC Capital			24,400	112,615	0.011%
Mitsubishi Ufj Financial	1.54	7/20/27	300,000	264,740	0.026%
Mitsubishi UFJ Financial			105,400	563,896	0.056%
Mitsui Fudosan			40,700	874,433	0.086%
Mitsui Fudosan Logistics Park			14	52,967	0.005%
Mitsui Mining & Smelting			6,500	151,595	0.015%
Miura			12,400	245,678	0.024%
MMC Norilsk Nickel			311	0	0.000%
Mobile World Investment			82,200	252,834	0.025%
Modec			9,000	77,445	0.008%
Moderna therapeutics			4,343	620,398	0.061%
mo Fisher Scientific	2.8	10/15/41	140,000	109,792	0.011%
Molina Healthcare			3,823	1,068,949	0.105%
Molten Ventures			37,943	194,275	0.019%
Moncler			5,141	221,505	0.022%
Mondelez International			22,208	1,378,895	0.136%
Mondi			30,417	539,906	0.053%
Money Forward			3,300	83,062	0.008%

MongoDB			1,968	510,696	0.050%
Monolithic Power Systems			697	267,676	0.026%
Monster Beverage			13,558	1,256,827	0.124%
Montana Aerospace			8,691	134,413	0.013%
Moody s	2	8/19/31	335,000	273,253	0.027%
Morgan Stanley	3.13	1/23/23	485,000	485,392	0.048%
Morgan Stanley	4.3	1/27/45	45,000	40,184	0.004%
Morgan Stanley	4.1	5/22/23	200,000	200,988	0.020%
Morgan Stanley	3.97	7/22/38	135,000	120,688	0.012%
Morgan Stanley			5,402	410,876	0.041%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.1	5/15/46	20,000	19,801	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,000	19,432	0.002%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	35,000	34,306	0.003%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.75	12/15/47	85,000	83,523	0.008%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	155,000	152,078	0.015%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	25,000	23,668	0.002%
Morgan Stanley Capital I Trust 2019-MEAD	3.28	11/10/36	130,000	115,896	0.011%
Moscow Exchange MICEX-RTS PJSC			51,640	0	0.000%
Motorola Solutions			3,511	735,906	0.073%
MSCI			207	85,315	0.008%
M&T Bank	3.55	7/26/23	345,000	344,979	0.034%
Munich Re			2,902	686,461	0.068%
Municipal Electric Authority of Georgia	6.66	4/1/57	126,000	151,000	0.015%
Murata Manufacturing			13,600	740,212	0.073%
Musashi Seimitsu Industry			11,900	121,901	0.012%
MVW 2019-2	2.22	10/20/38	123,166	116,532	0.011%
MVW 2021-1W	1.44	1/22/41	70,648	64,045	0.006%
MYT Netherlands Parent BV, ADR			4,618	45,626	0.005%
NAC Kazatomprom JSC, GDR			6,097	157,987	0.016%
Nagarro			851	97,087	0.010%
Nahdi Medical			14,097	607,898	0.060%
Nakanishi			7,600	134,730	0.013%
Nam Long Investment			42,466	65,500	0.006%
NARI Technology			35,568	144,174	0.014%
National Bank of Canada			10,379	681,102	0.067%
National Express			53,663	127,425	0.013%
National Grid			29,086	373,782	0.037%
Nationwide Building Society	1.5	10/13/26	405,000	360,583	0.036%
Natwest	4.52	6/25/24	300,000	300,303	0.030%
NatWest Markets	2.38	5/21/23	240,000	237,008	0.023%
NAVER			5,066	944,944	0.093%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	211,556	206,510	0.020%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	59,067	56,277	0.006%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	65,964	63,560	0.006%
Navient Private Education Refi Loan Trust 2020-G	1.17	9/16/69	36,742	34,458	0.003%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	44,409	41,391	0.004%
Navient Private Education Refi Loan Trust 2021	0.84	5/15/69	51,309	46,964	0.005%
Nelnet Student Loan Trust 2021	1.32	4/20/62	221,316	203,231	0.020%
Nestle			18,311	2,140,057	0.211%
Netflix			1,409	246,392	0.024%
NET One Systems			6,200	137,790	0.014%
Network International Holdings			65,806	151,411	0.015%
New Orleans Hotel Trust 2019-HNLA	2.91	4/15/32	100,000	94,360	0.009%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	45,910	43,480	0.004%
New Residential Mortgage Loan Trust 2022-INV1	3	3/25/52	146,301	129,245	0.013%
New York State dormitory Authority	5.63	3/15/39	15,000	16,590	0.002%
New York State Urban development	2.59	3/15/35	305,000	254,745	0.025%
Next			5,761	411,568	0.041%
Nextage			19,100	330,170	0.033%
NextEra Energy			2,106	104,564	0.010%
NextEra Energy			23,252	1,801,100	0.178%
NextEra Energy Capital Holdings	2.44	1/15/32	320,000	267,510	0.026%
NGK Spark Plug			9,300	168,698	0.017%
Nifco			4,400	102,909	0.010%
Nihon M&A Center Holdings			2,900	30,914	0.003%
Nike			4,704	480,749	0.047%
Ninety One			12,403	29,927	0.003%
Nintendo			1,100	473,062	0.047%
Nippon Ceramic			9,400	141,546	0.014%
Nippon Paint Holdings			26,600	199,026	0.020%
Nippon Sanso Holdings			8,700	139,297	0.014%
Nippon Seiki			27,500	175,073	0.017%

Nippon Shokubai			2,100	81,165	0.008%
Nippon Soda			7,200	231,399	0.023%
Nippon Steel			22,300	312,091	0.031%
Nippon Telegraph & Telephone			84,200	2,419,333	0.239%
Nipro			23,900	187,971	0.019%
NiSource	3.95	3/30/48	105,000	86,656	0.009%
NiSource	3.49	5/15/27	215,000	205,078	0.020%
NiSource			36,991	1,090,865	0.108%
Nitto Boseki			2,400	41,263	0.004%
Nordea Bank Abp	1	6/9/23	205,000	200,689	0.020%
Norfolk Southern			2,646	601,409	0.059%
Norma			3,962	88,799	0.009%
Norsk Hydro			8,313	46,979	0.005%
Northern Star Resources			38,413	180,184	0.018%
Northern Trust	3.95	10/30/25	25,000	25,078	0.002%
Northrop Grumman			1,404	671,912	0.066%
Northwestern University	2.64	12/1/50	140,000	102,529	0.010%
Nova Ljubljanska Banka dd, GDR			13,547	166,335	0.016%
Novartis			14,721	1,248,056	0.123%
NSK			38,200	205,522	0.020%
NTPC			162,271	293,419	0.029%
NTT Data			41,900	581,272	0.057%
Nucor	3.95	5/1/28	130,000	126,094	0.012%
Nucor	2.7	6/1/30	70,000	60,635	0.006%
Nucor			2,178	227,405	0.022%
Nutrien			22,133	1,763,779	0.174%
NVIDIA			10,993	1,666,429	0.164%
NXP BV / NXP Funding LLC / NXP USA	2.65	2/15/32	375,000	305,433	0.030%
NXP Semiconductors			4,298	636,233	0.063%
NYO Commercial Mortgage Trust 2021-1290	3.32	11/15/38	295,000	276,313	0.027%
Obara Group			6,000	127,992	0.013%
OBX 2019-EXP3 Trust	2.72	10/25/59	15,997	15,735	0.002%
Ocado			23,171	220,883	0.022%
Olaplex Holdings			26,760	377,048	0.037%
Olink Holding, ADR			6,285	95,532	0.009%
Olympic Industries			4,179	5,553	0.001%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	50,000	49,501	0.005%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	50,000	48,634	0.005%
Omron			2,500	127,242	0.013%
oOh media			83,378	69,578	0.007%
Opendoor Technologies			13,392	63,076	0.006%
Oracle	2.4	9/15/23	300,000	295,502	0.029%
O Reilly Automotive	3.8	9/1/22	125,000	124,938	0.012%
O Reilly Automotive	3.6	9/1/27	145,000	140,004	0.014%
O'Reilly Automotive			431	272,289	0.027%
Oriental Land			1,700	237,408	0.023%
ORIX			14,200	237,990	0.023%
OTP Bank			21,058	472,452	0.047%
Otsuka Holdings			22,500	803,176	0.079%
Outsourcing			9,800	74,956	0.007%
Oxford Nanopore Technologies			20,229	68,392	0.007%
OZ Minerals			18,763	230,655	0.023%
Ozon Holdings, ADR			7,944	1	0.000%
PACCAR Financial	0.9	11/8/24	415,000	392,316	0.039%
Pacific Gas & Electric	2.1	8/1/27	125,000	104,628	0.010%
Packaging Corp of America	3.65	9/15/24	15,000	14,941	0.001%
Packaging Corporation of America			2,768	380,600	0.038%
PALTAC			1,700	52,824	0.005%
Panama Government International Bond	6.7	1/26/36	25,000	27,096	0.003%
Panasonic Holdings	2.54	7/19/22	200,000	200,004	0.020%
Panasonic Holdings			31,800	256,759	0.025%
Pan Pacific International Holdings			25,100	400,175	0.039%
Partners Group Holding			645	582,498	0.057%
Paycom Software			196	54,904	0.005%
PayPal Holdings	2.4	10/1/24	345,000	336,920	0.033%
PayPal Holdings			2,150	150,156	0.015%
Pebblebrook Hotel Trust, REIT			7,965	131,980	0.013%
PerkinElmer	1.9	9/15/28	230,000	191,850	0.019%
PerkinElmer			7,076	1,006,349	0.099%
Perrigo Finance Unlimited	4.38	3/15/26	200,000	188,500	0.019%
Perseus Mining			149,191	161,878	0.016%
Persimmon			10,922	248,496	0.025%

Persol Holdings			20,900	381,594	0.038%
Petronet LNG			23,332	63,639	0.006%
Philadelphia Authority for Industrial development	3.96	4/15/26	5,000	4,976	0.000%
Philip Morris International			34,525	3,408,999	0.336%
Philippine Seven			20,600	19,441	0.002%
Phu Nhuan Jewelry JSC			27,600	152,619	0.015%
PICC Property & Casualty			254,000	264,873	0.026%
Pigeon			8,300	114,195	0.011%
Pinduoduo, ADR			4,900	302,820	0.030%
Ping An Insurance			113,500	781,248	0.077%
Pinterest			6,078	110,376	0.011%
Pioneer Natural Resources	1.13	1/15/26	80,000	71,451	0.007%
Pioneer Natural Resources			1,001	223,303	0.022%
PKO Bank Polski			40,917	256,647	0.025%
Plaid Inc/Japan			1,800	5,642	0.001%
Planet Fitness			9,585	651,876	0.064%
Playtech			14,246	94,243	0.009%
Pola Orbis Holdings			3,100	38,371	0.004%
Polycab India			5,078	142,381	0.014%
Polypeptide			2,304	157,581	0.016%
Polyus PJSC			294	0	0.000%
Pony Testing International			32,040	204,961	0.020%
Pop Mart International			16,200	78,603	0.008%
Port Authority of New York & New Jersey	5.31	8/1/46	20,000	20,194	0.002%
PRADA			112,100	630,417	0.062%
President & Fellows of Harvard College	3.62	10/1/37	25,000	23,464	0.002%
Pricoa Global Funding I	3.45	9/1/23	270,000	269,894	0.027%
Principal Financial	3.4	5/15/25	35,000	34,192	0.003%
Principal Financial	2.13	6/15/30	160,000	132,978	0.013%
Principal Financial	3.3	9/15/22	25,000	25,030	0.002%
Procter & Gamble			18,295	2,630,638	0.259%
Progressive			18,441	2,144,135	0.211%
Prologis, REIT			15,367	1,807,928	0.178%
Prosus			13,553	877,606	0.087%
Protective Life Global Funding	1.08	6/9/23	205,000	200,081	0.020%
Providence Health & Services Obligated	4.38	10/1/23	25,000	25,252	0.002%
Provident Funding Mortgage Trust 2019-1	3.25	12/25/49	193,524	171,387	0.017%
Province of Alberta Canada	3.3	3/15/28	135,000	133,357	0.013%
Province of Alberta Canada	2.2	7/26/22	130,000	130,002	0.013%
Province of British Columbia Canada	2	10/23/22	15,000	14,983	0.001%
Province of Manitoba Canada	2.6	4/16/24	270,000	267,361	0.026%
Province of New Brunswick Canada	3.63	2/24/28	250,000	251,329	0.025%
Province of Quebec Canada	2.88	10/16/24	50,000	49,701	0.005%
Prudential			15,838	197,013	0.019%
Prysmian			27,674	760,286	0.075%
PS Business Parks, REIT			639	119,589	0.012%
Public Storage	1.95	11/9/28	150,000	129,544	0.013%
Public Storage, REIT			1,805	564,369	0.056%
Qatar National Bank			149,731	821,969	0.081%
Qingdao Haier Biomedical			20,727	226,131	0.022%
Qt			1,153	85,575	0.008%
Qualcomm			4,109	524,884	0.052%
QUALCOMM	3.25	5/20/27	107,000	104,459	0.010%
Quanta Services			488	61,166	0.006%
QVC	4.85	4/1/24	20,000	18,950	0.002%
Raia Drogasil			160,917	591,895	0.058%
Rayonier, REIT			2,897	108,290	0.011%
Realty Income	2.2	6/15/28	70,000	61,172	0.006%
Recruit Holdings			16,600	488,877	0.048%
Rede D Or Sao Luiz			38,111	211,111	0.021%
Regency Centers	4.13	3/15/28	35,000	33,598	0.003%
Regency Centers, REIT			3,851	228,403	0.023%
Regeneron Pharmaceuticals			1,918	1,133,787	0.112%
Reliance Industries			25,392	836,280	0.082%
Reliance Steel & Aluminum			2,180	370,295	0.037%
RELX Capital	3.5	3/16/23	45,000	44,898	0.004%
RELX Capital	3	5/22/30	100,000	90,461	0.009%
Renesas Electronics			14,900	134,835	0.013%
Renishaw			3,266	142,238	0.014%
Republic of Poland Government International Bond	3.25	4/6/26	55,000	53,484	0.005%
Republic Services	3.38	11/15/27	230,000	219,776	0.022%
Republic Services	2.38	3/15/33	355,000	289,757	0.029%

Republic Services			12,197	1,596,221	0.157%
Rexford Industrial Realty, REIT			4,552	262,150	0.026%
Rhyolite Resources			32,364	8,297	0.001%
Rightmove			14,526	100,663	0.010%
Rinnai			700	48,218	0.005%
Rio Tinto			4,634	277,051	0.027%
Rio Tinto			4,132	294,772	0.029%
Roche Holding			9,151	3,059,178	0.302%
Rockwell Automation	1.75	8/15/31	330,000	270,614	0.027%
ROCKWOOL			1,942	440,900	0.043%
Rolls-Royce			154,746	157,479	0.016%
Roper Technologies	3.8	12/15/26	50,000	48,924	0.005%
Roper Technologies	2.95	9/15/29	60,000	53,359	0.005%
Roper Technologies			2,689	1,061,214	0.105%
Ross Stores			12,722	893,466	0.088%
Rotork			31,664	93,016	0.009%
Royal Bank of Canada	2.3	11/3/31	500,000	416,693	0.041%
Royal Gold			457	48,798	0.005%
RPM			1,496	117,765	0.012%
Ryohin Keikaku			7,600	74,452	0.007%
Sabine Pass Liquefaction	4.2	3/15/28	50,000	48,000	0.005%
Safaricom			281,200	59,415	0.006%
Safran			3,663	364,708	0.036%
Saia			1,217	228,796	0.023%
Saigon Beer Alcohol Beverage			23,200	154,199	0.015%
Sakata INX			19,300	130,039	0.013%
Salesforce	2.7	7/15/41	370,000	286,262	0.028%
Salesforce			19,527	3,222,736	0.318%
Sampo			35,248	1,540,378	0.152%
Samsonite International			60,300	119,911	0.012%
Samsung Electronics			72,434	3,194,872	0.315%
Sandvik			12,745	207,707	0.020%
Sangfor Technologies			8,200	127,647	0.013%
Sanofi			25,820	2,603,845	0.257%
Sanofi, ADR			26,018	1,301,681	0.128%
Sansan			5,900	40,567	0.004%
Santander Holdings USA	2.49	1/6/28	135,000	119,455	0.012%
Santander UK Group Holdings	2.47	1/11/28	200,000	177,004	0.017%
Sanwa Holdings			9,700	92,890	0.009%
SAP			4,186	381,556	0.038%
Sarana Menara Nusantara			2,294,300	169,501	0.017%
Sartorius			244	85,636	0.008%
Saudi Arabian Oil	2.88	4/16/24	245,000	240,701	0.024%
Saudi National Bank			49,786	876,355	0.086%
Saudi Tadawul Group Holding			2,894	145,775	0.014%
SBA Communications, REIT			906	289,965	0.029%
SBA Tower Trust	2.84	1/15/25	250,000	242,251	0.024%
Scentre			153,047	274,803	0.027%
Schneider Electric			458	54,573	0.005%
Scout24			9,810	505,366	0.050%
Sea, ADR			11,111	742,881	0.073%
Sempra Energy	3.3	4/1/25	185,000	180,550	0.018%
Sempra Energy			20,559	3,089,401	0.305%
Sensirion Holding			772	78,417	0.008%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	7,985	7,846	0.001%
ServiceMaster Funding	2.87	7/30/51	129,025	110,540	0.011%
ServiceNow	1.4	9/1/30	235,000	184,151	0.018%
ServiceNow			3,483	1,656,236	0.163%
Seven & i Holdings			22,900	888,529	0.088%
SFO Commercial Mortgage Trust 2021-555	2.82	5/15/38	110,000	103,924	0.010%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	4,593	4,491	0.000%
Shandong Pharmaceutical Glass			42,400	177,625	0.018%
Shandong Weigao Group Medical Polymer			104,000	121,464	0.012%
Shell			20,537	534,841	0.053%
Shell, ADR			5,489	287,020	0.028%
Shell International Finance BV	3.25	5/11/25	75,000	74,165	0.007%
Shenzhen Inovance Technology			56,548	558,846	0.055%
Shenzhen Megmeet Electrical			45,000	177,210	0.017%
Shenzhou International Group Holdings			16,100	196,510	0.019%
Sherwin-Williams			10,388	2,325,977	0.229%
SHIFT			200	26,228	0.003%
Shimadzu			6,000	190,173	0.019%

Shin-Etsu Chemical			300	33,723	0.003%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	119,000	117,706	0.012%
Shoals Technologies			4,185	68,969	0.007%
Shop Apotheke Europe			3,830	342,127	0.034%
Shopify			9,640	301,154	0.030%
Shopify			5,120	159,980	0.016%
Shoprte Holdings			4,392	53,512	0.005%
Shriram Transport Finance			11,896	192,371	0.019%
Shurgard Self Storage Europe Sarl			681	31,759	0.003%
Sibanye Stillwater			21,620	53,693	0.005%
Siemens			28,793	2,959,820	0.292%
Siemens Healthineers			7,194	366,796	0.036%
Sierra Timeshare 2018-2 Receivables Funding	3.5	6/20/35	28,505	28,228	0.003%
Signify			3,717	122,625	0.012%
Sika			2,271	524,231	0.052%
Silergy			3,000	242,578	0.024%
Simon Property	3.38	10/1/24	45,000	44,420	0.004%
Simon Property	2.65	2/1/32	340,000	280,938	0.028%
Simon Property Group, REIT			2,448	232,364	0.023%
Sinopharm			26,400	63,918	0.006%
Skan			325	17,481	0.002%
SL Green Realty, REIT			1,697	78,317	0.008%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	315,000	312,484	0.031%
SMB Private Education Loan Trust	1.29	7/15/53	77,574	70,313	0.007%
Smb Private Education Loan Trust 2015	3.07	5/17/32	99,509	99,552	0.010%
Smb Private Education Loan Trust 2016	2.77	2/17/32	87,036	86,704	0.009%
Smb Private Education Loan Trust 2016	2.7	5/15/31	68,630	67,397	0.007%
Smb Private Education Loan Trust 2017	2.88	9/15/34	136,040	133,089	0.013%
Smb Private Education Loan Trust 2018	3.6	1/15/37	53,938	52,634	0.005%
Smb Private Education Loan Trust 2019	2.19	7/15/36	62,162	60,884	0.006%
Smb Private Education Loan Trust 2021	1.07	1/15/53	177,821	157,191	0.016%
SMC			300	133,542	0.013%
SM Investments			33,946	483,050	0.048%
Smith & Nephew			49,766	695,967	0.069%
Smiths Group			10,130	173,232	0.017%
SMS			11,300	224,157	0.022%
Snap Inc.			25,482	334,579	0.033%
Snowflake Computing			918	127,657	0.013%
Sociedad Quimica y Minera de Chile, ADR			2,140	178,754	0.018%
Softbank Corp			55,500	616,191	0.061%
SOFTBANK GROUP CORP			15,700	608,509	0.060%
Solasto			38,800	209,183	0.021%
Sompo Holdings			10,500	463,764	0.046%
Songcheng Performance development			278,800	641,670	0.063%
Sony			6,600	538,275	0.053%
South32			213,107	577,454	0.057%
South Carolina Public Service Authority	2.39	12/1/23	25,000	24,578	0.002%
Southern			1,711	89,853	0.009%
Southern Company			69,885	4,983,499	0.492%
Southern Copper			8,103	403,610	0.040%
Spectra Energy Partners	4.75	3/15/24	170,000	171,303	0.017%
S&P Global			1,227	413,573	0.041%
Spie			11,505	251,078	0.025%
Spin Master			7,522	245,493	0.024%
Spirax Sarco Engineering			1,370	165,234	0.016%
Spotify Technology			1,271	119,258	0.012%
Square Pharmaceuticals			66,883	155,045	0.015%
Ssp			45,070	127,949	0.013%
Standard Chartered	1.82	11/23/25	320,000	297,613	0.029%
Standard Chartered			31,214	235,647	0.023%
Stanley Electric			22,600	371,019	0.037%
Starbucks			6,495	496,153	0.049%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	1,309	1,307	0.000%
Starwood Mortgage Residential Trust 2020-INV	1.03	11/25/55	33,110	32,075	0.003%
Starwood Mortgage Residential Trust 2021-2	1.17	5/25/65	44,139	42,064	0.004%
State Grid Overseas Investment BVI	3.75	5/2/23	215,000	216,052	0.021%
State of California	7.63	3/1/40	35,000	47,309	0.005%
State of Wisconsin	3.95	5/1/36	110,000	108,311	0.011%
State Street	3.1	5/15/23	25,000	24,935	0.002%
Steadfast			66,348	230,853	0.023%
Steel Dynamics			3,297	218,097	0.022%
Stellantis			12,106	150,481	0.015%

STERIS			1,377	283,869	0.028%
Stora Enso			19,256	305,114	0.030%
Storebrand			39,815	286,270	0.028%
Stroer SE & Co KGaA			2,360	106,605	0.011%
Stryker			2,541	505,481	0.050%
Sumitomo Corporation			32,200	437,709	0.043%
Sumitomo Densetsu			12,800	244,799	0.024%
Sumitomo Electric Industries			27,600	304,995	0.030%
Sumitomo Mitsui Financial	3.75	7/19/23	340,000	341,168	0.034%
Sumitomo Mitsui Trust Holdings			5,600	173,073	0.017%
Sumitomo Rubber Industries			8,200	70,123	0.007%
Sumitomo Seika Chemicals			7,100	151,196	0.015%
Summit Industrial Income REIT			15,155	201,447	0.020%
Sun Hung Kai Properties			6,583	77,943	0.008%
Sun Life Financial			18,592	851,893	0.084%
Sunny Optical Technology			16,900	277,105	0.027%
Suzano			15,257	145,210	0.014%
Suzuki Motor			21,900	688,491	0.068%
Svenska Cellulosa			3,620	54,391	0.005%
Svenska Handelsbanken			30,458	261,449	0.026%
Swedbank			53,829	682,691	0.067%
Symrise			4,772	520,459	0.051%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	50,000	50,027	0.005%
Synchrony Financial	4.25	8/15/24	375,000	371,204	0.037%
Syncona			44,594	110,768	0.011%
Synopsys			5,048	1,533,078	0.151%
Systems			62,100	100,142	0.010%
Taiheiyō Cement			17,200	256,278	0.025%
Taiwan Semiconductor Manufacturing			377,000	6,041,935	0.596%
Taiwan Semiconductor Manufacturing, ADR			2,574	210,425	0.021%
Taiyo Yuden			2,500	85,191	0.008%
Takeda Pharmaceutical			12,500	351,104	0.035%
Takeuchi Manufacturing			3,900	66,924	0.007%
Takuma			7,000	68,625	0.007%
Tata Consultancy			4,068	168,797	0.017%
Taylor Wimpey			69,797	99,422	0.010%
TC Energy			7,467	386,865	0.038%
TC Energy			3,709	192,135	0.019%
TCS Group Holding, GDR			584	0	0.000%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	130,000	117,671	0.012%
TeamLease Services			2,493	102,301	0.010%
Teamviewer			4,345	43,450	0.004%
Tecan			166	48,337	0.005%
TechnipFMC			5,750	38,698	0.004%
TechnoPro Holdings			18,000	361,333	0.036%
TE Connectivity			9,473	1,071,870	0.106%
Teleflex			665	163,490	0.016%
Teleperformance			2,389	737,685	0.073%
TELUS International CDA			3,839	96,333	0.010%
Tencent Holdings	2.99	1/19/23	200,000	199,635	0.020%
Tencent Holdings			90,254	4,085,361	0.403%
Terreno Realty, REIT			3,750	208,988	0.021%
Tesla			4,597	3,095,712	0.305%
Texas A&M University	3.33	5/15/39	250,000	222,389	0.022%
Texas Instruments	1.38	3/12/25	45,000	42,566	0.004%
Texas Instruments	1.13	9/15/26	80,000	72,730	0.007%
Texas Instruments			8,465	1,300,647	0.128%
TGS			2,336	32,798	0.003%
Thales			4,101	503,509	0.050%
Thermo Fisher Scientific			7,159	3,889,342	0.384%
The Travelers Companies			16,042	2,713,183	0.268%
THG			13,325	13,380	0.001%
THK			6,000	113,015	0.011%
Thomson Reuters	3.35	5/15/26	10,000	9,687	0.001%
Thule			9,902	244,955	0.024%
Tietto Minerals			214,618	45,928	0.005%
Tikehau Capital SCA			5,484	111,569	0.011%
Time Warner Cable	6.55	5/1/37	13,000	13,030	0.001%
Time Warner Cable	6.75	6/15/39	13,000	12,957	0.001%
Tingyi (Cayman Island)			108,000	185,606	0.018%
TJX	1.6	5/15/31	55,000	44,288	0.004%
TJX			11,415	637,528	0.063%

T-Mobile US			13,831	1,860,823	0.184%
Tmx			3,301	335,947	0.033%
Tokio Marine Holdings			8,500	495,652	0.049%
Tokyo Century			3,700	122,922	0.012%
Tokyo Electron			1,600	522,229	0.052%
Tokyo Tatemono			18,900	260,738	0.026%
Tonies			5,146	23,562	0.002%
Toromont Industries			2,066	167,052	0.016%
Toronto-Dominion Bank	1.15	6/12/25	145,000	133,660	0.013%
Toronto-Dominion Bank	3.5	7/19/23	235,000	235,712	0.023%
Torrent Pharmaceuticals			5,584	201,909	0.020%
Tosoh			2,800	34,828	0.003%
TotalEnergies			107,543	5,660,737	0.558%
TotalEnergies, ADR			10,641	560,142	0.055%
TotalEnergies Capital International	2.43	1/10/25	275,000	266,829	0.026%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	35,300	34,492	0.003%
Towd Point Mortgage Trust 2018-1	3	1/25/58	25,718	25,240	0.002%
Toyota Motor			78,900	1,217,372	0.120%
Toyo Tire			13,200	164,999	0.016%
Trainline			113,512	401,673	0.040%
TransCanada PipeLines	2.5	8/1/22	20,000	19,995	0.002%
TransUnion			1,454	116,305	0.011%
Transurban Finance Co Pty	4.13	2/2/26	15,000	14,801	0.001%
Transurban Finance Co Pty	2.45	3/16/31	140,000	114,738	0.011%
Treasury Wine Estates			19,077	149,606	0.015%
Trelleborg			5,243	106,079	0.010%
TRG Pakistan			264,500	100,006	0.010%
Trinity Health	4.13	12/1/45	25,000	23,050	0.002%
Trip.Com, ADR			6,000	164,700	0.016%
TRP Dynamic Global Bd - I			2,035,028	20,248,530	1.997%
TRP Emerg Markets Lcl Curr Bd - I			5,118,527	24,057,079	2.373%
TRP Government Reserve	1.33		1,956,545	1,956,545	0.193%
TRP Inst Emerging Markets Bd - Inst			6,083,212	37,350,919	3.684%
TRP Inst Floating Rate - Inst			2,411,698	21,898,215	2.160%
TRP Institutional High Yield - Inst			2,912,047	21,403,542	2.111%
TRP International Bond - I			4,270,883	31,818,081	3.138%
TRP International Bond (USD Hgd) - I			688,439	6,168,415	0.608%
TRP Multi-Strategy Total Return - I			2,926,228	28,150,314	2.777%
TRP QM US Small & MC Core Eq - I			2,948,653	51,630,910	5.093%
TRP Treasury Reserve	1.42		15,844,654	15,844,654	1.563%
Tsingtao Brewery			24,000	249,829	0.025%
Ubs	1.36	1/30/27	300,000	265,737	0.026%
Ubs	3.18	2/11/43	200,000	150,079	0.015%
UBS			16,103	260,333	0.026%
UiPath			13,940	253,569	0.025%
Ultragenyx Pharmaceutical			2,992	178,503	0.018%
Umicore			4,850	170,012	0.017%
UniCredit			10,437	99,740	0.010%
Unilever			44,048	2,007,699	0.198%
Unilever			6,807	309,177	0.030%
Union Pacific	4.75	9/15/41	10,000	9,504	0.001%
Union Pacific			3,233	689,534	0.068%
UNITE			3,328	43,259	0.004%
United Airlines 2014-2 Class A Pass Through Trust	3.75	9/3/26	3,177	3,041	0.000%
United Airlines 2018-1 Class A Pass Through Trust	3.7	3/1/30	287,694	257,814	0.025%
Unitedhealth	3.75	7/15/25	40,000	39,945	0.004%
UnitedHealth Group			14,884	7,644,869	0.754%
United Overseas Bank			34,400	649,889	0.064%
Universal Robina			121,590	245,526	0.024%
University of California	4.6	5/15/31	25,000	25,733	0.003%
University of California	5.77	5/15/43	15,000	17,121	0.002%
UPM-Kymmene			2,569	78,774	0.008%
U.S. Treasury Bonds	3.13	11/15/41	290,000	278,219	0.027%
U.S. Treasury Bonds	2.75	11/15/42	65,000	58,155	0.006%
U.S. Treasury Bonds	3	11/15/44	395,000	365,807	0.036%
U.S. Treasury Bonds	3	11/15/45	435,000	404,142	0.040%
U.S. Treasury Bonds	1.88	2/15/32	365,000	330,610	0.033%
U.S. Treasury Bonds	1.88	2/15/41	2,530,000	1,984,073	0.196%
U.S. Treasury Bonds	2.5	2/15/45	145,000	122,933	0.012%
U.S. Treasury Bonds	3	2/15/47	220,000	205,356	0.020%
U.S. Treasury Bonds	3	2/15/48	740,000	697,219	0.069%
U.S. Treasury Bonds	2	2/15/50	2,490,000	1,929,750	0.190%

U.S. Treasury Bonds	1.88	2/15/51	3,590,000	2,693,061	0.266%
U.S. Treasury Bonds	2.25	2/15/52	1,545,000	1,271,245	0.125%
U.S. Treasury Bonds	1.13	5/15/40	1,830,000	1,273,566	0.126%
U.S. Treasury Bonds	1.63	8/15/29	950,000	864,797	0.085%
U.S. Treasury Bonds	0.63	8/15/30	420,000	348,206	0.034%
U.S. Treasury Bonds	1.25	8/15/31	2,145,000	1,846,376	0.182%
U.S. Treasury Bonds	3.88	8/15/40	200,000	215,469	0.021%
U.S. Treasury Bonds	1.75	8/15/41	1,510,000	1,148,308	0.113%
U.S. Treasury Bonds	3.13	8/15/44	610,000	577,689	0.057%
U.S. Treasury Bonds	2.88	8/15/45	570,000	517,631	0.051%
U.S. Treasury Bonds	2.75	8/15/47	5,915,000	5,288,380	0.522%
U.S. Treasury Bonds	3	8/15/48	150,000	141,656	0.014%
U.S. Treasury Bonds	1.38	8/15/50	990,000	651,544	0.064%
U.S. Treasury Bonds	2	8/15/51	365,000	282,077	0.028%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	2,813,719	2,828,228	0.279%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	371,039	370,749	0.037%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	4,243,498	4,311,129	0.425%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	2,159,277	2,170,073	0.214%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	411,716	409,979	0.040%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	313,849	299,236	0.030%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	388,714	369,339	0.036%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/32	1,458,044	1,382,408	0.136%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	658,927	600,653	0.059%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	651,375	574,431	0.057%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	103,954	106,065	0.010%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	308,578	291,558	0.029%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	228,635	210,880	0.021%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	363,444	345,840	0.034%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	155,104	148,924	0.015%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	257,515	202,672	0.020%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	115,488	88,763	0.009%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/52	118,915	92,271	0.009%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	157,478	160,087	0.016%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	1,110,774	1,125,180	0.111%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	468,526	468,380	0.046%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	1,307,470	1,294,804	0.128%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/27	3,006,317	2,957,465	0.292%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	3,457,349	3,516,772	0.347%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	2,626,320	2,649,711	0.261%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	615,661	621,048	0.061%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	1,856,701	1,840,745	0.182%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	1,130,240	1,095,273	0.108%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	1,097,728	1,045,586	0.103%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/31	60,082	57,107	0.006%
U.S. Treasury Notes	0.75	1/31/28	120,000	105,675	0.010%
U.S. Treasury Notes	1.88	2/28/27	2,885,000	2,738,496	0.270%
U.S. Treasury Notes	0.13	5/31/23	2,285,000	2,228,232	0.220%
U.S. Treasury Notes	0.25	5/31/25	4,965,000	4,580,988	0.452%
U.S. Treasury Notes	0.25	6/15/23	105,000	102,326	0.010%
U.S. Treasury Notes	0.88	6/30/26	1,710,000	1,569,459	0.155%
U.S. Treasury Notes	1.88	9/30/22	25,000	25,000	0.002%
UT			8,900	147,607	0.015%
Vale			8,626	126,288	0.012%
Valero Energy	2.85	4/15/25	64,000	61,820	0.006%
Valero Energy			4,063	431,816	0.043%
Valmet			15,740	387,886	0.038%
Valora Holding			910	157,615	0.016%
Vanguard International Semiconductor			66,000	171,692	0.017%
Van Lanschot Kempen			4,457	103,637	0.010%
Veeva Systems			4,409	873,158	0.086%
Ventas, REIT			1,002	51,533	0.005%
Verallia SASU			15,280	366,399	0.036%
VeriSign			3,838	642,213	0.063%
Verizon Communications	1.68	10/30/30	28,000	22,422	0.002%
Verizon Communications	2.65	11/20/40	420,000	306,464	0.030%
Verizon Communications	2.63	8/15/26	230,000	217,272	0.021%
Verus Securitization Trust 2019-4	2.64	11/25/59	24,242	24,108	0.002%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	58,151	56,747	0.006%
Verus Securitization Trust 2021-1	0.82	1/25/66	45,795	41,802	0.004%
Verus Securitization Trust 2021-7	1.83	10/25/66	258,365	232,117	0.023%
Victoria Gold			13,893	107,824	0.011%
Victorian Plumbing			30,590	20,972	0.002%

Victrex			7,250	158,094	0.016%
Vietnam Dairy Products			30,500	94,691	0.009%
Vietnam Engine & Agricultural Machinery			32,700	63,109	0.006%
Vietnam Tech & Commercial Joint Stk Bank			20,000	33,815	0.003%
Virginia Commonwealth University Health System Authority	4.96	1/1/44	25,000	25,923	0.003%
Visa	4.15	12/14/35	90,000	89,342	0.009%
Visa	2.15	9/15/22	90,000	89,990	0.009%
Visa			26,550	5,227,430	0.516%
Visional			1,400	63,517	0.006%
Vistra Operations	3.55	7/15/24	135,000	130,275	0.013%
V-Mart Retail			1,908	60,275	0.006%
VMware	1.4	8/15/26	350,000	309,637	0.031%
Vodafone			156,726	243,692	0.024%
Vodafone, ADR			24,922	388,285	0.038%
Volkswagen			1,335	179,744	0.018%
Volkswagen Group of America Finance	2.7	9/26/22	330,000	329,604	0.033%
Voltas			60,978	752,587	0.074%
Vonovia			3,266	101,052	0.010%
Vulcan Materials			875	124,338	0.012%
Wal-Mart			27,045	3,288,131	0.324%
Wal-Mart de Mexico			122,093	420,142	0.041%
Walt Disney			17,263	1,629,627	0.161%
Warehouses de Pauw SCA			1,696	53,516	0.005%
Waste Connections	2.2	1/15/32	155,000	126,675	0.012%
Waste Connections			1,730	214,451	0.021%
Watches Of Switzerland			20,199	191,415	0.019%
WealthNavi			5,600	73,614	0.007%
Wec Energy			3,276	329,697	0.033%
Weg			15,000	75,810	0.007%
Weibo	3.5	7/5/24	255,000	248,373	0.024%
Weir Group			21,555	359,254	0.035%
Welcia Holdings			8,100	162,846	0.016%
Wells Fargo	3.07	4/30/41	240,000	186,852	0.018%
Wells Fargo			45,874	1,796,885	0.177%
Wells Fargo Commercial Mortgage Trust 2015-C30	3.66	9/15/58	41,000	40,316	0.004%
Wells Fargo Commercial Mortgage Trust 2015-C31	3.7	11/15/48	100,000	98,179	0.010%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.77	7/15/58	75,000	74,027	0.007%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	92,087	78,681	0.008%
Welltower, REIT			5,661	466,183	0.046%
Wesdome Gold Mines			39,854	345,224	0.034%
Western Alliance Bancorp			7,817	551,880	0.054%
West Fraser Timber			375	28,775	0.003%
West Pharmaceutical Services			2,573	777,998	0.077%
Westrock			1,082	43,107	0.004%
Wheaton Precious Metals			2,264	81,576	0.008%
Williams Companies			8,265	257,951	0.025%
Willis North America	3.6	5/15/24	40,000	39,485	0.004%
Willis North America	4.5	9/15/28	160,000	155,911	0.015%
Wilmar International			123,600	359,748	0.035%
Wix.com			1,444	94,654	0.009%
Wizz Air Holdings			6,121	131,636	0.013%
Woodside Energy			1,250	27,473	0.003%
Woodside Energy			4,356	92,265	0.009%
Woodside Finance	3.7	3/15/28	67,000	62,143	0.006%
Woodside Finance	4.5	3/4/29	105,000	101,077	0.010%
Workiva			6,586	434,610	0.043%
Worley			55,677	548,975	0.054%
WP Carey	3.85	7/15/29	115,000	107,235	0.011%
WPP			53,261	538,003	0.053%
WuXi Biologics			76,000	704,172	0.069%
X5 Retail Group, GDR			16,337	2	0.000%
XCEL Energy			27,062	1,914,907	0.189%
Xero			2,020	107,748	0.011%
XP			37,749	677,972	0.067%
Yandex			7,997	1	0.000%
Yangzijiang Financial Holding Pte			172,900	51,025	0.005%
Yangzijiang Shipbuilding			413,800	277,092	0.027%
Yantai Jereh Oilfield Services			17,900	107,946	0.011%
Yellow Hat			11,600	147,165	0.015%
Yifeng Pharmacy Chain			54,234	429,513	0.042%
YouGov			23,872	250,565	0.025%
Yum! Brands			18,948	2,150,787	0.212%

Yum China Holdings	36,700	1,779,950	0.176%
Yum China Holdings	1,900	93,216	0.009%
Zalando	16,294	429,227	0.042%
Zealand Pharma	6,102	80,323	0.008%
Zhejiang Hangke Technology	7,465	78,587	0.008%
Zhejiang Sanhua Intelligent Controls	97,200	400,458	0.039%
Zhejiang Shuanghuan Driveline	58,800	280,619	0.028%
Z Holdings	93,100	270,742	0.027%
Zhongji Innolight	30,600	142,358	0.014%
Zhongsheng Group Holdings	143,500	1,013,908	0.100%
Zoetis	6,322	1,086,689	0.107%
Zomato	35,757	24,601	0.002%
Zoom Video Communications	6,045	652,679	0.064%
Zurich Insurance Group	3,109	1,355,752	0.134%
Miscellaneous Securities ‡		1,335,092	
Total Investments in Securities		999,352,580	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	AUD	60,000	USD	(44,382)	07/22/2022	(2,961)	0.000%
BARCLAYS	AUD	60,000	USD	(44,382)	07/22/2022	(2,961)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	22,242	GBP	(18,219)	08/19/2022	43	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	21,256	GBP	(17,412)	08/19/2022	41	0.000%
BANK OF AMERICA	JPY	7,305,000	USD	(56,966)	07/22/2022	(3,056)	0.000%
BANK OF AMERICA	JPY	6,980,000	USD	(54,432)	07/22/2022	(2,920)	0.000%
BANK OF AMERICA	USD	42,954	JPY	(5,565,000)	07/22/2022	1,885	0.000%
BANK OF AMERICA	USD	45,077	JPY	(5,840,000)	07/22/2022	1,978	0.000%
BANK OF AMERICA	USD	4,222,720	AUD	(6,086,900)	07/29/2022	20,332	0.002%
BANK OF AMERICA	USD	1,396,794	DKK	(9,841,400)	07/29/2022	7,495	0.001%
BANK OF AMERICA	SEK	960,000	USD	(98,364)	08/19/2022	(4,334)	0.000%
BANK OF AMERICA	SEK	757,500	USD	(78,131)	08/19/2022	(3,935)	0.000%
BANK OF AMERICA	SEK	252,500	USD	(26,037)	08/19/2022	(1,305)	0.000%
BANK OF AMERICA	SEK	1,020,000	USD	(104,511)	08/19/2022	(4,605)	0.000%
BANK OF AMERICA	USD	22,610	EUR	(21,291)	08/19/2022	219	0.000%
BANK OF AMERICA	USD	21,490	EUR	(20,237)	08/19/2022	208	0.000%
BANK OF AMERICA	USD	57,097	SEK	(570,000)	08/19/2022	1,267	0.000%
BANK OF AMERICA	USD	22,424	SEK	(225,000)	08/19/2022	386	0.000%
BANK OF AMERICA	USD	96,912	SEK	(950,000)	08/19/2022	3,861	0.000%
BANK OF AMERICA	USD	53,090	SEK	(530,000)	08/19/2022	1,178	0.000%
BANK OF AMERICA	USD	21,427	SEK	(215,000)	08/19/2022	368	0.000%
BANK OF AMERICA	USD	103,032	SEK	(1,010,000)	08/19/2022	4,105	0.000%
JP MORGAN CHASE BANK	AUD	60,782	USD	(44,143)	07/22/2022	(2,181)	0.000%
JP MORGAN CHASE BANK	AUD	63,743	USD	(46,293)	07/22/2022	(2,287)	0.000%
JP MORGAN CHASE BANK	CAD	110,000	USD	(86,335)	07/22/2022	(880)	0.000%
JP MORGAN CHASE BANK	CAD	115,872	USD	(90,943)	07/22/2022	(927)	0.000%
JP MORGAN CHASE BANK	JPY	4,170,000	USD	(32,820)	07/22/2022	(2,045)	0.000%
JP MORGAN CHASE BANK	JPY	11,685,000	USD	(90,739)	07/22/2022	(4,505)	0.000%
JP MORGAN CHASE BANK	JPY	4,330,000	USD	(34,079)	07/22/2022	(2,124)	0.000%
JP MORGAN CHASE BANK	JPY	11,185,000	USD	(86,857)	07/22/2022	(4,312)	0.000%
JP MORGAN CHASE BANK	JPY	2,925,000	USD	(22,618)	07/22/2022	(1,032)	0.000%
JP MORGAN CHASE BANK	NZD	65,000	USD	(44,047)	07/22/2022	(3,458)	0.000%
JP MORGAN CHASE BANK	NZD	65,000	USD	(44,047)	07/22/2022	(3,458)	0.000%
JP MORGAN CHASE BANK	USD	20,895	AUD	(30,000)	07/22/2022	184	0.000%
JP MORGAN CHASE BANK	USD	21,010	AUD	(30,000)	07/22/2022	299	0.000%
JP MORGAN CHASE BANK	USD	22,100	AUD	(31,729)	07/22/2022	195	0.000%
JP MORGAN CHASE BANK	USD	21,048	AUD	(30,000)	07/22/2022	337	0.000%
JP MORGAN CHASE BANK	USD	43,172	AUD	(60,782)	07/22/2022	1,210	0.000%
JP MORGAN CHASE BANK	USD	19,401	AUD	(27,702)	07/22/2022	276	0.000%
JP MORGAN CHASE BANK	USD	45,275	AUD	(63,743)	07/22/2022	1,269	0.000%
JP MORGAN CHASE BANK	USD	21,048	AUD	(30,000)	07/22/2022	337	0.000%
JP MORGAN CHASE BANK	USD	13,377	AUD	(19,500)	07/22/2022	(85)	0.000%
JP MORGAN CHASE BANK	USD	20,608	AUD	(30,000)	07/22/2022	(103)	0.000%
JP MORGAN CHASE BANK	USD	22,076	AUD	(32,137)	07/22/2022	(111)	0.000%
JP MORGAN CHASE BANK	USD	16,069	AUD	(23,425)	07/22/2022	(102)	0.000%
JP MORGAN CHASE BANK	USD	32,170	AUD	(46,831)	07/22/2022	(161)	0.000%
JP MORGAN CHASE BANK	USD	48,085	AUD	(70,000)	07/22/2022	(240)	0.000%
JP MORGAN CHASE BANK	USD	45,225	CAD	(58,024)	07/22/2022	148	0.000%
JP MORGAN CHASE BANK	USD	42,867	CAD	(55,000)	07/22/2022	140	0.000%
JP MORGAN CHASE BANK	USD	21,293	CAD	(27,548)	07/22/2022	(108)	0.000%
JP MORGAN CHASE BANK	USD	13,538	CAD	(17,672)	07/22/2022	(191)	0.000%
JP MORGAN CHASE BANK	USD	21,348	CAD	(27,835)	07/22/2022	(275)	0.000%
JP MORGAN CHASE BANK	USD	22,318	CAD	(28,875)	07/22/2022	(113)	0.000%
JP MORGAN CHASE BANK	USD	23,009	CAD	(30,000)	07/22/2022	(297)	0.000%

JP MORGAN CHASE BANK	USD	44,823	CAD	(57,847)	07/22/2022	(116)	0.000%
JP MORGAN CHASE BANK	USD	23,092	CAD	(30,000)	07/22/2022	(214)	0.000%
JP MORGAN CHASE BANK	USD	42,616	CAD	(55,000)	07/22/2022	(111)	0.000%
JP MORGAN CHASE BANK	USD	14,229	CAD	(18,575)	07/22/2022	(201)	0.000%
JP MORGAN CHASE BANK	USD	21,233	CAD	(27,585)	07/22/2022	(196)	0.000%
JP MORGAN CHASE BANK	USD	21,378	JPY	(2,790,000)	07/22/2022	787	0.000%
JP MORGAN CHASE BANK	USD	45,022	JPY	(5,845,000)	07/22/2022	1,886	0.000%
JP MORGAN CHASE BANK	USD	56,630	JPY	(7,305,000)	07/22/2022	2,719	0.000%
JP MORGAN CHASE BANK	USD	31,955	JPY	(4,170,000)	07/22/2022	1,181	0.000%
JP MORGAN CHASE BANK	USD	54,111	JPY	(6,980,000)	07/22/2022	2,598	0.000%
JP MORGAN CHASE BANK	USD	43,289	JPY	(5,620,000)	07/22/2022	1,813	0.000%
JP MORGAN CHASE BANK	USD	33,181	JPY	(4,330,000)	07/22/2022	1,226	0.000%
JP MORGAN CHASE BANK	USD	22,412	JPY	(2,925,000)	07/22/2022	826	0.000%
JP MORGAN CHASE BANK	JPY	5,220,000	USD	(39,080)	07/27/2022	(545)	0.000%
JP MORGAN CHASE BANK	JPY	4,740,000	USD	(35,486)	07/27/2022	(495)	0.000%
JP MORGAN CHASE BANK	USD	35,105	JPY	(4,740,000)	07/27/2022	114	0.000%
JP MORGAN CHASE BANK	USD	38,660	JPY	(5,220,000)	07/27/2022	125	0.000%
JP MORGAN CHASE BANK	AUD	321,000	USD	(220,812)	07/29/2022	806	0.000%
JP MORGAN CHASE BANK	CHF	272,000	USD	(284,558)	07/29/2022	873	0.000%
JP MORGAN CHASE BANK	EUR	1,048,000	USD	(1,097,471)	07/29/2022	2,875	0.000%
JP MORGAN CHASE BANK	GBP	51,000	USD	(61,970)	07/29/2022	144	0.000%
JP MORGAN CHASE BANK	SEK	1,817,000	USD	(177,502)	07/29/2022	291	0.000%
JP MORGAN CHASE BANK	USD	16,729,615	EUR	(15,846,600)	07/29/2022	91,510	0.009%
JP MORGAN CHASE BANK	USD	59,557	HKD	(467,000)	07/29/2022	(16)	0.000%
JP MORGAN CHASE BANK	USD	54,352	JPY	(7,375,000)	07/29/2022	(98)	0.000%
JP MORGAN CHASE BANK	USD	19,129	NOK	(189,000)	07/29/2022	(70)	0.000%
JP MORGAN CHASE BANK	EUR	20,803	USD	(22,078)	08/19/2022	(201)	0.000%
JP MORGAN CHASE BANK	GBP	82,576	USD	(103,380)	08/19/2022	(2,767)	0.000%
JP MORGAN CHASE BANK	GBP	77,422	USD	(97,460)	08/19/2022	(3,126)	0.000%
JP MORGAN CHASE BANK	GBP	78,359	USD	(98,101)	08/19/2022	(2,626)	0.000%
JP MORGAN CHASE BANK	SEK	950,000	USD	(97,815)	08/19/2022	(4,764)	0.000%
JP MORGAN CHASE BANK	USD	61,436	EUR	(58,265)	08/19/2022	163	0.000%
JP MORGAN CHASE BANK	USD	64,502	EUR	(61,072)	08/19/2022	278	0.000%
JP MORGAN CHASE BANK	USD	95,056	EUR	(90,000)	08/19/2022	409	0.000%
JP MORGAN CHASE BANK	USD	57,993	EUR	(55,000)	08/19/2022	154	0.000%
JP MORGAN CHASE BANK	USD	18,120	EUR	(17,396)	08/19/2022	(174)	0.000%
JP MORGAN CHASE BANK	USD	17,239	EUR	(16,550)	08/19/2022	(166)	0.000%
JP MORGAN CHASE BANK	USD	22,557	GBP	(18,206)	08/19/2022	373	0.000%
JP MORGAN CHASE BANK	USD	21,520	GBP	(17,370)	08/19/2022	356	0.000%
JP MORGAN CHASE BANK	SEK	90,000	USD	(8,984)	09/23/2022	(154)	0.000%
CITIBANK N A	AUD	137,203	USD	(97,117)	07/22/2022	(2,398)	0.000%
CITIBANK N A	AUD	147,291	USD	(104,259)	07/22/2022	(2,574)	0.000%
CITIBANK N A	JPY	2,790,000	USD	(21,576)	07/22/2022	(986)	0.000%
CITIBANK N A	USD	43,220	NZD	(65,000)	07/22/2022	2,631	0.000%
CITIBANK N A	USD	43,220	NZD	(65,000)	07/22/2022	2,631	0.000%
CITIBANK N A	USD	57,251	GBP	(46,151)	08/19/2022	1,019	0.000%
CITIBANK N A	USD	97,173	GBP	(77,422)	08/19/2022	2,839	0.000%
CITIBANK N A	USD	102,891	GBP	(81,978)	08/19/2022	3,006	0.000%
CITIBANK N A	USD	54,059	GBP	(43,578)	08/19/2022	962	0.000%
CITIBANK N A	USD	38,558	SEK	(390,000)	09/23/2022	296	0.000%
CITIBANK N A	USD	35,098	SEK	(355,000)	09/23/2022	270	0.000%
DEUTSCHE BANK	USD	8,173,475	GBP	(6,687,400)	07/29/2022	28,793	0.003%
GOLDMAN SACHS & CO	EUR	96,952	USD	(104,503)	08/19/2022	(2,546)	0.000%
GOLDMAN SACHS & CO	EUR	91,787	USD	(98,935)	08/19/2022	(2,410)	0.000%
GOLDMAN SACHS & CO	USD	22,227	SEK	(225,000)	08/19/2022	188	0.000%
GOLDMAN SACHS & CO	USD	21,239	SEK	(215,000)	08/19/2022	180	0.000%
HSBC SECURITIES INC	GBP	81,978	USD	(103,203)	08/19/2022	(3,319)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	43,650	AUD	(60,000)	07/22/2022	2,228	0.000%
MORGAN STANLEY & COMPANY LLC	USD	43,650	AUD	(60,000)	07/22/2022	2,228	0.000%
MORGAN STANLEY & COMPANY LLC	USD	11,094,155	JPY	(1,509,142,300)	07/29/2022	(47,895)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	640,094	SGD	(888,100)	07/29/2022	836	0.000%
MORGAN STANLEY & COMPANY LLC	SEK	390,000	USD	(38,437)	09/23/2022	(175)	0.000%
MORGAN STANLEY & COMPANY LLC	SEK	265,000	USD	(26,117)	09/23/2022	(119)	0.000%
RBC DOMINION SECURITIES INC	CAD	132,450	USD	(103,064)	07/22/2022	(170)	0.000%
RBC DOMINION SECURITIES INC	CAD	125,640	USD	(97,765)	07/22/2022	(161)	0.000%
RBC DOMINION SECURITIES INC	USD	19,454	CAD	(25,000)	07/22/2022	33	0.000%
RBC DOMINION SECURITIES INC	USD	19,454	CAD	(25,000)	07/22/2022	33	0.000%
STANDARD CHARTERED SECURITIES	USD	86,769	NZD	(138,500)	07/29/2022	288	0.000%
SOCIETE GENERALE	USD	1,528,074	HKD	(11,981,200)	07/29/2022	(292)	0.000%
SOCIETE GENERALE	USD	409,964	NOK	(4,021,200)	07/29/2022	1,487	0.000%
SOCIETE GENERALE	USD	1,905,879	SEK	(19,253,200)	07/29/2022	21,956	0.002%
UBS SECURITIES LLC	USD	250,475	ILS	(858,800)	07/28/2022	4,227	0.000%

UBS SECURITIES LLC	USD	5,506,388	CHF	(5,266,800)	07/29/2022	(20,486)	-0.002%
UBS SECURITIES LLC	EUR	61,249	USD	(64,708)	08/19/2022	(297)	0.000%
UBS SECURITIES LLC	EUR	90,000	USD	(95,083)	08/19/2022	(437)	0.000%
UBS SECURITIES LLC	USD	87,791	EUR	(82,052)	08/19/2022	1,503	0.000%
UBS SECURITIES LLC	USD	96,295	EUR	(90,000)	08/19/2022	1,648	0.000%

Total Forward Currency Exchange Contracts **83,180**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
iShares iBoxx High Yield Corporate Bond ETF	73.00	8/19/2022	(2,548)	(477,750)	(0.047%)
SPX 08/19/2022 C 3925	3,925.00	8/19/2022	(121)	(910,525)	(0.090%)
US 10YR FUT OPTN Aug22P 110	110.00	7/22/2022	32	0	0.000%
US 10YR FUT OPTN Aug22P 114.25	114.25	7/22/2022	5	313	0.000%

Total Options **(1,387,963)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S38 5Y 06/20/2027	2,000,000	(578)	0.000%

Total Swap Contracts **(578)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU2 5YR US NOTE FUT SEP 22	74	9/30/2022	8,306,500	44,601	0.819%
MSCI EAFE FUT 9/22	(66)	9/16/2022	(6,126,780)	118,899	(0.604%)
S&P500 EMINI FUT 9/22	38	9/16/2022	7,200,050	(189,728)	0.710%
TUU2 2YR US NOTE FUT SEP 22	(1)	9/30/2022	(210,016)	638	(0.021%)
TYU2 UST 10YR FUT SEP 22	1	9/21/2022	118,531	124	0.012%
USU2 UST 20YR FUT SEP 22	27	9/21/2022	3,742,875	(60,436)	0.369%
UXYU2 UST 10YR ULTRA FUT SEP 22	(9)	9/21/2022	(1,146,375)	923	(0.113%)
WNU2 ULTRA US BOND FUT SEP 22	3	9/21/2022	463,031	(15,071)	0.046%

Total Futures Contracts **(100,052)**

NET ASSETS 1,013,836,233

NET ASSET VALUE PER SHARE

Global Allocation Fund Shares (\$760,083,467 / 58,160,303 Shares Outstanding)	13.07
Global Allocation Fund - Advisor Class Shares (\$5,075,898 / 391,488 Shares Outstanding)	12.97
Global Allocation Fund - I Class Shares (\$248,676,869 / 18,959,423 Shares Outstanding)	13.12

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust

RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end

STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)

TAN Tax Anticipation Note

TAW Tax Anticipation Warrant

TBA To Be Announced purchase commitment

TDFA Trade & Deposit Facility Agreement

TECP Tax-Exempt Commercial Paper

TRAN Tax Revenue Anticipation Note

VR Variable Rate; rate shown is effective rate at period end

VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

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

Important Information

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