

SECURITIES AND EXCHANGE COMMISSION  
Washington, D. C. 20549

**FORM 11-K**

**ANNUAL REPORT**

**Pursuant to Section 15 (d) of the  
Securities Exchange Act of 1934**

For the fiscal year ended December 31, 2020

Commission File No. 1-442

**THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN**

**THE BOEING COMPANY  
100 N. Riverside Plaza  
Chicago, Illinois 60606-1596**

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The Boeing Company  
Voluntary Investment Plan

Employer ID No: 91-0425694  
Plan Number: 002

Financial Statements as of December 31, 2020 and 2019 and for the Year Ended December 31, 2020, Supplemental Schedule as of December 31, 2020, and Report of Independent Registered Public Accounting Firm

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**THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN**

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## **REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM**

To the Plan Participants and  
Plan Administrator of The Boeing Company Voluntary Investment Plan  
Chicago, Illinois

### **Opinion on the Financial Statements**

We have audited the accompanying statements of net assets available for benefits of The Boeing Company Voluntary Investment Plan (the "Plan") as of December 31, 2020 and 2019, the related statement of changes in net assets available for benefits for the year ended December 31, 2020, and the related notes (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2020 and 2019, and the changes in net assets available for benefits for the year ended December 31, 2020, in conformity with accounting principles generally accepted in the United States of America.

### **Basis for Opinion**

These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on the Plan's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

### **Report on Supplemental Schedule**

The supplemental schedule listed in the table of contents has been subjected to audit procedures performed in conjunction with the audit of the financial statements. The supplemental schedule is the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental schedule reconciles to the 2020 financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedule. In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, including the form and content, is presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, such supplemental schedule is fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ Deloitte & Touche LLP

Chicago, Illinois  
June 15, 2021

We have served as the auditor of the Plan since at least 1990; however, an earlier year could not be reliably determined.

**THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN****STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
AS OF DECEMBER 31, 2020 AND 2019***(Dollars in millions)*

|                                        | 2020             | 2019             |
|----------------------------------------|------------------|------------------|
| ASSETS:                                |                  |                  |
| Investments — interest in Master Trust | \$ 68,113        | \$ 66,426        |
| Receivables:                           |                  |                  |
| Participant contributions              | 10               | —                |
| Notes receivable from participants     | 681              | 746              |
| Total receivables                      | 691              | 746              |
| NET ASSETS AVAILABLE FOR BENEFITS      | <u>\$ 68,804</u> | <u>\$ 67,172</u> |

See notes to financial statements.

**THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN****STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
FOR THE YEAR ENDED DECEMBER 31, 2020***(Dollars in millions)*

|                                                         |    |        |
|---------------------------------------------------------|----|--------|
| <b>ADDITIONS:</b>                                       |    |        |
| Net Master Trust activity                               | \$ | 3,092  |
| Interest income from notes receivable from participants |    | 30     |
| Contributions:                                          |    |        |
| Employer — cash                                         |    | 1,130  |
| Employer — Boeing common stock                          |    | 194    |
| Participant                                             |    | 2,249  |
| Total contributions                                     |    | 3,573  |
| Total additions                                         |    | 6,695  |
| DEDUCTIONS — Benefits paid                              |    | 5,225  |
| NET ADDITIONS BEFORE ASSETS TRANSFER                    |    | 1,470  |
| ASSETS TRANSFERRED FROM ANOTHER PLAN                    |    | 162    |
| NET ASSETS AVAILABLE FOR BENEFITS:                      |    |        |
| Beginning of year                                       |    | 67,172 |
| End of year                                             | \$ | 68,804 |

See notes to financial statements.

## THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN

### NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2020 AND 2019 AND FOR THE YEAR ENDED DECEMBER 31, 2020

(Dollars in millions)

#### 1. DESCRIPTION OF PLAN

The following description of The Boeing Company Voluntary Investment Plan (the “VIP” or the “Plan”) provides only general information. Participants, as defined by the Plan, (“Members”) should refer to the plan document for a more complete description of the Plan’s provisions.

**General** — The Plan is a defined contribution plan intended to qualify under the Internal Revenue Code (“IRC”) as a profit sharing plan with a cash or deferred arrangement and employee stock ownership plan component, and is designed to provide Members with a means of making regular savings for their retirement. An eligible employee of The Boeing Company (the “Company” or “Boeing”) or one of its adopting subsidiaries becomes eligible to participate on the first day of employment.

The Plan includes an auto-enrollment provision for newly-eligible employees unless they affirmatively elect not to participate in the Plan. Automatically enrolled Members have their deferral rate set at a percentage of eligible compensation as defined in the plan document and their contributions are invested in a qualified default investment alternative (“QDIA”) until changed by the Members. The current QDIA for the Plan is the applicable custom target date fund.

The assets of the Plan, excluding notes receivable from participants, are held in The Boeing Company Employee Savings Plans Master Trust (the “Master Trust”). The Northern Trust Company (“NT”) serves as trustee for the Master Trust. The Employee Benefit Plans Committee oversees the operation and administration of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

**Contributions** — Members may elect to contribute to the Plan a percentage of their eligible compensation on a pretax, after-tax, Roth, or a combination of those contribution types, as defined in the plan document and subject to statutory limitations. Members who have attained age 50 before the end of the plan year are eligible to make catch-up contributions, as defined in the plan document and subject to statutory limits. Catch-up contributions are ineligible for an employer-matching contribution. The Plan also accepts certain rollover contributions.

Under the terms of the Plan, Boeing makes employer-matching and Company contributions for eligible Members. Members should refer to the plan document for details. Effective November 5, 2020, employer contributions are generally made in the form of shares of Company common stock and immediately transferred to other investment funds in accordance with Members’ current investment elections.

Members may elect to change their contribution percentages. These changes are effective the next pay period after the request is received, or as soon as administratively possible thereafter. The allocation of both Members’ contributions and employer contributions to the funds may be changed at any time and become effective on the day of the change or the next business day, according to the time of the request for a change in relation to the stock market close of business.

**Members’ Accounts** — Individual accounts are maintained for each Member. Each Member’s account is credited with the Member’s contributions, employer-matching contributions, Company contributions, and allocations of Plan earnings (losses) from the funds in which the account is invested, and charged with an allocation of certain administrative and investment-related expenses, and Member-specific charges, if applicable. Allocations are based on Member earnings or account balances, as defined by the plan document. The benefit to which a Member is entitled is the benefit that can be provided from the Member’s account.

**Investment Funds** — Upon enrollment in the Plan, Members may direct the investment of their contributions and any employer contributions to the investment funds offered under the Plan. These investment funds consisted of common/collective trusts, separately managed U.S. equity accounts, separately managed non-U.S.

equity accounts, a separately managed fixed-income account, custom target date funds, a stable value fund (composed of synthetic-guaranteed investment contracts (“synthetic GICs”)), and Boeing common stock, which is the Boeing Stock Fund, as of December 31, 2020 and 2019. The Boeing Stock Fund consists of Boeing common stock and cash held in the cash sweep fund. Members may elect that dividends received with respect to their investments in the Boeing Stock Fund be distributed to them in cash or reinvested in the Boeing Stock Fund (a dividend payout program). Investment funds are valued daily and Members may elect to change their investment allocations on a daily basis.

**Vesting** — Member contributions, employer-matching contributions, Company contributions, and earnings on those contributions are immediately vested.

**Withdrawals** — Members may elect to withdraw all or a portion of their accounts, at any time on or after the day the Member attains age 59 1/2. If a Member is under age 59 1/2, withdrawals from his or her accounts are subject to restrictions for certain accounts and certain hardship rules as provided by the Plan. If a Member takes a hardship withdrawal, the Member may continue contributions to the Plan; however, employer-matching contributions will be suspended for six months following the hardship withdrawal.

In addition, a Member may elect to withdraw all or part of his or her employer-matching contribution account before the Member attains age 59 1/2, but only if the Member has attained his or her fifth anniversary of employment. If such a withdrawal is made, employer-matching contributions will be suspended for six months following the withdrawal. Company contributions may be fully withdrawn upon termination of employment. Withdrawals of after-tax contributions and rollover contributions can be made at any time. Qualified reservist distributions, active military leave distributions and withdrawals upon disability are also available to eligible Members. In accordance with the Coronavirus Aid, Relief, and Economic Security (CARES) Act, qualified Members could withdraw up to one hundred thousand dollars between April 29, 2020 and December 30, 2020.

In the event of illness or injury and if eligible Members have used all of their regular sick leave benefits, the eligible Members may elect to withdraw, subject to Plan requirements, all or a portion of their salary continuation balance, if applicable.

**Notes Receivable from Participants** — Members may borrow from their fund accounts a minimum of one thousand dollars up to a maximum equal to the lesser of fifty thousand dollars or 50% of their account balance (subject to restrictions for certain accounts and minus any current outstanding loan balance), reduced by the highest outstanding loan balance under all of the Company’s savings plans during the last 12 months. Members may generally have a maximum of two loans outstanding under the Plan at any time. As a result of CARES Act provisions, eligible Members were permitted to request a third loan between May 13, 2020 and December 30, 2020. Loans may be additionally limited in accordance with the Plan provisions and/or loan policies and procedures. The interest rate on new loans is set every month and is equal to the prime rate published in the Wall Street Journal as of the last business day of the calendar month immediately preceding the date of the loan. Interest rates on outstanding loans ranged from 3.25% to 9.50% at December 31, 2020, with loans maturing at various dates through August 2041.

Loan repayments are made through regular payroll deductions for a period of up to 60 months for general loans and over a longer period for loans used to finance the purchase of a principal residence. If a Member’s employment terminates for any reason, and the loan balances are not paid in full by the termination date, the Member may continue to make monthly loan repayments until the loan is scheduled to be paid off. A loan will generally be subject to default if a payment has not been made for 90 days, an outstanding loan balance remains 30 days after the scheduled payoff date, or the Member takes a full distribution of his or her net account balance before the loan is paid off. If the loan defaults, the loan balance will become taxable income to the Member.

**Benefit Payments** — Upon termination of service, a Member may elect to receive a lump-sum amount equal to the full value of the Member’s vested interest in his or her account; a partial payment amount; or monthly, quarterly, semiannual, or annual installments of a fixed dollar amount or for a specific number of years, up to 10 years. Generally, a Member may also elect to have all or a portion of his or her Boeing Stock Fund balance paid in shares and/or cash. A Member also has the option to elect to apply all or a part of his or her account toward the purchase of an annuity contract with payments for a specified number of years, from a provider

made available by the Plan administrator in accordance with the procedures established by the Plan administrator. If a Member makes no election, annual distributions of the required minimum amount will generally begin after age 72 (70 ½ for Members who reach age 70 ½ before January 1, 2020), in accordance with applicable Plan provisions. Notwithstanding the foregoing, following a Member's termination of service, if his or her account balance is one thousand dollars or less, it will automatically be paid out to the Member in accordance with applicable Plan provisions.

**Assets Transferred from Another Plan** — Effective January 1, 2020, the Employee Savings Plan of Continental Graphics Corporation (the "CDG 401(k) Plan") was merged into the Plan. All assets and liabilities of the CDG 401(k) Plan were transferred to the Plan. The net assets transferred totaled \$162, including \$3 of notes receivable from participants.

## 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

**Basis of Accounting** — The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America ("GAAP").

**Use of Estimates** — The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein and the disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

**Risks and Uncertainties** — The Plan utilizes various investment instruments. Investment securities, in general, are exposed to various risks, such as interest rate risk, credit risk, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

The COVID-19 outbreak, which was declared a pandemic by the World Health Organization on March 11, 2020, has negatively impacted the world economy and common stock share prices for most companies, including Boeing's common stock share price. The Plan's investment in the Boeing Stock Fund is stated at fair value based on the closing price of Boeing common stock at December 31, 2020. The impact of COVID-19 on companies continues to evolve and its future effects on the Plan's net assets available for benefits and changes in net assets available for benefits are uncertain.

**Valuation of Investments** — Investments in the Master Trust are stated at fair value, except for fully benefit-responsive investment contracts ("FBRICs") or synthetic GICs, which are reported at contract value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. Securities traded in markets that are not considered active may be valued using unobservable inputs, such as less recent trade prices, single broker-dealer quotations, related yield curves, and other assumptions about the security. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan (see Note 3). The Master Trust's investments, as discussed in Note 4, are valued as follows:

- Common stock, including Boeing common stock, preferred stock, and other investments (rights, warrants, exchange-traded funds, exchange-traded options, and other exchange-traded derivatives) traded in active markets on national and international exchanges are primarily valued using a market approach based on the closing market prices of identical instruments on the last trading day of the year. The other exchange-traded derivatives are included in other receivables and other liabilities on the Master Trust's statements of net assets.
- Forward and spot currency contracts are valued using a market value approach based on spot foreign currency rates if the contract tenor is two days or less and on interpolated forward rates for any contracts with a tenor greater than two days. Forward and spot currency contracts are included in other receivables and other liabilities on the Master Trust's statements of net assets.
- Investments in common/collective trust funds are valued based on the year-end unit net asset value ("NAV"). The NAV is used as a practical expedient to estimate fair value. Unit values are

determined by the issuer or third party administrator by dividing the fair values of the total net assets at year-end by the outstanding units. There were no unfunded commitments, no restrictions on redemption frequency, and no advance notice periods required for redemption for these investments.

- Synthetic GICs are stated at contract value. There are no reserves against contract value for credit risk of the contract issuer. The fixed-income securities underlying the contracts were valued based on the pricing methodology stated below for fixed-income securities.
- Fixed-income securities, including government and agency securities, corporate bonds, and mortgage and asset-backed securities, are primarily valued using a market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or alternatively based on an income approach, which uses valuation techniques to convert future cash flows to a single present value amount. The valuation approach is designed to maximize the use of observable inputs, such as observable trade prices, multiple broker-dealer quotations, related yield curves, and other assumptions about the security (prepayment projections, cash flows, other security characteristics, etc.) and minimize unobservable inputs. The securities are valued as of the last trading day of the year. Fixed-income instruments that have a delayed future settlement such as to-be-announced securities ("TBAs") are valued similarly to fixed-income securities in active markets. TBAs are included in the underlying assets associated with the synthetic GICs, other receivables, and other liabilities on the Master Trust's statements of net assets.
- Mutual funds, which are registered investment companies, are valued at the daily closing price as reported by the fund. Funds held by the Master Trust are open-ended funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily NAV and to transact at that price.
- Short-term investments include certificates of deposits, commercial paper, treasury bills, and discounted notes with original maturities greater than three months, but less than one year. These investments are primarily valued using a market approach in the same manner as fixed-income securities referenced above.
- Other investments include physical commodities and over-the-counter ("OTC") derivatives, such as options and swap contracts. Physical commodities are valued on a market approach using the front month futures contract for the specific commodity. The derivatives are valued using a market approach and are based upon the expected amount that the Master Trust would receive or pay to exit the derivative at the reporting date. The valuation methodology relies on inputs, including, but not limited to, benchmark yields, swap curves, cash flow analysis, ratings updates, and interdealer broker rates. Credit risk of the derivative counterparties is offset by collateralizing the expected amount that the Master Trust would receive or pay to terminate the derivative.

In accordance with the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC") 946, *Financial Services - Investment Companies*, the synthetic GICs are included at contract value in participant-directed investments in the statements of net assets available for benefits. Contract value is the amount Members would receive if they were to initiate permitted transactions under the terms of the Plan and the terms of the synthetic GICs. The statement of changes in net assets available for benefits is presented on a contract-value basis.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation/depreciation of investments includes both realized and unrealized gains or losses and is calculated as the difference between the fair value of the investments as of the beginning of the plan year or the purchase date in the current year and either the sales price or the end-of-year fair value.

**Cash and Cash Equivalents** — Cash and cash equivalents include certificates of deposits, commercial paper, treasury bills, discounted notes with original maturities of three months or less, cash and cash collateral. Cash collateral is related to the collateral posted on derivatives. In the event that an instrument with an original

maturity of less than three months does not have a market price, then those investments are valued at amortized cost, which approximates fair value.

**Valuation Oversight** — Plan management has implemented processes that are designed to ensure that fair value measurements used by the Master Trust are appropriate and reliable, that they are based on observable inputs wherever possible, and that the valuation approaches are consistently applied and the assumptions used are reasonable. The valuation framework has a set of processes that provides for oversight and validation of the fair value methodologies as well as valuations.

The Board of Directors of the Company has delegated the fiduciary oversight of plan assets over various retirement plans held within the Master Trust structures to the Employee Benefit Investment Committee (“EBIC”). The EBIC has sub-delegated this responsibility to the Chief Investment Officer (“CIO”), who manages Trust Investments and chairs the Valuation Committee. Trust Investments is responsible for the oversight of the Plan assets including selection and monitoring of investment managers, asset strategies, and risk management. The Valuation Committee is responsible for the oversight of the valuation practices of the Master Trust and is represented by members of Trust Investments including Risk Management and Trust Operations, Public Markets, and Investment Strategy. The Valuation Committee meets periodically with the purpose of fulfilling the following responsibilities and provides an annual review to the EBIC of its findings and actions:

- Review and approve annually the valuation practices, including those used by third parties
- Review and approve the year-end valuations, including the methods used to develop and substantiate the unobservable inputs used in the fair value measurement
- Review analysis and benchmarks used by the Company and the Master Trust to assess the reasonableness of the year-end valuations and changes in fair value measurements from period to period
- Review and approve annual financial statement disclosures of the investments held in the Master Trust

Common/collective trust funds are generally valued using the NAV or its equivalent. Valuations provided by the funds are reviewed at least quarterly. The asset managers’ audited financial statements are used in the Master Trust’s annual financial reporting process, where applicable. Assessments of reasonableness include regular asset manager meetings and review of quarterly reports, third-party reviews and reconciliations, which includes escalation to Trust Investments for exceptions, quarterly CIO investment reviews, and reviews of manager valuation policies. Valuation policies are reviewed when a new mandate is entered into with an asset manager, on a rolling three-year basis for existing managers, or as changes to policies are provided by managers.

Fixed income, equity, and derivative instruments are generally valued using valuations obtained from pricing vendors. Pricing vendor valuation methodologies and custodian pricing controls and related documentation are assessed for reasonableness on an annual basis. The pricing vendor due diligence process includes reviews of pricing controls and procedures, as well as discussions in order to maintain a current understanding of the valuation processes and related assumptions and inputs that may be used by the vendors to price instruments. The custodian due diligence process includes reviews of pricing controls and procedures that are carried out on the Master Trust’s behalf. This includes various levels of tolerances checks on price changes, review of stale or unchanged prices, multi-price source comparisons, and vendor price challenges. Additionally, on a monthly basis, the custodian reconciles its valuations to valuations obtained from each investment manager and any exceptions are reported to Trust Investments for resolution, which may include escalation to the Valuation Committee.

**Benefits** — Benefits are recorded when paid.

**Expenses** — Necessary and proper expenses of the Plan are paid from the Plan assets at the Master Trust level, except for those expenses the Company is required by law or chooses to pay. Expenses are paid at the Master Trust level, deducted from income earned and therefore are recorded as a reduction of investment return and are not separately reflected in the Plan’s statement of changes in net assets available for benefits.

**Notes Receivable from Participants** — Notes receivable from participants are measured at the unpaid principal balance, plus any accrued but unpaid interest. Delinquent Member loans are recorded as distributions based on the terms of the plan document.

### 3. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The Master Trust includes the VIP Stable Value Fund (“VIP SVF”), which is managed by GSAM Stable Value, LLC (“GSAM”). The VIP SVF holds synthetic GICs.

A synthetic GIC, also known as a wrap contract, is an investment contract issued by an insurance company or other financial institution, backed by diversified fixed income and cash portfolios that are owned by the VIP SVF. These contracts provide that realized and unrealized gains and losses on the underlying assets are not reflected immediately in the net assets of the VIP SVF, but rather are amortized, over the duration of the underlying assets or other agreed upon period, through adjustments to the future crediting rate. Primary variables impacting the future crediting rate of the VIP SVF include the crediting rates of the various wrap contracts, broader market interest rates, the current yield and historical investment performance of the underlying assets, the duration of the underlying assets covered by the wrap contracts, the existing difference between the market value of the VIP SVF’s investment portfolios and the associated wrap contract book value, the timing and amount of participant contributions and withdrawals made to or from the VIP SVF, the percentage of the VIP SVF invested in cash, and VIP SVF expenses, among other factors. The issuer guarantees (subject to the terms, conditions and exceptions in the wrap contracts) that all qualified participant withdrawals will occur at contract value (or book value), which represents contributions made under the contract, plus credited interest, less withdrawals made under the contract, and less administrative expenses.

The synthetic GICs are included in the Master Trust’s statements of net assets, as discussed in Note 2, at contract value. There are no reserves against contract value for credit risk of the contract issuers. The fixed-income securities underlying the contracts are valued based on the valuation methodology stated in Note 2.

The assets underlying the synthetic GICs are owned by the VIP SVF, which is part of the Master Trust. NT is the custodian for the Master Trust assets. The underlying assets of the synthetic GICs are invested in diversified fixed income and cash portfolios managed by BlackRock Financial Management, Voya Investment Management Co., J.P. Morgan Investment Management (“JPM”), Pacific Investment Management Company, PGIM (the global investment management business of Prudential Financial), and Western Asset Management Co. In addition to the diversified fixed income portfolios, GSAM oversees an allocation to a cash component, which is invested in a separately managed account, managed by JPM.

The wrap providers are each contractually obligated to pay the principal and specified crediting rate that is guaranteed to the VIP SVF, subject to the terms, conditions and exceptions of each wrap contract. The respective crediting rates are each based on a formula agreed upon with each wrap contract issuer; each contract provides an interest rate floor of 0%. Such contract crediting rates are reset on a monthly basis while the crediting rate for the VIP SVF is reset on a daily basis.

Certain events, including but not limited to a Plan termination or a Plan merger outside the Master Trust initiated by the Company, could limit the ability of the VIP SVF to transact at contract value or may allow for the termination of the wrap contract at less than contract value. The Company does not believe that any events are probable that could limit the ability of the VIP SVF to transact at contract value.

### 4. MASTER TRUST

The Master Trust assets are invested and records are maintained by each investment fund option. Funds are allocated to the participating plans in accordance with the Plan provisions and Member allocation elections. The allocation of net assets is based on the respective number of units held by the plans’ Members as of year-end. The allocation of the changes in net assets is calculated daily based on the units held by the plans’ Members as of that day’s end.

The Plan’s interest in the Master Trust represented 100% of the Master Trust’s net assets at December 31, 2020 and 2019.

Although the Plan is the only participating plan in the Master Trust as of December 31, 2020, the Company intends to keep the Master Trust for potential future acquired plans and file a Form 5500 as a master trust.

The Master Trust's statements of net assets as of December 31, 2020 and 2019, are as follows:

|                                                | 2020      | 2019      |
|------------------------------------------------|-----------|-----------|
| <b>ASSETS:</b>                                 |           |           |
| Investments — at fair value:                   |           |           |
| Common/collective trusts                       | \$ 38,256 | \$ 35,811 |
| Common and preferred stock                     | 6,538     | 5,519     |
| Government and agency securities               | 471       | 487       |
| Corporate bonds                                | 757       | 595       |
| Mortgage and asset-backed securities           | 381       | 288       |
| Boeing common stock                            | 7,317     | 10,005    |
| Mutual funds                                   | 129       | 179       |
| Short-term investments                         | 69        | 21        |
| Other investments                              | 23        | 6         |
| Total investments — at fair value              | 53,941    | 52,911    |
| Investments — at contract value:               |           |           |
| Synthetic GICs/VIP SVF                         | 14,106    | 13,531    |
| Total Master Trust investments                 | 68,047    | 66,442    |
| Cash and cash equivalents                      | 208       | 32        |
| Receivables:                                   |           |           |
| Receivables for securities sold                | 114       | 24        |
| Accrued investment income                      | 20        | 21        |
| Other                                          | 26        | 10        |
| Total receivables                              | 160       | 55        |
| Total assets                                   | 68,415    | 66,529    |
| <b>LIABILITIES:</b>                            |           |           |
| Payables for securities purchased              | 220       | 57        |
| Accrued investment and administration expenses | 24        | 24        |
| Other                                          | 58        | 22        |
| Total liabilities                              | 302       | 103       |
| NET ASSETS                                     | \$ 68,113 | \$ 66,426 |

The statement of changes in net assets for the Master Trust for the year ended December 31, 2020 is as follows:

|                                          |           |
|------------------------------------------|-----------|
| Net appreciation of investments          | \$ 2,594  |
| Interest income                          | 402       |
| Dividend income                          | 178       |
| Investment income                        | 580       |
| Net investment income                    | 3,174     |
| Amounts received from participating plan | 3,918     |
| Deductions:                              |           |
| Amounts paid to participating plan       | 5,482     |
| Investment and administration expenses   | 82        |
| Total deductions                         | 5,564     |
| Assets transferred from another plan     | 159       |
| Increase in net assets                   | 1,687     |
| Beginning of year                        | 66,426    |
| End of year                              | \$ 68,113 |

## 5. FAIR VALUE OF FINANCIAL ASSETS AND FINANCIAL LIABILITIES

ASC 820, *Fair Value Measurement*, establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 for financial assets and financial liabilities are described below:

*Level 1* — Values are based on unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities. An active market is a market in which transactions for the asset or liability occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

*Level 2* — Values are based on (a) quoted prices for similar assets or liabilities in active markets; (b) quoted prices for identical or similar assets or liabilities in nonactive markets; or (c) valuation models whose inputs are observable, directly or indirectly, for substantially the full term of the asset or liability.

*Level 3* — Values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

The following tables set forth by level within the fair value hierarchy a summary of Master Trust investments by general types of assets and liabilities measured at fair value on a recurring basis as of December 31, 2020 and 2019. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

|                                                | Quoted Prices<br>in Active<br>Market<br>for Identical<br>Asset<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Not Levelled* | Balance as of<br>December 31, 2020 |
|------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|---------------|------------------------------------|
| <b>Investments:</b>                            |                                                                             |                                                           |                                                    |               |                                    |
| Investments in the fair value hierarchy:       |                                                                             |                                                           |                                                    |               |                                    |
| Common and preferred stock                     | \$ 5,378                                                                    | \$ 1,159                                                  | \$ 1                                               | \$ —          | \$ 6,538                           |
| Government and agency securities               | —                                                                           | 459                                                       | 12                                                 | —             | 471                                |
| Corporate bonds                                | —                                                                           | 743                                                       | 14                                                 | —             | 757                                |
| Mortgage and asset-backed securities           | —                                                                           | 356                                                       | 25                                                 | —             | 381                                |
| Boeing common stock                            | 7,317                                                                       | —                                                         | —                                                  | —             | 7,317                              |
| Mutual funds                                   | 129                                                                         | —                                                         | —                                                  | —             | 129                                |
| Short-term investments                         | —                                                                           | 62                                                        | 7                                                  | —             | 69                                 |
| Other investments                              | —                                                                           | 23                                                        | —                                                  | —             | 23                                 |
| Total investments in the fair value hierarchy  | 12,824                                                                      | 2,802                                                     | 59                                                 | —             | 15,685                             |
| Investments measured at net asset value:       |                                                                             |                                                           |                                                    |               |                                    |
| Common/collective trusts                       | —                                                                           | —                                                         | —                                                  | 38,256        | 38,256                             |
| Total investments — at fair value              | 12,824                                                                      | 2,802                                                     | 59                                                 | 38,256        | 53,941                             |
| Investments measured at contract value:        |                                                                             |                                                           |                                                    |               |                                    |
| Synthetic GICs/VIP SVF                         | —                                                                           | —                                                         | —                                                  | 14,106        | 14,106                             |
| Cash and cash equivalents                      | —                                                                           | —                                                         | —                                                  | 208           | 208                                |
| <b>Receivables:</b>                            |                                                                             |                                                           |                                                    |               |                                    |
| Receivables for securities sold                | —                                                                           | —                                                         | —                                                  | 114           | 114                                |
| Accrued investment income                      | —                                                                           | —                                                         | —                                                  | 20            | 20                                 |
| Other                                          | 2                                                                           | 24                                                        | —                                                  | —             | 26                                 |
| Total receivables                              | 2                                                                           | 24                                                        | —                                                  | 134           | 160                                |
| Total assets                                   | 12,826                                                                      | 2,826                                                     | 59                                                 | 52,704        | 68,415                             |
| <b>Investment liabilities:</b>                 |                                                                             |                                                           |                                                    |               |                                    |
| Payables for securities purchased              | —                                                                           | —                                                         | —                                                  | 220           | 220                                |
| Accrued investment and administration expenses | —                                                                           | —                                                         | —                                                  | 24            | 24                                 |
| Other                                          | 1                                                                           | 15                                                        | —                                                  | 42            | 58                                 |
| Total liabilities                              | 1                                                                           | 15                                                        | —                                                  | 286           | 302                                |
| NET ASSETS                                     | \$ 12,825                                                                   | \$ 2,811                                                  | \$ 59                                              | \$ 52,418     | \$ 68,113                          |

|                                                | Quoted Prices<br>in Active<br>Market<br>for Identical<br>Asset<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Not Leveled*     | Balance as of<br>December 31, 2019 |
|------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|------------------|------------------------------------|
| <b>Investments:</b>                            |                                                                             |                                                           |                                                    |                  |                                    |
| Investments in the fair value hierarchy:       |                                                                             |                                                           |                                                    |                  |                                    |
| Common and preferred stock                     | \$ 5,518                                                                    | \$ —                                                      | \$ 1                                               | \$ —             | \$ 5,519                           |
| Government and agency securities               | —                                                                           | 487                                                       | —                                                  | —                | 487                                |
| Corporate bonds                                | —                                                                           | 595                                                       | —                                                  | —                | 595                                |
| Mortgage and asset-backed securities           | —                                                                           | 262                                                       | 26                                                 | —                | 288                                |
| Boeing common stock                            | 10,005                                                                      | —                                                         | —                                                  | —                | 10,005                             |
| Mutual funds                                   | 179                                                                         | —                                                         | —                                                  | —                | 179                                |
| Short-term investments                         | —                                                                           | 20                                                        | 1                                                  | —                | 21                                 |
| Other investments                              | —                                                                           | 6                                                         | —                                                  | —                | 6                                  |
| Total investments in the fair value hierarchy  | 15,702                                                                      | 1,370                                                     | 28                                                 | —                | 17,100                             |
| Investments measured at net asset value:       |                                                                             |                                                           |                                                    |                  |                                    |
| Common/collective trusts                       | —                                                                           | —                                                         | —                                                  | 35,811           | 35,811                             |
| Total investments — at fair value              | 15,702                                                                      | 1,370                                                     | 28                                                 | 35,811           | 52,911                             |
| Investments measured at contract value:        |                                                                             |                                                           |                                                    |                  |                                    |
| Synthetic GICs/VIP SVF                         | —                                                                           | —                                                         | —                                                  | 13,531           | 13,531                             |
| Cash and cash equivalents                      | —                                                                           | —                                                         | —                                                  | 32               | 32                                 |
| <b>Receivables:</b>                            |                                                                             |                                                           |                                                    |                  |                                    |
| Receivables for securities sold                | —                                                                           | —                                                         | —                                                  | 24               | 24                                 |
| Accrued investment income                      | —                                                                           | —                                                         | —                                                  | 21               | 21                                 |
| Other                                          | 2                                                                           | 8                                                         | —                                                  | —                | 10                                 |
| Total receivables                              | 2                                                                           | 8                                                         | —                                                  | 45               | 55                                 |
| Total assets                                   | 15,704                                                                      | 1,378                                                     | 28                                                 | 49,419           | 66,529                             |
| <b>Investment liabilities:</b>                 |                                                                             |                                                           |                                                    |                  |                                    |
| Payables for securities purchased              | —                                                                           | —                                                         | —                                                  | 57               | 57                                 |
| Accrued investment and administration expenses | —                                                                           | —                                                         | —                                                  | 24               | 24                                 |
| Other                                          | 2                                                                           | 11                                                        | —                                                  | 9                | 22                                 |
| Total liabilities                              | 2                                                                           | 11                                                        | —                                                  | 90               | 103                                |
| <b>NET ASSETS</b>                              | <b>\$ 15,702</b>                                                            | <b>\$ 1,367</b>                                           | <b>\$ 28</b>                                       | <b>\$ 49,329</b> | <b>\$ 66,426</b>                   |

\*The amounts not leveled are related to investments using NAV as a practical expedient to estimate fair value, investments measured at contract value, and non-investment assets and liabilities. The amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Master Trust's statements of net assets.

Master Trust net assets at fair value classified within Level 3 consisted of common and preferred stock, government and agency securities, corporate bonds, mortgage and asset-backed securities, and short-term investments. Such amounts were 0.09% and 0.04% of the Master Trust's net assets as of December 31, 2020 and 2019, respectively.

**Level 3 Transfers** — The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. The significance of transfers between levels is evaluated based upon the nature of the financial instrument and size of the transfer relative to net assets. There were no significant transfers into or out of Level 3 for the years ended December 31, 2020 and 2019.

## 6. DERIVATIVE FINANCIAL INSTRUMENTS

ASC 815, *Derivatives and Hedging*, requires disclosures on how and why derivatives are used, accounted for, and affect the results of operations and financial position. Derivative instruments held by the Master Trust are not designated as hedging instruments under ASC 815. The Master Trust investments are exposed to the following financial instrument risks:

**Interest Rate Risk** — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Master Trust, with a counterparty, of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

**Credit Risk** — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

**Foreign Currency Risk** — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure, or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

**Equity Risk** — Equity risk is the risk of a change in market value of assets due to the change in equity or equity index prices. Equity futures and swaps are generally used to manage the market exposure of a security or index, or rebalance the total portfolio to the target asset allocation. An equity futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Equity swaps generally exchanges the return on a stock or stock index for the return of another financial instrument such as a different stock or equity index or LIBOR.

**Commodity Risk** — Commodity risk is the risk of change in the market value of the underlying commodity due to a change in the price of the commodity. Commodity futures, swaps, and options are generally used to achieve the desired market exposure to commodities. A futures contract is an agreement between two parties to buy and sell a commodity at a set price on a future date. Commodity swaps are agreements involving the exchange by the Master Trust, with a counterparty, of respective commitments to pay or receive cash flows, e.g., an exchange of payments based on the price movement for the commodity, with respect to the notional amount of principal. Commodity options give the buyer the right, but not the obligation, to buy one commodity or sell another commodity at a set price on or before a given date.

**Future Settlement Risk** — Future settlement risk is the risk of counterparty nonperformance resulting in not receiving the asset or associated gains specified in the contract. Gains are derived from the change in market value of the contract due to a change in price of the underlying security. Mortgage-backed TBAs are used to manage the market exposure of a security or asset class. A TBA is a contract for the purchase or sale of agency mortgage-backed securities to be delivered at a future agreed-upon date.

As of December 31, 2020 and 2019, the Master Trust has invested in derivative contracts which are reflected on the Master Trust's statements of net assets, as discussed in Note 4, as follows:

|                          | Interest Rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total |
|--------------------------|---------------|--------|---------------------|--------|-----------|----------------------|-------|
| <b>December 31, 2020</b> |               |        |                     |        |           |                      |       |
| Assets:                  |               |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF*  |               |        |                     |        |           |                      |       |
| TBAs                     | \$ —          | \$ —   | \$ —                | \$ —   | \$ —      | 4 \$                 | 4     |
| Futures                  | 1             | —      | —                   | —      | —         | —                    | 1     |
| Other investments:       |               |        |                     |        |           |                      |       |
| Swaps                    | 3             | —      | —                   | 3      | 1         | —                    | 7     |
| Other receivables:       |               |        |                     |        |           |                      |       |
| Forward contracts        | —             | —      | 10                  | —      | —         | —                    | 10    |
| Futures                  | —             | —      | —                   | 2      | —         | —                    | 2     |
| TBAs                     | —             | —      | —                   | —      | —         | 1                    | 1     |
| Total assets             | \$ 4          | \$ —   | 10 \$               | 5 \$   | 1 \$      | 5 \$                 | 25    |
| Liabilities:             |               |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF*  |               |        |                     |        |           |                      |       |
| TBAs                     | \$ —          | \$ —   | \$ —                | \$ —   | \$ —      | 2 \$                 | 2     |
| Futures                  | 1             | —      | —                   | —      | —         | —                    | 1     |
| Other liabilities:       |               |        |                     |        |           |                      |       |
| Forward contracts        | —             | —      | 10                  | —      | —         | —                    | 10    |
| Futures                  | —             | —      | —                   | 1      | —         | —                    | 1     |
| Swaps                    | 3             | 1      | —                   | 1      | —         | —                    | 5     |
| Total liabilities        | \$ 4          | \$ 1   | 10 \$               | 2 \$   | — \$      | 2 \$                 | 19    |
| <b>December 31, 2019</b> |               |        |                     |        |           |                      |       |
| Assets:                  |               |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF*  |               |        |                     |        |           |                      |       |
| TBAs                     | \$ —          | \$ —   | \$ —                | \$ —   | \$ —      | 1 \$                 | 1     |
| Futures                  | 1             | —      | —                   | —      | —         | —                    | 1     |
| Other investments:       |               |        |                     |        |           |                      |       |
| Swaps                    | 3             | 1      | —                   | 1      | 1         | —                    | 6     |
| Other receivables:       |               |        |                     |        |           |                      |       |
| Forward contracts        | —             | —      | 8                   | —      | —         | —                    | 8     |
| Futures                  | 1             | —      | —                   | 1      | —         | —                    | 2     |
| TBAs                     | —             | —      | —                   | —      | —         | —                    | —     |
| Total assets             | \$ 5          | \$ 1   | 8 \$                | 2 \$   | 1 \$      | 1 \$                 | 18    |
| Liabilities:             |               |        |                     |        |           |                      |       |
| Synthetic GICs/VIP SVF*  |               |        |                     |        |           |                      |       |
| TBAs                     | \$ —          | \$ —   | \$ —                | \$ —   | \$ —      | — \$                 | —     |
| Futures                  | —             | —      | —                   | —      | —         | —                    | —     |
| Other liabilities:       |               |        |                     |        |           |                      |       |
| Forward contracts        | —             | —      | 6                   | —      | —         | —                    | 6     |
| Futures                  | 1             | —      | —                   | 1      | —         | —                    | 2     |
| Swaps                    | 4             | 1      | —                   | —      | —         | —                    | 5     |
| Total liabilities        | \$ 5          | \$ 1   | 6 \$                | 1 \$   | — \$      | — \$                 | 13    |

\*Synthetic GICs/VIP SVF are stated at contract value on the Master Trust's statements of net assets.

Realized gains and losses and the change in unrealized gains and losses are reflected in the Master Trust's statement of changes in net assets as net appreciation or depreciation of investments. The effect of derivative contracts realized gains and losses and the change in unrealized gains and losses for the year ended December 31, 2020, is reflected in the following table:

|                          | Interest Rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total |
|--------------------------|---------------|--------|---------------------|--------|-----------|----------------------|-------|
| Net gains (losses):      |               |        |                     |        |           |                      |       |
| Forward contracts        | \$ —          | \$ —   | (2) \$              | — \$   | — \$      | — \$                 | (2)   |
| Futures                  | (20)          | —      | —                   | 41     | —         | —                    | 21    |
| Options                  | 1             | —      | —                   | —      | —         | —                    | 1     |
| Swaps                    | (2)           | (2)    | —                   | 7      | (7)       | —                    | (4)   |
| TBAs                     | —             | —      | —                   | —      | —         | 50                   | 50    |
| Total net gains (losses) | \$ (21)       | \$ (2) | (2) \$              | 48 \$  | (7) \$    | 50 \$                | 66    |

The following table summarizes the gross notional value of derivative contracts outstanding as of December 31, 2020 and 2019. The gross notional amounts give an indication of the volume of the Master Trust's derivative activity and significantly exceed the fair value of the derivative investments, which is more representative of the economic exposure associated with derivatives in the Master Trust.

|                          | Interest Rate | Credit | Foreign<br>Currency | Equity | Commodity | Future<br>Settlement | Total |
|--------------------------|---------------|--------|---------------------|--------|-----------|----------------------|-------|
| <b>December 31, 2020</b> |               |        |                     |        |           |                      |       |
| Forward contracts        | \$ —          | \$ —   | 931 \$              | — \$   | — \$      | — \$                 | 931   |
| Futures                  | 3,637         | —      | 4                   | 411    | 58        | —                    | 4,110 |
| Options                  | 22            | 2      | 2                   | —      | 5         | —                    | 31    |
| Swaps                    | 464           | 40     | 4                   | 1      | 22        | —                    | 531   |
| TBAs                     | —             | —      | —                   | —      | —         | 1,001                | 1,001 |
| Total                    | \$ 4,123      | \$ 42  | 941 \$              | 412 \$ | 85 \$     | 1,001 \$             | 6,604 |
| <b>December 31, 2019</b> |               |        |                     |        |           |                      |       |
| Forward contracts        | \$ —          | \$ —   | 685 \$              | — \$   | 1 \$      | — \$                 | 686   |
| Futures                  | 4,138         | —      | 4                   | 317    | 94        | —                    | 4,553 |
| Options                  | 69            | 1      | 4                   | —      | 22        | —                    | 96    |
| Swaps                    | 576           | 68     | 5                   | 4      | 96        | —                    | 749   |
| TBAs                     | —             | —      | —                   | —      | —         | 1,226                | 1,226 |
| Total                    | \$ 4,783      | \$ 69  | 698 \$              | 321 \$ | 213 \$    | 1,226 \$             | 7,310 |

Derivatives are generally used to manage the market exposure of a security, index or currency, or adjust the portfolio duration. Derivative contracts are instruments that derive their value from underlying assets, indices, reference interest rates, or a combination of these factors. Refer to Note 2 for further description of how derivative instruments are valued. Certain cash instruments, such as mortgage-backed TBAs meet the definition of a derivative instrument under GAAP.

The nature of the counterparty and the settlement mechanism of the derivative affect the credit risk to which the Master Trust is exposed. For OTC derivatives such as swaps, forwards, options and TBAs, the Master Trust is exposed to the credit risk of the derivative counterparty.

For exchange-traded derivatives, such as futures and options, and "cleared" OTC swaps, the Master Trust is generally exposed to the credit risk of the relevant exchange or clearinghouse. Where possible, the Master Trust seeks to mitigate its credit risk exposures arising on derivative transactions through the use of legally enforceable master netting arrangements and collateral agreements.

The Master Trust is also exposed to liquidity risk in the following situations:

- 1) When the derivative contracts require the Master Trust to post additional cash or securities collateral with counterparties as the fair value of the contracts moves in the counterparties' favor and the Master Trust's receivables under related contracts are unavailable for offset or insufficient in value to offset the payment obligation to the counterparty.
- 2) When certain derivative contracts have credit-related contingent features under the International Swaps and Derivatives Association Master Agreement (generally swaps) with counterparties for contracts in a net liability position.

The Master Trust has liquidity risk if its assets decline by various, pre-specified rates over predetermined time periods. If this occurs, the Master Trust is required to post more collateral or may be required to pay off the open liability contracts given the counterparty's right to terminate the contract. At December 31, 2020 and 2019, the Master Trust had an insignificant amount of contracts in a net liability position with contingent features with an insignificant amount posted in collateral against those positions.

## 7. PLAN AMENDMENTS

Effective during 2020 as specified in the Plan provisions, the Plan amended employer contribution formulas for certain union Members as specified or permitted in the applicable collective bargaining agreement for each group, and for certain nonunion Members.

## 8. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements as of December 31, 2020 and 2019, to Form 5500:

|                                                                | 2020             | 2019             |
|----------------------------------------------------------------|------------------|------------------|
| Net assets available for benefits per the financial statements | \$ 68,804        | \$ 67,172        |
| Amounts allocated to withdrawing Members                       | (151)            | (15)             |
| Net assets available for benefits per Form 5500                | <u>\$ 68,653</u> | <u>\$ 67,157</u> |

The following is a reconciliation of benefits paid per the financial statements for the year ended December 31, 2020, to total benefit payments per Form 5500:

|                                                              |                 |
|--------------------------------------------------------------|-----------------|
| Benefits paid per the financial statements                   | \$ 5,225        |
| Amounts allocated to withdrawing Members — December 31, 2020 | 151             |
| Amounts allocated to withdrawing Members — December 31, 2019 | (15)            |
| Total benefit payments per Form 5500                         | <u>\$ 5,361</u> |

Amounts allocated to withdrawing Members are recorded on the Form 5500 for benefit claims that have been processed and approved for payment prior to December 31, but not yet paid as of that date.

## 9. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

Certain Master Trust investments are managed by NT. NT is the trustee as defined by the Plan and, therefore, these transactions qualify as related party and party-in-interest transactions.

As of December 31, 2020 and 2019, the Plan held approximately 34 million and 31 million shares of common stock of the Company, respectively, with a cost basis of \$5,057 and \$4,392, respectively, and recorded dividend income of \$63 during the year ended December 31, 2020. The Company contributed \$194 in Company common stock to the Plan during the year ended December 31, 2020.

Newport Trust Company ("Newport"), is the independent fiduciary and investment manager of the Boeing Stock Fund. The Plan has authorized Newport with sole responsibility for deciding whether to restrict

investment in the Boeing Stock Fund, or to sell or otherwise dispose of all or any portion of the stock held in the Boeing Stock Fund. In the event Newport determined to sell or dispose of stock in the Boeing Stock Fund, Newport would designate an alternative investment fund under the Plan for the temporary investment of any proceeds from the sale or other disposition of the Company's common stock.

#### **10. TAX STATUS**

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter, dated May 11, 2015, that the Plan is designed in accordance with applicable sections of the IRC. The Plan has been amended since receiving the determination letter. The Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, the Plan administrator believes that the tax-exempt status of the Plan and related trust has not been affected and no provision for income taxes has been included in the Plan's financial statements.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2017.

#### **11. PLAN TERMINATION**

Although it has not expressed any intention to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event of termination of the Plan, both Member and employer contributions, including any income earned, will be distributed to the Members.

**SUPPLEMENTAL SCHEDULE****THE BOEING COMPANY VOLUNTARY INVESTMENT PLAN**

FORM 5500, SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

AS OF DECEMBER 31, 2020

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| 1166 AVE OF THE 5.68959999084% DUE 10-13-2037        | **   | \$ 2,893,645                  |
| ILIFE HEALTHCARE INC COM                             | **   | 852,965                       |
| 1ST COMWLTH FNCL CORP COM LM                         | **   | 152,405                       |
| 1ST CONSTITUTION BANCORP COM                         | **   | 17,949                        |
| 1ST INDL RLTY TR INC COM                             | **   | 402,805                       |
| 1ST INVS AUTO 3.6% DUE 04-17-2023                    | **   | 144,859                       |
| 1ST SOURCE CORP COM                                  | **   | 145,161                       |
| 2U INC COM                                           | **   | 2,386,476                     |
| 3I GROUP ORD GBP0.738636                             | **   | 274,365                       |
| 3M CO 1.75% DUE 02-14-2023                           | **   | 1,024,189                     |
| 3M CO 2.375% DUE 08-26-2029                          | **   | 421,988                       |
| 3M CO 3.7% DUE 04-15-2050/03-27-2020 REG             | **   | 2,346,033                     |
| 3SBIO INC USD0.00001 REG'S/144A                      | **   | 816,326                       |
| 4D MOLECULAR THERAPEUTICS INC COM                    | **   | 78,755                        |
| 5 PT HLDGS LLC CL A COM REPSTG CL A LTD              | **   | 305,826                       |
| 5TH 3RD BK CIN OH 2.25% DUE 06-14-2021               | **   | 604,155                       |
| 6TH STR CLO XVI LTD / 6TH STR CLO 1.5128% 10-20-2032 | **   | 13,014,140                    |
| 7 & I HLDGS CO LTD 3.35% DUE 09-17-2021              | **   | 1,325,364                     |
| 888 HOLDINGS ORD GBP0.005                            | **   | 604,746                       |
| 89BIO INC COM                                        | **   | 132,232                       |
| 8X8 INC NEW COM                                      | **   | 457,727                       |
| 908 DEVICES INC COM                                  | **   | 216,410                       |
| A H BELO CORP COM SER A STK                          | **   | 2,940                         |
| A&D CO LTD NPV                                       | **   | 179,989                       |
| A10 NETWORKS INC COM                                 | **   | 487,952                       |
| A2A SPA EUR0.52                                      | **   | 265,608                       |
| AAR CORP COM                                         | **   | 58,858                        |
| AARONS CO INC COM                                    | **   | 47,248                        |
| AARTI DRUGS LTD COM STK                              | **   | 123,447                       |
| ABACORE CAPITAL HO PHP1                              | **   | 44,364                        |
| ABBOTT LAB COM                                       | **   | 17,586,941                    |
| ABBOTT LABS 1.15% DUE 01-30-2028                     | **   | 76,101                        |
| ABBOTT LABS 3.4% DUE 11-30-2023                      | **   | 2,496,024                     |
| ABBVIE INC 2.15% DUE 11-19-2021 REG                  | **   | 5,216,635                     |
| ABBVIE INC 2.3% DUE 11-21-2022 REG                   | **   | 5,498,101                     |
| ABBVIE INC 2.6% DUE 11-21-2024 REG                   | **   | 1,500,514                     |
| ABBVIE INC 2.6% DUE 11-21-2024 REG                   | **   | 24,404,790                    |
| ABBVIE INC 2.8% DUE 03-15-2023 REG                   | **   | 141,173                       |
| ABBVIE INC 2.85% DUE 05-14-2023                      | **   | 6,518,855                     |
| ABBVIE INC 2.9% DUE 11-06-2022                       | **   | 104,608                       |
| ABBVIE INC 2.9% DUE 11-06-2022                       | **   | 1,516,816                     |
| ABBVIE INC 2.95% 09-21-2026                          | **   | 1,548,189                     |
| ABBVIE INC 2.95% 09-21-2026                          | **   | 10,339,690                    |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| ABBVIE INC 3.2% 08-21-2029                                           | **   | 773,280                       |
| ABBVIE INC 3.2% 08-21-2029                                           | **   | 12,949,638                    |
| ABBVIE INC 3.2% 11-06-2022                                           | **   | 4,248,625                     |
| ABBVIE INC 3.25% DUE 10-01-2022 REG                                  | **   | 677,006                       |
| ABBVIE INC 3.25% DUE 10-01-2022 REG                                  | **   | 1,176,949                     |
| ABBVIE INC 3.375% DUE 11-14-2021                                     | **   | 488,794                       |
| ABBVIE INC 3.45% DUE 03-15-2022 REG                                  | **   | 1,943,720                     |
| ABBVIE INC 3.45% DUE 03-15-2022 REG                                  | **   | 5,424,652                     |
| ABBVIE INC 3.6% 05-14-2025                                           | **   | 8,110,558                     |
| ABBVIE INC 3.75% DUE 11-14-2023                                      | **   | 255,153                       |
| ABBVIE INC 3.85% DUE 03-15-2025 REG                                  | **   | 501,830                       |
| ABBVIE INC 4.05% DUE 11-21-2039 REG                                  | **   | 163,380                       |
| ABBVIE INC 4.25% DUE 11-14-2028                                      | **   | 299,728                       |
| ABBVIE INC 4.25% DUE 11-21-2049 REG                                  | **   | 169,266                       |
| ABBVIE INC 4.25% DUE 11-21-2049 REG                                  | **   | 376,146                       |
| ABBVIE INC 4.4% DUE 11-06-2042                                       | **   | 313,939                       |
| ABBVIE INC 5.0% DUE 12-15-2021 REG                                   | **   | 206,472                       |
| ABC ARBITRAGE EUR0.016                                               | **   | 132,956                       |
| ABC-MART INC NPV                                                     | **   | 200,330                       |
| ABERCROMBIE & FITCH CO CL A                                          | **   | 175,259                       |
| ABM INDS INC COM                                                     | **   | 438,641                       |
| ABN AMRO BK N V 4.75% DUE 07-28-2025                                 | **   | 460,340                       |
| ABU DHABI COMM.BK. AED1                                              | **   | 60,647                        |
| ABU DHABI NATIONAL 4.875% SNR MTN 23/04/30 USD                       | **   | 7,368,835                     |
| ACACIA RESH CORP COM                                                 | **   | 17,604                        |
| ACADIA HEALTHCARE CO INC COM                                         | **   | 1,391,599                     |
| ACADIA RLTY TR COM                                                   | **   | 111,661                       |
| ACCELERON PHARMA INC COM                                             | **   | 3,215,772                     |
| ACCENTURE PLC SHS CL A NEW                                           | **   | 31,607,455                    |
| ACCESS GROUP INC DEL 2005-A ASSET BKD CTF CL A-3 FLTG 07-25-2034 REG | **   | 2,564,203                     |
| ACCO BRANDS CORP COM                                                 | **   | 352,661                       |
| ACCOLADE INC COM                                                     | **   | 594,254                       |
| ACCREDITED MTG LN TR 2004-3 MTG PASSTHURCTF CL 2A2 10-25-2034 REG    | **   | 563,282                       |
| ACCUNIA EUROPEAN I FRN CLO 07/2030 EUR 'A'                           | **   | 367,182                       |
| ACCURAY INC DEL COM                                                  | **   | 188,367                       |
| ACE INA HLDGS INC 2.7% DUE 03-13-2023                                | **   | 126,368                       |
| ACE INA HLDGS INC 2.875% DUE 11-03-2022                              | **   | 2,628,973                     |
| ACE INA HLDGS INC 3.35% DUE 05-03-2026                               | **   | 45,078                        |
| ACER INC TWD10                                                       | **   | 220,497                       |
| ACNB CORP COM                                                        | **   | 17,025                        |
| ACUITY BRANDS INC COM                                                | **   | 19,617                        |
| ACUSHNET HLDGS CORP COM                                              | **   | 442,291                       |
| ADAMS RES & ENERGY INC COM NEW COM NEW                               | **   | 7,399                         |
| ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001                          | **   | 1,773,900                     |
| ADARO ENERGY TBK IDR100                                              | **   | 592,435                       |
| ADDUS HOMECARE CORP COM STK                                          | **   | 59,716                        |
| ADECCO GROUP AG CHF0.1 (REGD)                                        | **   | 3,618,369                     |
| ADIENT PLC ADIENT PLC LTD COM                                        | **   | 1,503,768                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| ADOBE INC 2.3% DUE 02-01-2030                                                    | **   | 2,933,253                     |
| ADOBE SYS INC COM                                                                | **   | 44,969,290                    |
| ADR 360 DIGITECH INC                                                             | **   | 212,220                       |
| ADR ABCAM PLC SPON ADS EACH REP 1 ORD SHS                                        | **   | 538,750                       |
| ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS                    | **   | 12,918,842                    |
| ADR AMBEV SA SPONSORED ADR                                                       | **   | 1,554,042                     |
| ADR ANGLOGOLD ASHANTI LTD                                                        | **   | 1,349,554                     |
| ADR ARGENX SE SPONSORED ADS                                                      | **   | 588,180                       |
| ADR ASCENDIS PHARMA A/S SPONSORED ADR                                            | **   | 1,032,368                     |
| ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM                                  | **   | 14,343,331                    |
| ADR AUTOHOME INC SPONSORED ADR REPST CL A                                        | **   | 114,862                       |
| ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004                     | **   | 1,146,612                     |
| ADR BANCO SANTANDER CHILE NEW SPONSORED ADR REPSTG COM                           | **   | 107,066                       |
| ADR BILIBILI INC ADS REPSTG SHS CL Z                                             | **   | 210,957                       |
| ADR CEMEX SAB DE CV                                                              | **   | 878,957                       |
| ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$0.01 REP NON VTG PFD | **   | 149,512                       |
| ADR CRITEO S A SPONSORED ADS                                                     | **   | 797,839                       |
| ADR DANONE SPONSORED ADR                                                         | **   | 3,984,038                     |
| ADR DAQO NEW ENERGY CORP SPONSORED ADR NEW                                       | **   | 45,888                        |
| ADR ENDAVA PLC ADS                                                               | **   | 2,859,475                     |
| ADR GAZPROM SPONSORED ADR PJSC GAZPROM                                           | **   | 59,388                        |
| ADR GDS HLDGS LTD SPONSORED ADR                                                  | **   | 163,027                       |
| ADR GERDAU S A SPONSORED ADR REPRESENTING PFD SHS                                | **   | 947,926                       |
| ADR GLAXOSMITHKLINE PLC SPONSORED ADR                                            | **   | 15,514,880                    |
| ADR GOLD FIELDS LTD NEW SPONSORED ADR                                            | **   | 1,112,354                     |
| ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR             | **   | 373,577                       |
| ADR GSX TECHEDU INC SPONSORED ADS                                                | **   | 86,201                        |
| ADR HARMONY GOLD MNG LTD SPONSORED ADR                                           | **   | 52,964                        |
| ADR HUAZHU GROUP LTD                                                             | **   | 130,227                       |
| ADR ICICI BK LTD                                                                 | **   | 1,378,310                     |
| ADR JD COM INC SPONSORED ADR REPSTG COM CL A                                     | **   | 3,127,482                     |
| ADR KE HLDGS INC SPONSORED ADS                                                   | **   | 115,572                       |
| ADR KERING S A ADR                                                               | **   | 15,906,108                    |
| ADR LOMA NEGRA CORP SPONSORED ADS REPSTGORD SHS                                  | **   | 27,060                        |
| ADR MORPHOSYS AG SPONSORED ADS                                                   | **   | 623,480                       |
| ADR NESTLE S A SPONSORED ADR REPSTG REG SH                                       | **   | 21,111,409                    |
| ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001                 | **   | 819,791                       |
| ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM              | **   | 540,150                       |
| ADR NICE LTD SPONSORED ADR                                                       | **   | 2,608,568                     |
| ADR NIO INC ADS                                                                  | **   | 1,106,106                     |
| ADR OZON HLDGS PLC SPONSORED ADS                                                 | **   | 277,488                       |
| ADR PINDUODUO INC SPONSORED ADS                                                  | **   | 1,352,069                     |
| ADR PJSC LUKOIL SPONSORED ADR                                                    | **   | 107,120                       |
| ADR RECKITT BENCKISER GROUP PLC SPONSORED ADR                                    | **   | 5,337,645                     |
| ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104                               | **   | 5,657,727                     |
| ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS                             | **   | 6,711,986                     |
| ADR RYANAIR HLDGS PLC SPONSORED ADR NEW                                          | **   | 5,596,552                     |
| ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS         | **   | 972,424                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10 | **   | 21,656,871                    |
| ADR TAL ED GROUP ADS REPSTG COM SHS ADR                              | **   | 505,647                       |
| ADR TENCENT MUSIC ENTMT GROUP ADS                                    | **   | 151,284                       |
| ADR TRIP COM GRP LTD                                                 | **   | 250,412                       |
| ADR UNILEVER PLC SPONSORED ADR NEW                                   | **   | 11,691,732                    |
| ADR VALE S A ADR                                                     | **   | 2,736,942                     |
| ADR VIPSHOP HLDGS LTD SPONSORED ADR                                  | **   | 173,298                       |
| ADR VODAFONE GROUP PLC NEW SPONSORED ADRNO PAR                       | **   | 14,978,672                    |
| ADR WNS HLDGS LTD SPONSORED ADR                                      | **   | 7,966,208                     |
| ADR XPENG INC ADS                                                    | **   | 433,697                       |
| ADR YALLA GROUP LTD SPONSORED ADS                                    | **   | 575,736                       |
| ADR ZAI LAB LTD ADR                                                  | **   | 187,311                       |
| ADR ZTO EXPRESS CAYMAN INC SPONSORED ADR                             | **   | 172,627                       |
| ADT INC DEL COM                                                      | **   | 364,083                       |
| ADTALEM GLOBAL ED INC COM                                            | **   | 800,881                       |
| ADTRAN INC COM                                                       | **   | 1,448,996                     |
| ADVANCE AUTO PTS INC COM                                             | **   | 355,500                       |
| ADVANCED DRAIN SYS INC DEL COM                                       | **   | 180,449                       |
| ADVANCED INFO SERV THB1(NVDR)                                        | **   | 1,324,012                     |
| ADVANCED PETROCHEM SAR10                                             | **   | 127,687                       |
| ADVANSIX INC COM                                                     | **   | 431,464                       |
| ADVANTEST CORP NPV                                                   | **   | 1,148,788                     |
| ADVENTIST HLTH 2.952% DUE 03-01-2029                                 | **   | 2,082,332                     |
| ADVENTIST HLTH 3.378% DUE 03-01-2023                                 | **   | 4,168,413                     |
| ADVERUM BIOTECHNOLOGIES INC COM                                      | **   | 220,225                       |
| ADYEN NV EUR0.01                                                     | **   | 22,625,686                    |
| AEGION CORP 10                                                       | **   | 107,901                       |
| AEM HOLDINGS LTD NPV                                                 | **   | 1,176,531                     |
| AEON MALL CO LTD NPV                                                 | **   | 26,502                        |
| AEP TEX INC 3.45% DUE 01-15-2050                                     | **   | 369,577                       |
| AEP TEX INC 4.15% DUE 05-01-2049                                     | **   | 309,087                       |
| AEP TEXAS CENT CO FIXED 3.95% DUE 06-01-2028                         | **   | 3,754,793                     |
| AEP TRANSM CO LLC 3.1% DUE 12-01-2026                                | **   | 854,985                       |
| AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050                         | **   | 1,333,635                     |
| AERCAP IRELAND CAP 3.3% DUE 01-23-2023                               | **   | 260,863                       |
| AERCAP IRELAND CAP 3.3% DUE 01-23-2023                               | **   | 521,726                       |
| AERCAP IRELAND CAP 3.5% 01-15-2025                                   | **   | 289,878                       |
| AERCAP IRELAND CAP 3.65% DUE 07-21-2027                              | **   | 220,595                       |
| AERCAP IRELAND CAP 3.95% DUE 02-01-2022                              | **   | 1,028,267                     |
| AERCAP IRELAND CAP 4.625% DUE 07-01-2022                             | **   | 2,635,944                     |
| AERCAP IRELAND CAP 4.875% DUE 01-16-2024                             | **   | 2,641,929                     |
| AERCAP IRELAND CAP 5% DUE 10-01-2021                                 | **   | 480,715                       |
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.125% DUE 07-03-2023        | **   | 321,349                       |
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG      | **   | 542,111                       |
| AERCAP IRELAND CAP FIXED 3.15% DUE 02-15-2024                        | **   | 859,576                       |
| AERIE PHARMACEUTICALS INC COM                                        | **   | 205,460                       |
| AEROVIRONMENT INC COM                                                | **   | 66,652                        |
| AES TIETE ENERGIA PRF NPV                                            | **   | 21,860                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| AES TIETE ENERGIA UNITS (1 COM & 4 PRF)                                          | **   | 36,987                        |
| AETNA INC 2.75% DUE 11-15-2022                                                   | **   | 2,494,140                     |
| AETNA INC NEW 2.8% DUE 06-15-2023                                                | **   | 52,608                        |
| AETNA INC NEW 2.8% DUE 06-15-2023                                                | **   | 1,594,013                     |
| AETNA INC NEW 6.75% DUE 12-15-2037                                               | **   | 136,975                       |
| AFREECATV CO LTD KRW500                                                          | **   | 95,598                        |
| AFRICAN RAINBOW LTD ZAR0.05                                                      | **   | 465,011                       |
| AGCO CORP COM                                                                    | **   | 3,966,594                     |
| AGEAS NPV                                                                        | **   | 1,418,366                     |
| AGENUS INC COM NEW COM USD0.01 (POST REVSPILT)                                   | **   | 135,271                       |
| AGILYSYS INC COM STK                                                             | **   | 566,335                       |
| AGIOS PHARMACEUTICALS INC COM                                                    | **   | 270,163                       |
| AGL CAP CORP 3.25% DUE 06-15-2026                                                | **   | 3,140,497                     |
| AGL CAP CORP 3.5% DUE 09-15-2021                                                 | **   | 233,223                       |
| AGL CAP CORP 5.875% DUE 03-15-2041                                               | **   | 36,421                        |
| AGNICO EAGLE MINES LTD COM NPV                                                   | **   | 722,627                       |
| AGREE RLTY CORP COM                                                              | **   | 3,574,081                     |
| AGROFRESH SOLUTIONS INC COM                                                      | **   | 8,453                         |
| AGUAS ANDINAS S.A. COM NPV SER'A'                                                | **   | 64,614                        |
| AHN-GOOK PHARMACEU KRW500                                                        | **   | 14,191                        |
| AIA GROUP LTD NPV                                                                | **   | 14,300,693                    |
| AICHI STEEL CORP NPV                                                             | **   | 90,964                        |
| AIG GLOBAL FDG SR SECD MEDIUM TERM NTS BTRANCHE # TR 00008 VAR RT DUE 06-25-2021 | **   | 2,482,973                     |
| AIR LEASE CORP 2.625% DUE 07-01-2022                                             | **   | 4,220,889                     |
| AIR LEASE CORP 2.75% 01-15-2023                                                  | **   | 826,939                       |
| AIR LEASE CORP 3% DUE 09-15-2023                                                 | **   | 630,809                       |
| AIR LEASE CORP 3.25% DUE 03-01-2025                                              | **   | 428,277                       |
| AIR LEASE CORP 3.375% DUE 06-01-2021                                             | **   | 1,010,664                     |
| AIR LEASE CORP 3.375% DUE 07-01-2025 REG                                         | **   | 133,349                       |
| AIR LEASE CORP 3.375% DUE 07-01-2025 REG                                         | **   | 666,747                       |
| AIR LEASE CORP 3.5% DUE 01-15-2022                                               | **   | 5,660,104                     |
| AIR LEASE CORP 3.625% 12-01-2027                                                 | **   | 215,902                       |
| AIR LEASE CORP 3.875% DUE 07-03-2023                                             | **   | 2,744,245                     |
| AIR LEASE CORP CL A CL A                                                         | **   | 969,600                       |
| AIR LEASE CORP MED 2.875% DUE 01-15-2026                                         | **   | 804,182                       |
| AIR LEASE CORP MED 2.875% DUE 01-15-2026                                         | **   | 2,957,485                     |
| AIR LEASE CORP MED 3.25% DUE 10-01-2029                                          | **   | 581,267                       |
| AIR LIQUIDE(L') EUR5.50                                                          | **   | 13,538,664                    |
| AIR PRODS & CHEMS INC 1.5% DUE 10-15-2025 REG                                    | **   | 675,428                       |
| AIR TRANS SVCS GROUP INC COM STK                                                 | **   | 220,728                       |
| AIRBNB INC CL A COM USD0.0001 CL A                                               | **   | 10,742,384                    |
| AIRCASTLE LTD 5.125% DUE 03-15-2021                                              | **   | 604,782                       |
| AISIN SEIKI CO NPV                                                               | **   | 1,187,197                     |
| AKATSUKI INC NPV                                                                 | **   | 385,078                       |
| AKEBIA THERAPEUTICS INC COM                                                      | **   | 200,217                       |
| AKERO THERAPEUTICS INC COM                                                       | **   | 170,228                       |
| AKZO NOBEL NV EUR0.50(POST REV SPLIT)                                            | **   | 6,466,263                     |
| AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE           | **   | 561,058                       |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| AL HASSAN GHAZI IBRAHIM SHAKER                              | **   | 139,919                       |
| ALABAMA PWR CO 2.45% DUE 03-30-2022                         | **   | 81,980                        |
| ALABAMA PWR CO 3.45% DUE 10-01-2049                         | **   | 410,638                       |
| ALAMO GROUP INC COM                                         | **   | 1,277,141                     |
| ALASKA AIR GROUP INC COM                                    | **   | 579,072                       |
| ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012   | **   | 16,974                        |
| ALBA PLC FLT 15/12/2038                                     | **   | 404,252                       |
| ALBACORE EURO 1 FRN CLO 07/2031 EUR 'A'                     | **   | 615,727                       |
| ALBANY INTL CORP NEW CL A                                   | **   | 1,254,160                     |
| ALBERTA PROV CDA BD 3.3% DUE 03-15-2028 REG                 | **   | 2,044,035                     |
| ALBERTSONS COS INC CL A CL A                                | **   | 517,204                       |
| ALCON INC                                                   | **   | 1,112,844                     |
| ALEMBIC PHARMACEUTICALS LTD SHS                             | **   | 96,089                        |
| ALEXANDRIA REAL 3.8% DUE 04-15-2026                         | **   | 287,460                       |
| ALEXANDRIA REAL 4% DUE 02-01-2050                           | **   | 372,746                       |
| ALEXANDRIA REAL 4.9% DUE 12-15-2030                         | **   | 763,546                       |
| ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033       | **   | 124,800                       |
| ALFA SAB DE CV SER'A'NPV                                    | **   | 44,312                        |
| ALFRESA HOLDINGS NPV                                        | **   | 229,225                       |
| ALIBABA GROUP HLDG 2.8% DUE 06-06-2023                      | **   | 2,754,230                     |
| ALIBABA HLTH HKD0.01                                        | **   | 510,290                       |
| ALICO INC COM                                               | **   | 45,910                        |
| ALIGOS THERAPEUTICS INC COM                                 | **   | 107,835                       |
| ALINMA BANK SAR10                                           | **   | 554,174                       |
| ALKERMES PLC SHS                                            | **   | 1,861,076                     |
| ALLAKOS INC COM                                             | **   | 370,440                       |
| ALLEGHANY CORP DEL COM                                      | **   | 2,760,674                     |
| ALLEGHENY TECHNOLOGIES INC COM                              | **   | 614,671                       |
| ALLEGIANCE BANCSHARES INC COM                               | **   | 113,926                       |
| ALLEGiant TRAVEL CO COM                                     | **   | 1,027,952                     |
| ALLEGION US HLDG CO INC 3.2% 10-01-2024                     | **   | 1,068,060                     |
| ALLETE INC COM NEW                                          | **   | 459,285                       |
| ALLIANCE DATA SYS CORP COM                                  | **   | 164,724                       |
| ALLIANT ENERGY FIN 3.75% DUE 06-15-2023                     | **   | 3,107,129                     |
| ALLIED MOTION TECHNOLOGIES INC COM                          | **   | 138,890                       |
| ALLISON TRANSMISSION HOLDING                                | **   | 48,608                        |
| ALLSCRIPTS HEALTHCARE SOLUTIONS INC                         | **   | 2,072,284                     |
| ALLY AUTO RECEIVABLES TR 2018-3 CL A-4 3.23% 07-17-2023     | **   | 1,897,435                     |
| ALLY AUTO RECEIVABLES TR 2019-1 3.02% DUE 04-15-2024 REG    | **   | 780,652                       |
| ALLY AUTO RECEIVABLES TR SER 17-3 CL A4 2.01%03-15-2022     | **   | 696,575                       |
| ALLY AUTO RECEIVABLES TR SER 2018-1 CL A-3 2.35% 06-15-2022 | **   | 182,769                       |
| ALLY FINL INC COM                                           | **   | 1,523,467                     |
| ALMIRALL SA EUR0.12                                         | **   | 806,573                       |
| ALNYLAM PHARMACEUTICALS INC COM                             | **   | 166,622                       |
| ALPHA & OMEGA SEMICONDUCTOR LTD COM STK                     | **   | 261,600                       |
| ALPHABET INC 1.1% DUE 08-15-2030                            | **   | 473,437                       |
| ALPHABET INC 2.05% 08-15-2050                               | **   | 754,000                       |
| ALPHABET INC 2.25% DUE 08-15-2060                           | **   | 512,493                       |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| ALPHABET INC CAP STK USD0.001 CL C                           | **   | 22,599,252                    |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A                     | **   | 45,582,661                    |
| ALPHABET INC FIXED .45% DUE 08-15-2025                       | **   | 2,002,494                     |
| ALPHABET INC FIXED .8% DUE 08-15-2027                        | **   | 419,760                       |
| ALPS ALPINE CO LTD                                           | **   | 1,338,556                     |
| ALSO HOLDING AG CHF1 (REGD)                                  | **   | 768,465                       |
| ALTABANCORP COM                                              | **   | 90,489                        |
| ALTAGAS INCOME LTD COMMON STOCK                              | **   | 125,794                       |
| ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001                | **   | 389,396                       |
| ALTRIA GROUP INC 2.85 DUE 08-09-2022 REG                     | **   | 1,609,646                     |
| ALTRIA GROUP INC 3.49% DUE 02-14-2022                        | **   | 2,430,741                     |
| ALTRIA GROUP INC 3.8% DUE 02-14-2024                         | **   | 9,904,317                     |
| ALTRIA GROUP INC 4 DUE 01-31-2024 REG                        | **   | 3,321,332                     |
| ALTRIA GROUP INC 4.8% DUE 02-14-2029                         | **   | 958,477                       |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059                         | **   | 210,598                       |
| ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025                  | **   | 1,699,976                     |
| ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025                  | **   | 3,557,200                     |
| ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030                   | **   | 847,107                       |
| ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026                   | **   | 2,391,805                     |
| ALUMINUM CORP CHN. 'H'CN'Y1                                  | **   | 379,806                       |
| ALX ONCOLOGY HLDGS INC COM                                   | **   | 595,814                       |
| AMADEUS IT GROUP EUR0.01                                     | **   | 7,767,090                     |
| AMALGAMATED BK NEW YORK COM                                  | **   | 35,394                        |
| AMANAT HLDGS AED1                                            | **   | 40,716                        |
| A-MARK PRECIOUS METALS INC COM                               | **   | 74,385                        |
| AMAZON COM INC .4% DUE 06-03-2023 REG                        | **   | 2,172,141                     |
| AMAZON COM INC .8% DUE 06-03-2025                            | **   | 517,481                       |
| AMAZON COM INC 1.2% DUE 06-03-2027                           | **   | 744,703                       |
| AMAZON COM INC 1.5% DUE 06-03-2030                           | **   | 508,504                       |
| AMAZON COM INC 1.5% DUE 06-03-2030                           | **   | 722,076                       |
| AMAZON COM INC 2.5% DUE 06-03-2050                           | **   | 539,537                       |
| AMAZON COM INC 3.15% DUE 08-22-2027 BEO                      | **   | 6,876,926                     |
| AMAZON COM INC COM                                           | **   | 115,451,655                   |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                    | **   | 170,992                       |
| AMBAC FINL GROUP INC COM                                     | **   | 61,474                        |
| AMBARELLA INC SHS                                            | **   | 1,494,279                     |
| AMBUJA CEMENTS LTD INR2                                      | **   | 701,047                       |
| AMC NETWORKS INC CL A                                        | **   | 135,318                       |
| AMEDISYS INC COM                                             | **   | 767,058                       |
| AMER ELEC PWR CO INC COM                                     | **   | 9,532,666                     |
| AMER MOVIL SAB DE 3.625% DUE 04-22-2029                      | **   | 299,469                       |
| AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS         | **   | 400,737                       |
| AMERCO COM                                                   | **   | 1,243,396                     |
| AMEREN ILL CO 2.7% DUE 09-01-2022                            | **   | 2,266,175                     |
| AMEREN ILL CO 3.8% DUE 05-15-2028                            | **   | 4,534,193                     |
| AMERESCO INC                                                 | **   | 260,834                       |
| AMERICA HONDA FINANCE 3.15% DUE 01-08-2021                   | **   | 500,160                       |
| AMERICAN AIRLS 2017-1 CL AA PASS THRU TR3.65% DUE 08-15-2030 | **   | 50,121                        |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| AMERICAN AIRLS INC 16-3 AA PTT 04-15-2030                                      | **   | 88,488                        |
| AMERICAN ASSETS TR INC COM                                                     | **   | 2,383,178                     |
| AMERICAN AXLE & MFG HLDGS INC COM                                              | **   | 780,749                       |
| AMERICAN CAMPUS CMNTYS INC COM                                                 | **   | 536,165                       |
| AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP LP 2.85% DUE 02-01-2030                | **   | 418,788                       |
| AMERICAN EAGLE OUTFITTERS INC NEW COM                                          | **   | 1,288,273                     |
| AMERICAN EQUITY INVT LIFE HLDG CO COM                                          | **   | 1,395,862                     |
| AMERICAN EXPRESS CO                                                            | **   | 14,235,339                    |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTS 2.25% DUE 05-05-2021                  | **   | 711,184                       |
| AMERICAN EXPRESS CR CORP MEDIUM TERM NTSTRANCHE # TR 00103 2.7% DUE 03-03-2022 | **   | 199,998                       |
| AMERICAN FIN TR INC COM CL A COM CL A                                          | **   | 53,496                        |
| AMERICAN HOMES 4 RENT COMMON STOCK                                             | **   | 1,636,320                     |
| AMERICAN HONDA FIN CORP MED TERM NTS BOO.65% DUE 09-08-2023                    | **   | 4,575,714                     |
| AMERICAN HONDA FIN CORP MED TERM NTS BOO.875% DUE 07-07-2023                   | **   | 2,145,808                     |
| AMERICAN INTERNATIONAL GROUP INC BNDS 3.75% DUE 07-10-2025 REG                 | **   | 2,430,120                     |
| AMERICAN INTERNATIONAL GROUP INC COM                                           | **   | 47,298,498                    |
| AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024                                   | **   | 1,168,130                     |
| AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029                                   | **   | 300,033                       |
| AMERICAN MUN PWR OHIO INC REV 6.449% 02-15-2044 BEO TAXABLE                    | **   | 7,400,800                     |
| AMERICAN MUN PWR OHIO INC REV 7.334% 02-15-2028 BEO TAXABLE                    | **   | 253,760                       |
| AMERICAN NATL BANKSHARES INC COM                                               | **   | 41,202                        |
| AMERICAN NATL GROUP INC COM                                                    | **   | 364,583                       |
| AMERICAN OUTDOOR BRANDS INC COM                                                | **   | 42,626                        |
| AMERICAN PUB ED INC COM STK                                                    | **   | 249,692                       |
| AMERICAN TOWER CORP                                                            | **   | 9,923,601                     |
| AMERICAN TOWER CORP 2.75% DUE 01-15-2027                                       | **   | 1,518,889                     |
| AMERICAN TOWER CORP 3.0% 06-15-2023                                            | **   | 529,767                       |
| AMERICAN TOWER CORP 3.6% 01-15-2028                                            | **   | 454,345                       |
| AMERICAN TOWER CORP NEW 1.875% DUE 10-15-2030                                  | **   | 756,541                       |
| AMERICAN VANGUARD CORP COM                                                     | **   | 685,379                       |
| AMERICOLD RLTY TR COM                                                          | **   | 2,075,548                     |
| AMERICREDIT .66% DUE 12-18-2024                                                | **   | 100,518                       |
| AMERICREDIT 1.11% DUE 08-19-2024                                               | **   | 4,995,564                     |
| AMERICREDIT 1.48% DUE 02-18-2026                                               | **   | 101,353                       |
| AMERICREDIT 1.59% DUE 10-20-2025                                               | **   | 1,833,175                     |
| AMERICREDIT 2.13% DUE 07-18-2025                                               | **   | 2,106,581                     |
| AMERICREDIT 2.28% DUE 01-18-2024                                               | **   | 405,463                       |
| AMERICREDIT 2.28% DUE 01-18-2024                                               | **   | 4,916,237                     |
| AMERICREDIT 2.32% DUE 07-18-2025                                               | **   | 3,107,974                     |
| AMERICREDIT 2.58% DUE 09-18-2025                                               | **   | 5,192,467                     |
| AMERICREDIT 2.69% DUE 06-19-2023                                               | **   | 635,617                       |
| AMERICREDIT 2.74% DUE 04-18-2025                                               | **   | 1,874,793                     |
| AMERICREDIT 2.74% DUE 12-08-2022                                               | **   | 3,735,413                     |
| AMERICREDIT 2.97% DUE 11-20-2023                                               | **   | 1,894,052                     |
| AMERICREDIT 3.36% DUE 02-18-2025                                               | **   | 1,868,103                     |
| AMERICREDIT 3.36% DUE 02-18-2025                                               | **   | 947,741                       |
| AMERICREDIT AUTOMOBILE RECEIVABLES 18-2 A3 3.15% 03-20-2023                    | **   | 868,547                       |
| AMERICREDIT AUTOMOBILE RECEIVABLES 3.07% SER 2018-1 CL A3 DUE 12-19-2022       | **   | 815,473                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| AMERICREDIT AUTOMOBILE RECEIVABLES SER 17-1 CLS C 2.71% DUE 08-18-2022       | **   | 34,738                        |
| AMERICREDIT AUTOMOBILE RECEIVABLES SER 19-1 CL B 3.13% 02-18-2025            | **   | 931,525                       |
| AMERICREDIT AUTOMOBILE RECEIVABLES TR SER 20-3 CL A2 .42% DUE 03-18-2024 REG | **   | 8,326,555                     |
| AMERICREDIT AUTOMOBILE RECEIVABLES TR 20-2 CL A2A 0.6% DUE 12-18-2023 REG    | **   | 997,161                       |
| AMERICREDIT CDA AUTOMOBILE SER 17-1 CLS D 3.13% DUE 01-18-2023               | **   | 79,914                        |
| AMERIPRISE FINL 3% DUE 04-02-2025                                            | **   | 4,525,590                     |
| AMERIPRISE FINL 4% DUE 10-15-2023                                            | **   | 2,917,407                     |
| AMERIPRISE FINL INC 3.0% 03-22-2022                                          | **   | 247,840                       |
| AMERIS BANCORP COM                                                           | **   | 299,687                       |
| AMERN AIRLINES INC 3.7% DUE 10-01-2026                                       | **   | 2,100,477                     |
| AMERN CAMPUS 3.875% DUE 01-30-2031                                           | **   | 424,579                       |
| AMERN CAMPUS 4.125% DUE 07-01-2024                                           | **   | 1,091,459                     |
| AMERN CR ACCEP 3.69000005722% DUE 06-12-2023                                 | **   | 107,958                       |
| AMERN ELEC PWR CO .75% DUE 11-01-2023                                        | **   | 1,869,184                     |
| AMERN EXPRESS CO 2.5% DUE 07-30-2024                                         | **   | 1,954,386                     |
| AMERN EXPRESS CO 2.65 DUE 12-02-2022                                         | **   | 3,387,260                     |
| AMERN EXPRESS CO 3% 10-30-2024                                               | **   | 237,004                       |
| AMERN EXPRESS CO 3% DUE 02-22-2021                                           | **   | 250,475                       |
| AMERN EXPRESS CO 3.375% DUE 05-17-2021                                       | **   | 5,320,766                     |
| AMERN EXPRESS CO 3.4% 02-27-2023                                             | **   | 1,063,560                     |
| AMERN EXPRESS CO 3.625% DUE 12-05-2024                                       | **   | 31,070                        |
| AMERN EXPRESS CO FIXED 2.5% DUE 08-01-2022                                   | **   | 3,611,182                     |
| AMERN EXPRESS CO FIXED 3.7% DUE 08-03-2023                                   | **   | 234,987                       |
| AMERN EXPRESS CR A/C MASTER TR 2018-3 ASSEST BACKED CTF CL A FLTG 10-15-2025 | **   | 2,007,710                     |
| AMERN EXPRESS CR SER 19-1 CL A 2.87% 10-15-2024                              | **   | 552,013                       |
| AMERN EXPRESS CR SER 19-1 CL A 2.87% 10-15-2024                              | **   | 11,267,260                    |
| AMERN HONDA FIN 3.45% DUE 07-14-2023                                         | **   | 2,094,826                     |
| AMERN HONDA FIN 3.5% DUE 02-15-2028                                          | **   | 460,951                       |
| AMERN HONDA FIN VAR RT .34363% DUE 01-21-2022                                | **   | 9,165,753                     |
| AMERN INTL GROUP 2.5% DUE 06-30-2025                                         | **   | 591,248                       |
| AMERN INTL GROUP 3.9% DUE 04-01-2026                                         | **   | 456,116                       |
| AMERN INTL GROUP 4.2% DUE 04-01-2028                                         | **   | 652,920                       |
| AMERN SOFTWARE INC CL A                                                      | **   | 61,949                        |
| AMERN TOWER CORP 2.25% DUE 01-15-2022                                        | **   | 341,432                       |
| AMERN TOWER CORP 2.4% DUE 03-15-2025                                         | **   | 5,314,808                     |
| AMERN TOWER CORP 2.95% DUE 01-15-2051                                        | **   | 451,074                       |
| AMERN TOWER CORP 3.125% DUE 01-15-2027                                       | **   | 3,419,897                     |
| AMERN TOWER CORP 3.5% DUE 01-31-2023                                         | **   | 1,808,648                     |
| AMERN TOWER CORP 3.8% DUE 08-15-2029                                         | **   | 813,846                       |
| AMERN TOWER CORP 4.4% DUE 02-15-2026                                         | **   | 926,236                       |
| AMERN TOWER CORP 5% DUE 02-15-2024                                           | **   | 15,479,456                    |
| AMERN TOWER CORP FIXED 4% DUE 06-01-2025                                     | **   | 101,645                       |
| AMERN WOODMARK CORP COM                                                      | **   | 745,263                       |
| AMERN WTR CAP CORP 2.95% DUE 09-01-2027                                      | **   | 7,076,136                     |
| AMERN WTR CAP CORP 3% DUE 12-01-2026                                         | **   | 172,231                       |
| AMES NATL CORP CDT-COM STK                                                   | **   | 23,035                        |
| AMGEN INC 2.2% DUE 02-21-2027                                                | **   | 192,962                       |
| AMGEN INC 2.6% DUE 08-19-2026                                                | **   | 682,323                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| AMGEN INC 3.625% DUE 05-22-2024                                         | **   | 54,883                        |
| AMICOGEN CO LTD KRW500                                                  | **   | 112,510                       |
| AMICUS THERAPEUTICS INC COM                                             | **   | 440,650                       |
| AMKOR TECHNOLOGY INC COM                                                | **   | 1,323,783                     |
| AMN HEALTHCARE SVCS INC COM                                             | **   | 38,766                        |
| AMNEAL PHARMACEUTICALS INC COM                                          | **   | 153,173                       |
| AMPCO-PITTSBURG CORP COM                                                | **   | 5,617                         |
| AMPHASTAR PHARMACEUTICALS INC DEL COM                                   | **   | 221,130                       |
| AMPOL LTD NPV                                                           | **   | 121,282                       |
| AMTECH SYS INC COM PAR \$0.01 NEW STK                                   | **   | 9,570                         |
| ANADOLU EFES TRY1                                                       | **   | 29,247                        |
| ANALOG DEVICES INC 2.5% DUE 12-05-2021                                  | **   | 203,605                       |
| ANALOG DEVICES INC 2.95% DUE 04-01-2025                                 | **   | 2,334,600                     |
| ANALOG DEVICES INC 3.125% DUE 12-05-2023                                | **   | 26,899                        |
| ANALOG DEVICES INC 4.5% DUE 12-05-2036                                  | **   | 180,087                       |
| ANALOG DEVICES INC COM                                                  | **   | 9,209,193                     |
| ANAPTYSBIO INC COM                                                      | **   | 116,810                       |
| ANCHORAGE CAP CLO 16 LTD / SR SECD NT CLA FLTG RATE 1.60069% 10-20-2031 | **   | 598,610                       |
| ANCHORAGE CAP CLO 16 LTD / SR SECD NT CLA FLTG RATE 1.60069% 10-20-2031 | **   | 8,081,240                     |
| ANDERSONS INC COM                                                       | **   | 437,038                       |
| ANDREW W MELLON .947% DUE 08-01-2027                                    | **   | 9,893,276                     |
| ANDRITZ AG NPV (BR)                                                     | **   | 653,221                       |
| ANEKA TAMBANG TBK IDR100                                                | **   | 270,864                       |
| ANGIODYNAMICS INC COM STK                                               | **   | 320,182                       |
| ANGLO AMERICAN USD0.54945                                               | **   | 1,052,373                     |
| ANGLO AMERICAN USD0.54945                                               | **   | 4,518,148                     |
| ANGLO AMERN CAP 4% DUE 09-11-2027                                       | **   | 447,837                       |
| ANGLO AMERN CAP 4.75% DUE 04-10-2027                                    | **   | 955,513                       |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG                   | **   | 248,355                       |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025                     | **   | 4,780,220                     |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                                | **   | 373,416                       |
| ANHEUSER-BUSCH 3.5% DUE 06-01-2030                                      | **   | 2,397,812                     |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038                                    | **   | 705,773                       |
| ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026                            | **   | 565,185                       |
| ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060                                | **   | 1,669,084                     |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029                     | **   | 1,617,713                     |
| ANHUI CONCH CEMENT 'H'CNV1                                              | **   | 566,857                       |
| ANIKA THERAPEUTICS INC COM STK                                          | **   | 86,220                        |
| ANIMA HLDG SPA NPV                                                      | **   | 1,296,776                     |
| ANSELL NPV                                                              | **   | 1,363,786                     |
| ANTERO MIDSTREAM CORPORATION COM USD1.00                                | **   | 58,958                        |
| ANTERO RES CORP COM                                                     | **   | 237,217                       |
| ANTHEM INC 2.95% 12-01-2022                                             | **   | 775,233                       |
| ANTHEM INC 3.35% DUE 12-01-2024                                         | **   | 82,637                        |
| ANTHEM INC 3.35% DUE 12-01-2024                                         | **   | 7,216,970                     |
| ANTHEM INC 4.101% 03-01-2028                                            | **   | 254,169                       |
| ANTHEM INC COM                                                          | **   | 29,829,261                    |
| ANTOFAGASTA ORD GBP0.05                                                 | **   | 1,063,620                     |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| AON PLC                                              | **   | 27,455,382                    |
| AON PLC 3.875% DUE 12-15-2025                        | **   | 74,104                        |
| AON PLC 4.25% DUE 12-12-2042                         | **   | 78,263                        |
| APACHE CORP 3.25 DUE 04-15-2022 REG                  | **   | 6,156,833                     |
| APACHE CORP COM                                      | **   | 14,603,766                    |
| APARTMENT COM USD0.01 CL A(POST RE)                  | **   | 70,726                        |
| APARTMENT INCOME REIT CORP COM                       | **   | 514,507                       |
| APELLIS PHARMACEUTICALS INC COM                      | **   | 784,727                       |
| APERAM S.A.                                          | **   | 209,003                       |
| API GROUP CORPORATION COM USD0.0001                  | **   | 104,018                       |
| APOGEE ENTERPRISES INC COM                           | **   | 643,548                       |
| APOLLO TYRES COMMON STK                              | **   | 38,613                        |
| APPALACHIAN PWR CO 4.6% DUE 03-30-2021               | **   | 7,157,012                     |
| APPALACHIAN PWR CO FIXED 4.5% 03-01-2049             | **   | 78,223                        |
| APPFOLIO INC COM CL A COM CL A                       | **   | 2,724,365                     |
| APPLE HOSPITALITY REIT INC COM NEW COM NEW           | **   | 256,948                       |
| APPLE INC 1.125% DUE 05-11-2025                      | **   | 4,014,736                     |
| APPLE INC 1.55% DUE 08-04-2021                       | **   | 50,357                        |
| APPLE INC 1.65% DUE 05-11-2030                       | **   | 7,250,624                     |
| APPLE INC 2.2% DUE 09-11-2029                        | **   | 269,931                       |
| APPLE INC 2.45% DUE 08-04-2026                       | **   | 6,461,757                     |
| APPLE INC 2.55% DUE 08-20-2060 REG                   | **   | 565,665                       |
| APPLE INC 2.9% DUE 09-12-2027                        | **   | 223,684                       |
| APPLE INC 2.9% DUE 09-12-2027                        | **   | 3,019,729                     |
| APPLE INC 3.35% DUE 02-09-2027                       | **   | 228,155                       |
| APPLE INC 3.35% DUE 02-09-2027                       | **   | 4,334,947                     |
| APPLE INC 3.85% DUE 08-04-2046                       | **   | 118,309                       |
| APPLE INC COM STK                                    | **   | 50,933,322                    |
| APPLE INC FIXED 2.95% 09-11-2049                     | **   | 280,435                       |
| APPLE INC FIXED 3.75% 11-13-2047                     | **   | 946,019                       |
| APPLIED INDL TECHNOLOGIES INC COM                    | **   | 263,762                       |
| APPLIED OPTOELECTRONICS INC COM                      | **   | 2,893                         |
| APPLUS SERVICES SA EUR0.10                           | **   | 384,544                       |
| APREA THERAPEUTICS INC COM                           | **   | 15,183                        |
| APT PIPELINES LTD SR NT 144A 4.2% DUE 03-23-2025 BEO | **   | 551,551                       |
| APTARGROUP INC COM                                   | **   | 1,190,943                     |
| APTIV PLC COM USD                                    | **   | 336,148                       |
| ARAB NATIONAL BANK SAR10                             | **   | 296,329                       |
| ARAMARK COM                                          | **   | 478,152                       |
| ARCBEST CORP COM USD0.01                             | **   | 747,792                       |
| ARCELORMITTAL 3.6% DUE 07-16-2024                    | **   | 2,136,713                     |
| ARCH CAP FIN LLC 4.011% DUE 12-15-2026               | **   | 796,510                       |
| ARCH RES INC DEL CL A CL A                           | **   | 912,035                       |
| ARCHER-DANIELS-MIDLAND CO COM                        | **   | 6,908,489                     |
| ARCHROCK INC COM                                     | **   | 1,947,054                     |
| ARCOSA INC COM                                       | **   | 436,144                       |
| ARDAGH GROUP S A ARDAGH GROUP S A EUR0.01 CL A       | **   | 292,845                       |
| ARDELYX INC COM                                      | **   | 154,698                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| ARDMORE SHIPPING CORP                                         | **   | 19,538                        |
| ARENA PHARMACEUTICALS INC COM NEW COM NEW                     | **   | 533,661                       |
| ARENA REIT STAPLED UNITS                                      | **   | 592,848                       |
| ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER                 | **   | 1,198,881                     |
| AREZZO INDUSTRIA E COMERCIO                                   | **   | 738,988                       |
| ARGAN INC COM                                                 | **   | 91,027                        |
| ARGENT SECS INC 2003-W3 ASSET BKD CTF M-1 FLTG 09-25-2033 REG | **   | 293,028                       |
| ARGENT SECS INC FLTG RT 1.18% DUE 11-25-2034                  | **   | 949,902                       |
| ARGENTINA(REP OF) FRN SNR 04/2022 ARS1                        | **   | 12,042                        |
| ARGO GRAPHICS NPV                                             | **   | 302,474                       |
| ARGO GROUP INTERNATIONAL HOLDINGS COM STK                     | **   | 675,646                       |
| ARI FLEET LEASE TR 2.27999997139% DUE 04-15-2026              | **   | 1,262,981                     |
| ARISE AB NPV                                                  | **   | 308,901                       |
| ARISTA NETWORKS INC COM                                       | **   | 248,437                       |
| ARIZONA PUB SVC CO 2.6% DUE 08-15-2029                        | **   | 4,030,918                     |
| ARIZONA PUB SVC CO 3.35% DUE 06-15-2024                       | **   | 1,873,664                     |
| ARJO AB SER'B'NPV                                             | **   | 462,863                       |
| ARKEMA SA EUR10                                               | **   | 378,817                       |
| ARLO TECHNOLOGIES INC COM                                     | **   | 330,654                       |
| ARMSTRONG FLOORING INC COM                                    | **   | 19,196                        |
| ARROW ELECTR INC COM                                          | **   | 3,441,988                     |
| ARROW ELECTRS INC 3.5% DUE 04-01-2022                         | **   | 308,667                       |
| ARROW ELECTRS INC FIXED 3.25% DUE 09-08-2024                  | **   | 1,298,644                     |
| ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028                 | **   | 20,297                        |
| ARROW ELECTRS INC FIXED 4% DUE 04-01-2025                     | **   | 274,990                       |
| ARROW FINL CORP COM                                           | **   | 49,681                        |
| ARTIS REAL ESTATE TRUST UNITS CAD                             | **   | 509,571                       |
| ARTISAN PARTNERS ASSET MGMT INC CL A CL A                     | **   | 1,136,426                     |
| ARTNATURE INC NPV                                             | **   | 169,133                       |
| ARVINAS INC COM                                               | **   | 127,395                       |
| ASAHI CO LTD NPV                                              | **   | 36,229                        |
| ASANA INC CL A                                                | **   | 450,460                       |
| ASANUMA CORP NPV                                              | **   | 1,818                         |
| ASBURY AUTOMOTIVE GROUP INC COM                               | **   | 240,471                       |
| ASCENDAS R/EST INV NPV (REIT)                                 | **   | 182,162                       |
| ASCENDAS REAL ESTATE INV TRUST RIGHTS 01/12/2020              | **   | 45                            |
| ASEER TRADING TOUR SAR10                                      | **   | 44,870                        |
| ASGN INCORPORATED COMN STK USD0.01                            | **   | 324,765                       |
| ASHLAND GLOBAL HLDGS INC COM                                  | **   | 1,483,099                     |
| ASIA CEMENT CHINA HKD0.1                                      | **   | 61,587                        |
| ASIAN INFRASTRUCTURE INVT BK GLOBAL NT .5% DUE 05-28-2025 REG | **   | 12,215,487                    |
| ASIAN INSULATORS P THB0.25(NVDR)                              | **   | 117,868                       |
| ASKUL CORP NPV                                                | **   | 619,121                       |
| ASM INTL NV EUR0.04                                           | **   | 516,751                       |
| ASMEDIA TECHNOLOGY SHS                                        | **   | 843,130                       |
| ASML HOLDING NV EUR0.09                                       | **   | 4,800,931                     |
| ASOS PLC ORD GBP0.035                                         | **   | 814,910                       |
| ASPEN PHARMACARE NPV                                          | **   | 586,793                       |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| ASPEN TECHNOLOGY INC COM                    | **   | 713,119                       |
| ASR NEDERLAND NV EUR0.16                    | **   | 1,556,279                     |
| ASROCK INCORPORATI TWD10                    | **   | 27,752                        |
| ASSECO POLAND SAPLN1                        | **   | 343,791                       |
| ASSEMBLY BIOSCIENCES INC COM                | **   | 22,234                        |
| ASSERTIO HLDGS INC COM                      | **   | 5,082                         |
| ASSET PERU(REP OF) 6.95% 12/8/31            | **   | 2,512,950                     |
| ASSIC GENERALI SPA EUR1                     | **   | 1,351,004                     |
| ASSOCD BRIT FOODS ORD GBP0.0568             | **   | 1,871,997                     |
| ASSOCTD BANC-CORP COM                       | **   | 441,459                       |
| ASSURANT INC COM                            | **   | 3,649,879                     |
| ASSURED GUARANTY LTD COMMON STK             | **   | 1,342,797                     |
| ASTEC INDS INC COM                          | **   | 1,772,286                     |
| ASTRA IND.GP SAR10                          | **   | 204,341                       |
| ASTRA INTL IDR50                            | **   | 425,293                       |
| ASTRAZENECA PLC .7% DUE 04-08-2026          | **   | 447,644                       |
| ASTRAZENECA PLC 3.375% DUE 11-16-2025       | **   | 7,970,002                     |
| ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050 | **   | 294,775                       |
| ASTRONICS CORP CL B CL B                    | **   | 2,203                         |
| ASTRONICS CORP COM                          | **   | 324,228                       |
| ASTRONOVA INC COMMON STOCK                  | **   | 14,378                        |
| ASX LTD NPV                                 | **   | 167,965                       |
| AT HOME GROUP INC COM                       | **   | 182,675                       |
| AT&T INC 1.65% DUE 02-01-2028               | **   | 989,685                       |
| AT&T INC 1.65% DUE 02-01-2028               | **   | 4,162,798                     |
| AT&T INC 2.25% DUE 02-01-2032               | **   | 1,724,512                     |
| AT&T INC 2.3% DUE 06-01-2027                | **   | 1,674,465                     |
| AT&T INC 2.875%-FRN SNR PERP EUR            | **   | 246,790                       |
| AT&T INC 3% DUE 06-30-2022                  | **   | 739,981                       |
| AT&T INC 3.15% DUE 09-04-2036               | **   | 776,214                       |
| AT&T INC 3.3% DUE 02-01-2052                | **   | 99,148                        |
| AT&T INC 3.5% DUE 06-01-2041                | **   | 539,050                       |
| AT&T INC 4.05% 12-15-2023                   | **   | 2,213,908                     |
| AT&T INC 4.25% DUE 03-01-2027               | **   | 1,824,784                     |
| AT&T INC 4.35% DUE 03-01-2029               | **   | 11,926,612                    |
| AT&T INC 4.45% DUE 04-01-2024               | **   | 223,356                       |
| AT&T INC 4.45% DUE 04-01-2024               | **   | 2,791,952                     |
| AT&T INC FIXED 3.1% DUE 02-01-2043          | **   | 857,648                       |
| AT&T INC NTS 1.8% DUE 05-29-2026            | **   | 800,564                       |
| ATEA ASA NOK10                              | **   | 27,523                        |
| ATEA PHARMACEUTICALS INC COM                | **   | 104,993                       |
| ATHENE GLOBAL FDG 2.75% DUE 06-25-2024      | **   | 264,332                       |
| ATHENE GLOBAL FDG 2.75% DUE 06-25-2024      | **   | 528,663                       |
| ATHENE GLOBAL FDG 2.95% DUE 11-12-2026      | **   | 375,395                       |
| ATHENE GLOBAL FDG 3% DUE 07-01-2022         | **   | 1,706,245                     |
| ATHENE HOLDING LTD COM USD0.001 CL A        | **   | 2,195,265                     |
| ATKORE INTL GROUP INC COM                   | **   | 866,969                       |
| ATLANTIA S.P.A                              | **   | 143,166                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| ATLANTIC CAP BANCSHARES INC COM MON STOCK                                     | **   | 209,730                       |
| ATLANTIC UN BANKSHARES CORP COM                                               | **   | 1,097,429                     |
| ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK                                     | **   | 263,483                       |
| ATLAS COPCO AB SER'B'NPV                                                      | **   | 174,366                       |
| ATLAS SR LN FD XIV LTD / ATLAS SR SR SECD NT CL A FLTG 144A 1.654% 07-20-2032 | **   | 7,181,776                     |
| ATLASSIAN CORPORATION PLC COM USD0.1 CL A                                     | **   | 8,056,120                     |
| ATMOS ENERGY CORP 1.5% DUE 01-15-2031                                         | **   | 199,852                       |
| ATMOS ENERGY CORP 4.125% DUE 10-15-2044                                       | **   | 121,996                       |
| ATN INTL INC COM                                                              | **   | 115,091                       |
| ATOS SE                                                                       | **   | 4,139,384                     |
| ATRECA INC CL A COM CL A COM                                                  | **   | 94,655                        |
| ATRICURE INC COM STK                                                          | **   | 1,809,275                     |
| AUBURN NATL BANCORP COM STK                                                   | **   | 11,840                        |
| AUDAX RENOVABLES EUR0.10                                                      | **   | 130,791                       |
| AUDIX CORP TWD10                                                              | **   | 34,384                        |
| AURELIA METALS LIMITED NPV                                                    | **   | 305,290                       |
| AURIZON HOLDINGS NPV                                                          | **   | 1,488,852                     |
| AUROBINDO PHARMA INR1                                                         | **   | 1,772,281                     |
| AURORA CANNABIS IN COM NPV(POST REV SPLIT)                                    | **   | 1                             |
| AUST & NZ BANK GRP NPV                                                        | **   | 1,211,585                     |
| AUSTAL LIMITED NPV                                                            | **   | 919,118                       |
| AUSTEVOLL SEAFOOD NOK0.50                                                     | **   | 381,205                       |
| AUSTRALIA & NEW 2.05% DUE 11-21-2022                                          | **   | 2,374,765                     |
| AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000                                | **   | 541,705                       |
| AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000                                 | **   | 588,096                       |
| AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000                                  | **   | 1,141,618                     |
| AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100                                | **   | 2,832,157                     |
| AUTODESK INC COM                                                              | **   | 21,235,176                    |
| AUTONATION INC COM                                                            | **   | 888,078                       |
| AUTOZONE INC FIXED 3.625% DUE 04-15-2025                                      | **   | 4,984,728                     |
| AVALARA INC COM                                                               | **   | 4,043,103                     |
| AVALONBAY CMNTYS 3.45% DUE 06-01-2025                                         | **   | 890,504                       |
| AVANGRID INC 3.15% 12-01-2024                                                 | **   | 332,458                       |
| AVANGRID INC 3.2% DUE 04-15-2025 REG                                          | **   | 3,343,334                     |
| AVANGRID INC 3.8% DUE 06-01-2029                                              | **   | 2,712,410                     |
| AVANOS MED INC COM                                                            | **   | 323,683                       |
| AVAST PLC ORD GBP0.10                                                         | **   | 1,056,203                     |
| AVAYA HLDGS CORP COM                                                          | **   | 1,266,504                     |
| AVERY DENNISON CORP COM                                                       | **   | 233,906                       |
| AVIAT NETWORKS INC COM NEW COM NEW                                            | **   | 33,399                        |
| AVIATION CAP GROUP 4.125% DUE 08-01-2025                                      | **   | 1,939,518                     |
| AVIATION CAP GROUP 4.375% DUE 01-30-2024                                      | **   | 3,693,283                     |
| AVID TECHNOLOGY INC COM                                                       | **   | 371,723                       |
| AVIDITY BIOSCIENCES INC COM                                                   | **   | 104,581                       |
| AVIENT CORPORATION                                                            | **   | 2,770,660                     |
| AVITA CORPORATION TWD10                                                       | **   | 47,295                        |
| AVIVA ORD GBP0.25                                                             | **   | 5,004,162                     |
| AVNET INC COM                                                                 | **   | 1,914,162                     |

| Security Name, Maturity Date, and Rate                  | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------|------|-------------------------------|
| AVOLON HLDGS FDG 2.875% DUE 02-15-2025                  | **   | 1,937,367                     |
| AVOLON HLDGS FDG 2.875% DUE 02-15-2025                  | **   | 1,019,667                     |
| AVOLON HLDGS FDG 4.25% DUE 04-15-2026                   | **   | 457,882                       |
| AVOLON HLDGS FDG 4.25% DUE 04-15-2026                   | **   | 2,774,224                     |
| AVOLON HLDGS FDG 4.375% DUE 05-01-2026                  | **   | 189,577                       |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2023                    | **   | 212,670                       |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2026                    | **   | 1,529,445                     |
| AVON FINANCE 2A A CMO 20/09/2048                        | **   | 533,031                       |
| AVROBIO INC COM                                         | **   | 273,503                       |
| AXA EQUITABLE FIXED 3.9% DUE 04-20-2023                 | **   | 3,980,772                     |
| AXALTA COATING SYSTEMS LTD COM USD1.00                  | **   | 317,390                       |
| AXCELIS TECHNOLOGIES INC COM NEW COM NEW                | **   | 775,174                       |
| AXIS BANK LTD INR2                                      | **   | 187,681                       |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125                 | **   | 2,345,705                     |
| AXON ENTERPRISE INC COM                                 | **   | 1,987,192                     |
| AXONICS MODULATION TECHNOLOGIES INC COM                 | **   | 1,478,531                     |
| AXOS FINL INC COM                                       | **   | 1,004,078                     |
| AXT INC COM                                             | **   | 70,397                        |
| AYALA LAND INC PHP1                                     | **   | 297,154                       |
| AZEK CO INC CL A CL A                                   | **   | 2,183,960                     |
| AZIMUT HLDG S.P.A NPV                                   | **   | 999,365                       |
| AZZ INC COM                                             | **   | 199,817                       |
| B & G FOODS INC COMMON STOCK                            | **   | 112,390                       |
| B A T CAP CORP 2.259% DUE 03-25-2028                    | **   | 477,501                       |
| B A T CAP CORP 2.259% DUE 03-25-2028                    | **   | 13,484,215                    |
| B A T CAP CORP 2.789% DUE 09-06-2024                    | **   | 5,879,652                     |
| B A T CAP CORP 3.222% 08-15-2024                        | **   | 5,406,615                     |
| B A T CAP CORP 4.54% 08-15-2047                         | **   | 88,836                        |
| B A T CAP CORP FIXED 3.557% DUE 08-15-2027              | **   | 9,809,749                     |
| B A T CAP CORP FIXED 3.734% DUE 09-25-2040              | **   | 198,178                       |
| B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026          | **   | 327,558                       |
| B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026          | **   | 9,487,924                     |
| B2 GOLD CORP COMMON STOCK                               | **   | 957,172                       |
| BA CR CARD TR 1.74% DUE 01-15-2025                      | **   | 3,329,954                     |
| BACARDI LTD 4.45% DUE 05-15-2025                        | **   | 893,085                       |
| BACHEM HOLDING AG CHF0.50(REGD)CLS'B'                   | **   | 228,778                       |
| BAE SYS PLC 3.4% DUE 04-15-2030                         | **   | 657,067                       |
| BAE SYSTEMS ORD GBP0.025                                | **   | 1,270,776                     |
| BAIC MOTOR CORPORATION LIMITED 'H'CNY1                  | **   | 539,095                       |
| BAIDU INC 3.875% SNR USD DUE 09-29-2023 BEO             | **   | 2,254,564                     |
| BAIDU INC SPONS ADR REPR 0.10 ORD CLS A                 | **   | 1,511,518                     |
| BAJAJ CONSUMER CARE LTD                                 | **   | 20,235                        |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 2.773% 12-15-2022 | **   | 104,439                       |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 2.773% 12-15-2022 | **   | 522,197                       |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047  | **   | 790,952                       |
| BAKER HUGHES CO                                         | **   | 5,489,805                     |
| BALL CORP COM                                           | **   | 19,416,476                    |
| BALLY'S CORPORATION COM                                 | **   | 427,005                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| BALRAMPUR CHINI MI INR1                                         | **   | 482,340                       |
| BALT GAS & ELEC CO 2.4% DUE 08-15-2026                          | **   | 6,383,803                     |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049                          | **   | 251,275                       |
| BALT GAS & ELEC CO 3.35% DUE 07-01-2023                         | **   | 357,126                       |
| BALT GAS & ELEC CO 3.5% DUE 08-15-2046                          | **   | 30,219                        |
| BANC AMERICA COML MTG TR SER 2016-UB10 CLS A3 2.903% 06-15-2049 | **   | 10,759,232                    |
| BANC CALIF INC COM                                              | **   | 4,105,664                     |
| BANCA CARIGE SPA 25/05/2022                                     | **   | 738,290                       |
| BANCA CARIGE SPA FRN GTD 10/21 EUR100000'640                    | **   | 738,323                       |
| BANCA FARMAFACTORI NPV                                          | **   | 244,944                       |
| BANCA IFIS EUR1                                                 | **   | 320,421                       |
| BANCA MEDIOLANUM BANCA MEDIOLANUM SPA                           | **   | 871,408                       |
| BANCA MONTE DEI 0.875% 08/10/2026 .875% 08/10/2027              | **   | 516,878                       |
| BANCA SISTEMA SPA EUR0.12                                       | **   | 562,520                       |
| BANCFIRST CORP COM                                              | **   | 46,490                        |
| BANCO BILBAO 1.125% DUE 09-18-2025                              | **   | 2,618,784                     |
| BANCO DE CHILE COM NPV                                          | **   | 65,781                        |
| BANCO DE SABADELL 1.75% 10/05/2024                              | **   | 126,888                       |
| BANCO SANTANDER EUR0.50(REGD)                                   | **   | 1,084,159                     |
| BANCO SANTANDER S 2.706% DUE 06-27-2024                         | **   | 2,349,108                     |
| BANCO SANTANDER S A 2.749% DUE 12-03-2030                       | **   | 206,145                       |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025                   | **   | 1,387,782                     |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025                   | **   | 3,629,584                     |
| BANCO SANTANDER SA 3.125% 02-23-2023                            | **   | 2,737,526                     |
| BANCO SANTANDER SA 3.5% DUE 04-11-2022                          | **   | 2,284,598                     |
| BANCO SANTANDER SA 3.848% 04-12-2023                            | **   | 1,718,590                     |
| BANCO SANTANDER SA FRNS 04-12-2023                              | **   | 2,222,082                     |
| BANCORP INC DEL COM STK                                         | **   | 411,780                       |
| BANCORPSOUTH BK TUPELO MISS COM                                 | **   | 205,827                       |
| BANDO CHEMICAL IND NPV                                          | **   | 23,109                        |
| BANDWIDTH INC CL A CL A                                         | **   | 1,659,636                     |
| BANGKOK BANK THB10 (NVDR)                                       | **   | 467,170                       |
| BANGKOK BANK THB10(ALIEN MKT)                                   | **   | 420,119                       |
| BANGKOK BANK THB10(LOCAL)                                       | **   | 304,195                       |
| BANGKOK LAND PCL THB1(NVDR)                                     | **   | 165,813                       |
| BANK 2017-BNK9 3.47% DUE 11-15-2054                             | **   | 3,796,702                     |
| BANK 2018-BNK10 COML MTG PASSTHRU CTF CL3.641% 02-15-2061       | **   | 6,491,884                     |
| BANK AL JAZIRA SAR10                                            | **   | 1,311,928                     |
| BANK ALBILAD SAR10                                              | **   | 110,747                       |
| BANK AMER CORP 2.015% DUE 02-13-2026                            | **   | 25,939,021                    |
| BANK AMER CORP 3.093% 10-01-2025                                | **   | 1,461,397                     |
| BANK AMER CORP 3.093% 10-01-2025                                | **   | 3,247,549                     |
| BANK AMER CORP 3.194% 07-23-2030                                | **   | 1,602,587                     |
| BANK AMER CORP 3.248% DUE 10-21-2027                            | **   | 895,274                       |
| BANK AMER CORP 3.3% DUE 01-11-2023                              | **   | 4,346,861                     |
| BANK AMER CORP 3.366% DUE 01-23-2026                            | **   | 275,225                       |
| BANK AMER CORP 3.419% 12-20-2028                                | **   | 147,970                       |
| BANK AMER CORP 3.419% 12-20-2028                                | **   | 33,730,446                    |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| BANK AMER CORP 3.499% 05-17-2022                                                 | **   | 7,467,449                     |
| BANK AMER CORP 3.5% DUE 04-19-2026                                               | **   | 15,016,606                    |
| BANK AMER CORP 3.95% DUE 04-21-2025                                              | **   | 2,141,848                     |
| BANK AMER CORP 4% DUE 01-22-2025                                                 | **   | 605,664                       |
| BANK AMER CORP 4% DUE 01-22-2025                                                 | **   | 4,983,527                     |
| BANK AMER CORP 4.25% DUE 10-22-2026                                              | **   | 199,404                       |
| BANK AMER CORP 4.3% DUE 12-31-2049                                               | **   | 4,144,861                     |
| BANK AMER CORP 4.45% DUE 03-03-2026                                              | **   | 582,775                       |
| BANK AMER CORP 4.45% DUE 03-03-2026                                              | **   | 3,962,868                     |
| BANK AMER CORP BDS 4 04-01-2024                                                  | **   | 10,155,951                    |
| BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG                                  | **   | 4,222,751                     |
| BANK AMER CORP FIXED 2.496% DUE 02-13-2031                                       | **   | 700,964                       |
| BANK AMER CORP FIXED 3.864% 07-23-2024                                           | **   | 10,623,006                    |
| BANK AMER CORP FIXED 4.078% 04-23-2040                                           | **   | 615,632                       |
| BANK AMER CORP FLTGT RT .981% DUE 09-25-2025                                     | **   | 5,057,427                     |
| BANK AMER CORP FLTGT RT .99475% DUE 02-05-2026                                   | **   | 251,479                       |
| BANK AMER CORP FLTGT RT 1.319% DUE 06-19-2026                                    | **   | 7,945,955                     |
| BANK AMER CORP FLTGT RT 2.592% DUE 04-29-2031                                    | **   | 1,200,369                     |
| BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030                                    | **   | 2,959,406                     |
| BANK AMER CORP FLTGT RT 3.593% DUE 07-21-2028                                    | **   | 9,588,010                     |
| BANK AMER CORP MTN 3.458% 03-15-2025                                             | **   | 6,957,378                     |
| BANK AMER CORP SR NT 2.625% DUE 04-19-2021/04-20-2017                            | **   | 6,182,930                     |
| BANK AMER CORP VAR RT 2.816% DUE 07-21-2023                                      | **   | 934,588                       |
| BANK AMER CORP VAR RT 3.124% DUE 01-20-2023                                      | **   | 1,172,728                     |
| BANK AMER MERRILL LYNCH COML MTG TR SER 2016-UB10 CLS ASB 3.019% 06-15-2049      | **   | 2,124,320                     |
| BANK BJB LKD SHS (IDR250 'A' & 'B')                                              | **   | 29,888                        |
| BANK COMM HLDGS COM STK                                                          | **   | 22,077                        |
| BANK MANDIRI (PERS IDR250                                                        | **   | 131,816                       |
| BANK MARIN BANCORP COM STK                                                       | **   | 114,077                       |
| BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025                                | **   | 3,760,478                     |
| BANK MONTREAL MEDIUM TERM SR NTS BOOK ENTRANCHE # TR 00340 VAR RT DUE 09-10-2021 | **   | 5,087,651                     |
| BANK MONTREAL QUE 1.75% DUE 06-15-2021                                           | **   | 8,013,247                     |
| BANK NEW YORK MELLON CORP 3.3% 08-23-2029                                        | **   | 569,813                       |
| BANK NEW YORK MELLON CORP 3.3% 08-23-2029                                        | **   | 11,248,101                    |
| BANK NEW YORK MELLON CORP MEDIUM TERM 2.2% 08-16-2023                            | **   | 5,111,983                     |
| BANK NEW YORK MELLON CORP MEDIUM TERM SR NT BOOK ENTRY 2.95% 01-29-2023          | **   | 1,609,355                     |
| BANK NOVA SCOTIA 2.45% 09-19-2022                                                | **   | 87,880                        |
| BANK NOVA SCOTIA B C .55% DUE 09-15-2023                                         | **   | 2,035,876                     |
| BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO                                      | **   | 3,370,583                     |
| BANK NOVA SCOTIA B C CORP 1.95% 02-01-2023                                       | **   | 2,303,008                     |
| BANK NT BUTTERFIELD COM BMD1(POST REV SPLIT)                                     | **   | 101,083                       |
| BANK OF AMER CORP 5.00 DUE 05-13-2021                                            | **   | 493,300                       |
| BANK OF AMERICA CORP                                                             | **   | 23,320,514                    |
| BANK OF AMERICA CORP 3.004% 12-20-2023                                           | **   | 526,255                       |
| BANK OF AMERICA CORP 3.004% 12-20-2023                                           | **   | 11,541,825                    |
| BANK OF AMERICA CORP 3.55% 03-05-2024                                            | **   | 534,145                       |
| BANK OF AMERICA CORP 3.55% 03-05-2024                                            | **   | 977,485                       |
| BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024                                     | **   | 2,541,222                     |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| BANK OF AMERICA CORP MTN 0.81% 10-24-2024                        | **   | 1,917,754                     |
| BANK OF AMERICA CORP MTN 0.81% 10-24-2024                        | **   | 3,051,248                     |
| BANK OF AMERICA CORP MTN 1.197% 10-24-2026                       | **   | 1,925,298                     |
| BANK OF AMERICA CORP MTN 1.197% 10-24-2026                       | **   | 9,059,034                     |
| BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG | **   | 677,233                       |
| BANK OF CHINA LTD H CNY1                                         | **   | 647,984                       |
| BANK OF MONTREAL FIXED 2.9% DUE 03-26-2022                       | **   | 1,032,502                     |
| BANK OZK COM                                                     | **   | 633,874                       |
| BANK PEKAO SA PLN1.00                                            | **   | 24,057                        |
| BANK RAKYAT INDONESIA PERSER                                     | **   | 1,112,416                     |
| BANK SER 2017-BNK8 CL A-3 3.229% 11-15-2050                      | **   | 2,676,860                     |
| BANK ST PETERSBURG COM                                           | **   | 56,513                        |
| BANKUNITED INC                                                   | **   | 1,217,613                     |
| BANKWELL FINL GROUP INC COM                                      | **   | 15,112                        |
| BANNER CORP COM NEW COM NEW                                      | **   | 2,800,199                     |
| BANQUE FEDERATIVE 2.5% DUE 04-13-2021                            | **   | 200,705                       |
| BANQUE FEDERATIVE 3.75% DUE 07-20-2023                           | **   | 1,080,719                     |
| BANQUE SAUDI FRANS SAR10                                         | **   | 292,238                       |
| BAR HBR BANKSHARES COM                                           | **   | 63,094                        |
| BARCLAYS BK PLC 7.625 DUE 11-21-2022                             | **   | 3,058,035                     |
| BARCLAYS BK PLC FIXED 1.7% DUE 05-12-2022                        | **   | 1,816,576                     |
| BARCLAYS BK PLC FIXED 1.7% DUE 05-12-2022                        | **   | 3,684,020                     |
| BARCLAYS PLC 1.007% DUE 12-10-2024                               | **   | 523,687                       |
| BARCLAYS PLC 1.007% DUE 12-10-2024                               | **   | 5,079,762                     |
| BARCLAYS PLC 3.65% DUE 03-16-2025                                | **   | 2,255,279                     |
| BARCLAYS PLC 3.684% DUE 01-10-2023                               | **   | 412,260                       |
| BARCLAYS PLC 3.684% DUE 01-10-2023                               | **   | 4,885,276                     |
| BARCLAYS PLC 4.337% DUE 01-10-2028                               | **   | 3,871,415                     |
| BARCLAYS PLC 4.338% 05-16-2024                                   | **   | 1,948,159                     |
| BARCLAYS PLC 4.338% 05-16-2024                                   | **   | 8,658,483                     |
| BARCLAYS PLC 4.375% DUE 01-12-2026                               | **   | 3,457,786                     |
| BARCLAYS PLC 4.61% 02-15-2023                                    | **   | 6,164,431                     |
| BARCLAYS PLC 4.972% 05-16-2029                                   | **   | 599,806                       |
| BARCLAYS PLC 4.972% 05-16-2029                                   | **   | 2,123,313                     |
| BARCLAYS PLC 8.0% 06-15-2164                                     | **   | 223,000                       |
| BARCLAYS PLC BARCLAYS PLC 7.75% DUE 12-31-2049 BEO               | **   | 1,397,500                     |
| BARCLAYS PLC FIXED 6.125% DUE 12-31-2049                         | **   | 323,250                       |
| BARCLAYS PLC FLTG RT 3.932% DUE 05-07-2025                       | **   | 3,828,981                     |
| BARCLAYS PLC ORD GBP0.25                                         | **   | 1,893,714                     |
| BARCLAYS PLC SR NT FLTG VAR RT DUE 05-16-2024/05-16-2023         | **   | 1,216,176                     |
| BARLOWORLD LTD ZAR0.05                                           | **   | 366,336                       |
| BARNES & NOBLE ED INC COM                                        | **   | 56,191                        |
| BARNES GROUP INC COM                                             | **   | 259,837                       |
| BARRETT BUSINESS SVCS INC COM                                    | **   | 405,918                       |
| BARRICK GOLD CORP COM NPV                                        | **   | 1,346,724                     |
| BASSETT FURNITURE INDS INC COM STK                               | **   | 102,207                       |
| BASSO INDUSTRY TWD10                                             | **   | 121,342                       |
| BAUSCH HEALTH COMP COM NPV                                       | **   | 2,076,543                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 2.574% 04-01-2031 BEO TAXABLE            | **   | 3,105,850                     |
| BAYCOM CORP COM                                                                 | **   | 29,976                        |
| BAYER AG NPV (REGD)                                                             | **   | 6,421,741                     |
| BAYER US FIN II 3.5% DUE 06-25-2021                                             | **   | 5,566,866                     |
| BAYER US FIN II 4.375% DUE 12-15-2028                                           | **   | 352,865                       |
| BAYER US FIN II LLC GTD NT FLTG RATE 144A DUE 12-15-2023/06-25-2018 BEO         | **   | 303,085                       |
| BAYERISCHE MOTOREN WERKE A G COM                                                | **   | 3,774,293                     |
| BB SEGURIDADE PART COM NPV                                                      | **   | 104,225                       |
| BB&T CO GLOBAL BK 2.625% DUE 01-15-2022                                         | **   | 510,785                       |
| BB&T CORP MEDIUM TERM NTS 3.05% 06-20-2022                                      | **   | 570,846                       |
| BB&T CORP SR 2.05% DUE 05-10-2021                                               | **   | 532,562                       |
| BB&T CORP SR 2.2% DUE 03-16-2023                                                | **   | 7,811,369                     |
| BB&T CORP SR 3.2% DUE 09-03-2021                                                | **   | 4,191,416                     |
| BBCMS MTG TR 1.617% DUE 10-15-2053                                              | **   | 6,234,329                     |
| BBVA(BILB-VIZ-ARG) 8.875%-FRN PERP EUR200000'4                                  | **   | 500,865                       |
| BBVA(BILB-VIZ-ARG) EUR0.49                                                      | **   | 665,109                       |
| BBX CAP INC CL A CL A                                                           | **   | 12,973                        |
| BCA MPS 2.625% SNR 28/04/25 EUR1000                                             | **   | 126,007                       |
| BCB BANCORP INC COM STK                                                         | **   | 13,926                        |
| BCO CREDITO INVERS COM NPV                                                      | **   | 76,566                        |
| BCO DE SABADELL EUR0.125                                                        | **   | 64,511                        |
| BCO DO BRASIL SA COM NPV                                                        | **   | 1,161,840                     |
| BCO EST R GDE SUL PRF CLASS 'B' NPV                                             | **   | 59,666                        |
| BDO UNIBANK INC PHP10                                                           | **   | 146,686                       |
| BEACON ROOFING SUPPLY INC COM                                                   | **   | 927,666                       |
| BEAM THERAPEUTICS INC COM                                                       | **   | 643,405                       |
| BEAR STEARNS ARM FLTG RT 3.30203% DUE 05-25-2034                                | **   | 5,213                         |
| BEAR STEARNS ASSET BACKED SECS I LLC ASSASSET BKD CTF CL I-A-1A 5.5 25 AUG 2036 | **   | 209,197                       |
| BEAR STEARNS AST BACKED SECS I TR 2007 AST BACKED CTF CL I-A-1 08-25-2037 REG   | **   | 227,279                       |
| BEASLEY BROADCAST GROUP INC CL A CL A                                           | **   | 2,479                         |
| BEAZER HOMES USA INC COM NEW COM NEW                                            | **   | 257,308                       |
| BECTON DICKINSON & 3.363% DUE 06-06-2024                                        | **   | 3,641,700                     |
| BECTON DICKINSON & 3.734% DUE 12-15-2024                                        | **   | 282,715                       |
| BECTON DICKINSON & 4.685% DUE 12-15-2044                                        | **   | 657,024                       |
| BED BATH & BEYOND INC COM                                                       | **   | 329,270                       |
| BEENOS INC NPV                                                                  | **   | 936,026                       |
| BEIERSDORF AG EUR1                                                              | **   | 7,586,179                     |
| BEKAERT SA NPV                                                                  | **   | 181,254                       |
| BEL FUSE INC CL B CL B                                                          | **   | 29,639                        |
| BELDEN INC COM                                                                  | **   | 153,983                       |
| BENCHMARK 2020-B20 1.94539999962% DUE 10-15-2053                                | **   | 3,841,494                     |
| BENCHMARK ELECTRS INC COM                                                       | **   | 614,153                       |
| BENEFITFOCUS INC COM                                                            | **   | 216,548                       |
| BENEXT GROUP INC NPV                                                            | **   | 168,612                       |
| BENTLEY SYS INC CL B CL B                                                       | **   | 1,922,200                     |
| BERKLEY GP HOLDINGS                                                             | **   | 145,018                       |
| BERKSHIRE HATHAWAY 3.125% DUE 03-15-2026                                        | **   | 1,288,253                     |
| BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028                                         | **   | 457,259                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050                       | **   | 267,743                       |
| BERKSHIRE HILLS BANCORP INC COM                                        | **   | 132,047                       |
| BERRY CORPORATION                                                      | **   | 48,602                        |
| BEST BUY INC COM STK                                                   | **   | 308,351                       |
| BEST WORLD INTL NPV (POST SUBDIVISION)                                 | **   | 706,935                       |
| BETSSON AB SER'B'NPV                                                   | **   | 1,224,649                     |
| BEYONDSRING INC COM USD0.0001                                          | **   | 54,009                        |
| BFI FIN INDONESIA IDR25                                                | **   | 335,046                       |
| BG STAFFING INC COM                                                    | **   | 15,770                        |
| BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023                           | **   | 1,514,642                     |
| BGF RETAIL CO LTD KRW1000                                              | **   | 71,305                        |
| BHP BILLITON FIN 2.875% DUE 02-24-2022                                 | **   | 254,705                       |
| BHP BILLITON FIN 5% DUE 09-30-2043                                     | **   | 169,157                       |
| BHP GROUP LIMITED                                                      | **   | 1,816,259                     |
| BHP GROUP PLC ORD USD0.50                                              | **   | 3,350,118                     |
| BIESSE SPA EUR1                                                        | **   | 77,440                        |
| BIG 5 SPORTING GOODS CORP COM                                          | **   | 23,024                        |
| BIG LOTS INC COM                                                       | **   | 265,951                       |
| BIGLARI HLDGS INC CL A CL A                                            | **   | 22,815                        |
| BIGLARI HLDGS INC CL B CL B                                            | **   | 33,138                        |
| BILL COM HLDGS INC COM                                                 | **   | 3,474,881                     |
| BIOATLA INC COM                                                        | **   | 200,659                       |
| BIOGEN INC 2.25% DUE 05-01-2030                                        | **   | 313,380                       |
| BIOGEN INC CORP 3.15% 05-01-2050                                       | **   | 311,079                       |
| BIOLIFE SOLUTIONS INC COM NEW COM NEW                                  | **   | 2,519,851                     |
| BIONEER CORP KRW500                                                    | **   | 206,998                       |
| BIO-TECHNE CORP COM                                                    | **   | 1,197,164                     |
| BIOTELEMETRY INC COM                                                   | **   | 3,338,746                     |
| BJS RESTAURANTS INC COM                                                | **   | 91,606                        |
| BJS WHSL CLUB HLDGS INC COM                                            | **   | 2,919,583                     |
| BK CENTRAL ASIA IDR62.50                                               | **   | 580,434                       |
| BK MONTREAL MEDIUM 2.5% DUE 06-28-2024                                 | **   | 4,263,381                     |
| BK NEW YORK MELLON 1.6% DUE 04-24-2025                                 | **   | 3,830,620                     |
| BK NEW YORK MELLON 1.95% DUE 08-23-2022                                | **   | 2,873,978                     |
| BK NEW YORK MELLON 2.1% DUE 10-24-2024                                 | **   | 743,431                       |
| BK NEW YORK MELLON 2.5% DUE 04-15-2021                                 | **   | 138,433                       |
| BK NEW YORK MELLON 2.5% DUE 04-15-2021                                 | **   | 1,521,827                     |
| BK NEW ZEALAND 2% DUE 02-21-2025                                       | **   | 1,569,602                     |
| BK NOVA SCOTIA B C .8% DUE 06-15-2023                                  | **   | 7,274,511                     |
| BK NOVA SCOTIA B C 2.45% DUE 03-22-2021                                | **   | 145,355                       |
| BK NOVA SCOTIA B C 2.5% 01-08-2021                                     | **   | 810,377                       |
| BK NOVA SCOTIA B C 2.7% DUE 03-07-2022                                 | **   | 161,604                       |
| BK NOVA SCOTIA B C 4.5% DUE 12-16-2025                                 | **   | 291,422                       |
| BK NOVA SCOTIA B C FIXED 1.625% DUE 05-01-2023                         | **   | 3,343,517                     |
| BK NY INC MEDIUM TERM SR NTS BEO TRANCHE# TR 00043 4.15 DUE 02-01-2021 | **   | 551,537                       |
| BK OF NOVA SCOTIA COM NPV                                              | **   | 1,599,951                     |
| BK OF PHILIP ISLAN PHP10                                               | **   | 61,280                        |
| BK W AUTO TR 2.4% DUE 10-17-2022                                       | **   | 92,943                        |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| BLACK DIAMOND THERAPEUTICS INC COM                                         | **   | 85,894                        |
| BLACK HILLS CORP COM                                                       | **   | 2,686,594                     |
| BLACKLINE INC COM                                                          | **   | 2,949,032                     |
| BLACKROCK INC COM STK                                                      | **   | 16,715,196                    |
| BLOCK FINL LLC 3.875% DUE 08-15-2030                                       | **   | 1,620,419                     |
| BLOCK H & R INC COM                                                        | **   | 1,017,784                     |
| BLOOMIN BRANDS INC COM                                                     | **   | 1,202,098                     |
| BLUCORA INC COM                                                            | **   | 60,331                        |
| BLUEBIRD BIO INC COM                                                       | **   | 1,573,384                     |
| BLUEGREEN VACATIONS HLDG CORP COM CL A                                     | **   | 30,846                        |
| BLUEPRINT MEDICINES CORP COM                                               | **   | 2,029,354                     |
| BLUESCOPE STEEL NPV                                                        | **   | 2,005,103                     |
| BML INC NPV                                                                | **   | 370,043                       |
| BMW US CAP LLC 3.8% DUE 04-06-2023                                         | **   | 2,996,453                     |
| BMW VEH OWNER TR 2018-ACL A-3 2.54% 04-25-2022                             | **   | 197,921                       |
| BMW VEH OWNER TR 2018-ACL A-3 2.54% 04-25-2022                             | **   | 482,848                       |
| BMW VEH OWNER TR SR 20-A CL A2 0.39% 02-27-2023                            | **   | 1,321,008                     |
| BNK FINANCIAL GROUP INC                                                    | **   | 15,164                        |
| BNP PARIBAS / BNP 5 DUE 01-15-2021                                         | **   | 1,282,695                     |
| BNP PARIBAS 3.375% SNR NPF 23/01/26 GBP                                    | **   | 616,716                       |
| BNP PARIBAS EUR2                                                           | **   | 1,163,340                     |
| BNP PARIBAS MEDIUM FIXED 3.8% DUE 01-10-2024                               | **   | 3,959,669                     |
| BNP PARIBAS SR NON FLTGT RT 3.052% DUE 01-13-2031                          | **   | 2,875,386                     |
| BNP PARIBAS SR NON PFD 144A MED 2.95% 05-23-2022                           | **   | 2,640,740                     |
| BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023 | **   | 638,475                       |
| BNP PARIBAS SR NON VAR RT 2.819% DUE 11-19-2025                            | **   | 5,862,577                     |
| BOARDWALK 3.4% DUE 02-15-2031                                              | **   | 1,460,805                     |
| BOARDWALK 5.95% DUE 06-01-2026                                             | **   | 70,963                        |
| BOARDWALK PIPELINES LP 4.8% 05-03-2029                                     | **   | 114,589                       |
| BOARDWALK R/EST IN TRUST UNITS                                             | **   | 651,495                       |
| BOC AVIATION PTE 2.375% DUE 09-15-2021                                     | **   | 502,050                       |
| BOC AVIATION PTE 2.75% DUE 09-18-2022                                      | **   | 204,072                       |
| BOC AVIATION PTE 3.5% DUE 09-18-2027                                       | **   | 213,273                       |
| *BOEING CO COM                                                             | **   | 7,317,467,498                 |
| BOINGO WIRELESS INC COM STK                                                | **   | 268,265                       |
| BOISE CASCADE CO COM                                                       | **   | 1,475,443                     |
| BOK FINL CORP COM NEW                                                      | **   | 346,235                       |
| BON SECOURS MERCY 1.35% DUE 06-01-2025                                     | **   | 1,261,225                     |
| BONANZA CREEK ENERGY INC COM NEW COM NEW                                   | **   | 326,252                       |
| BONOS DE TESORERIA 144A 5.94% 12/02/2 029                                  | **   | 1,485,473                     |
| BONOS Y OBLIG DEL .25% 30/07/2024                                          | **   | 1,006,626                     |
| BONOS Y OBLIG DEL 144A 1.25% 31/10/2030                                    | **   | 1,368,137                     |
| BOOHOO GROUP PLC ORD GBP0.01                                               | **   | 543,468                       |
| BOOKING HLDGS INC COM                                                      | **   | 8,686,353                     |
| BOOKING HOLDINGS INC 4.1% DUE 04-13-2025                                   | **   | 5,593,333                     |
| BOOT BARN HLDGS INC COM                                                    | **   | 1,699,105                     |
| BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK                                 | **   | 2,310,270                     |
| BORAL FIN PTY LTD 3.75% 05-01-2028                                         | **   | 527,384                       |

| Security Name, Maturity Date, and Rate          | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------|------|-------------------------------|
| BORG WARNER INC COM                             | **   | 893,318                       |
| BOSTON BEER INC CL A CL A                       | **   | 1,228,942                     |
| BOSTON OMAHA CORP CL A CL A                     | **   | 223,025                       |
| BOSTON PRIVATE FINL HLDGS INC COM               | **   | 2,607,459                     |
| BOSTON SCIENTIFIC CORP COM                      | **   | 10,164,000                    |
| BOUYGUES EUR1                                   | **   | 448,976                       |
| BOX INC CL A CL A                               | **   | 3,037,021                     |
| BP CAP MKTS AMER 1.749% DUE 08-10-2030          | **   | 372,267                       |
| BP CAP MKTS AMER 1.749% DUE 08-10-2030          | **   | 1,016,189                     |
| BP CAP MKTS AMER 2.772% DUE 11-10-2050          | **   | 279,040                       |
| BP CAP MKTS AMER 2.939% DUE 06-04-2051          | **   | 638,458                       |
| BP CAP MKTS AMER 3.194% DUE 04-06-2025          | **   | 7,589,914                     |
| BP CAP MKTS AMER 3.633% DUE 04-06-2030          | **   | 640,729                       |
| BP CAP MKTS AMER 3.633% DUE 04-06-2030          | **   | 745,575                       |
| BP CAP MKTS AMER 3.937% DUE 09-21-2028          | **   | 2,113,185                     |
| BP CAP MKTS AMER 4.234% DUE 11-06-2028          | **   | 1,195,078                     |
| BP CAP MKTS AMER FIXED 3.245% DUE 05-06-2022    | **   | 1,148,968                     |
| BP CAP MKTS AMER FIXED 3.79% DUE 02-06-2024     | **   | 5,540,691                     |
| BP CAP MKTS AMER FIXED 4.742% DUE 03-11-2021    | **   | 3,337,293                     |
| BP CAP MKTS AMER INC 2.937% DUE 04-06-2023 REG  | **   | 3,466,766                     |
| BP CAP MKTS AMER INC 3.119% 05-04-2026          | **   | 276,790                       |
| BP CAP MKTS AMER INC 3.216% 11-28-2023          | **   | 2,076,254                     |
| BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026 | **   | 941,774                       |
| BP CAP MKTS P L C 3.062% DUE 03-17-2022         | **   | 361,446                       |
| BP CAP MKTS P L C 3.506% DUE 03-17-2025         | **   | 2,018,472                     |
| BP CAP MKTS P L C 3.535% DUE 11-04-2024         | **   | 199,195                       |
| BP CAP MKTS P L C 3.814% DUE 02-10-2024         | **   | 225,142                       |
| BP ORD USD0.25                                  | **   | 531,478                       |
| BPCE S A MEDIUM 2.75% DUE 01-11-2023            | **   | 1,881,723                     |
| BPCE S A MEDIUM 2.75% DUE 12-02-2021            | **   | 3,083,398                     |
| BPCE S A MEDIUM 2.75% DUE 12-02-2021            | **   | 919,574                       |
| BPCE S A MEDIUM FLTG RT .53375% DUE 01-14-2022  | **   | 6,291,139                     |
| BPCE S A MEDIUM VAR RT .516672% DUE 02-17-2022  | **   | 8,978,208                     |
| BPCE SR NON PFD 2.375% DUE 01-14-2025           | **   | 3,551,029                     |
| BPCE SR NON PFD 3% DUE 05-22-2022               | **   | 11,155,768                    |
| BPER BANCA NPV                                  | **   | 124,241                       |
| BPOST SA NPV                                    | **   | 1,038,273                     |
| BRADY CORP CL A                                 | **   | 5,125,019                     |
| BRAMBLES LTD NPV                                | **   | 119,239                       |
| BRANCH BANKING & TRUST 2.85 DUE 04-01-2021 REG  | **   | 301,249                       |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT          | **   | 188,559                       |
| BRENNTAG AG NPV                                 | **   | 2,634,153                     |
| BREWIN DOLPHIN ORD GBP0.01                      | **   | 152,791                       |
| BRF SA COM NPV                                  | **   | 315,438                       |
| BRIDGE BANCORP INC COM STK                      | **   | 86,202                        |
| BRIDGEBIO PHARMA INC COM                        | **   | 610,550                       |
| BRIDGESTONE CORP NPV                            | **   | 131,409                       |
| BRIDGEWATER BANCSHARES INC COM                  | **   | 11,241                        |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| BRIGHAM MINERALS INC CL A CL A                                   | **   | 1,624,322                     |
| BRIGHT HORIZONS FA COM USD0.001                                  | **   | 1,089,837                     |
| BRIGHTCOVE INC                                                   | **   | 180,118                       |
| BRIGHTHOUSE FINL INC 3.7% 06-22-2027                             | **   | 366,495                       |
| BRIGHTHOUSE FINL INC COM                                         | **   | 2,220,344                     |
| BRIGHTVIEW HLDGS INC COM                                         | **   | 75,328                        |
| BRILLIANCE CHINA USD0.01                                         | **   | 1,101,997                     |
| BRINKER INTL INC COM                                             | **   | 2,049,361                     |
| BRISTOL MYERS FIXED 2.75% DUE 02-15-2023                         | **   | 10,493,497                    |
| BRISTOL MYERS FIXED 2.9% DUE 07-26-2024                          | **   | 16,647,816                    |
| BRISTOL MYERS FIXED 3.4% DUE 07-26-2029                          | **   | 6,041,995                     |
| BRISTOL MYERS FIXED 3.625% DUE 05-15-2024                        | **   | 394,674                       |
| BRISTOL MYERS FIXED 3.875% DUE 08-15-2025                        | **   | 2,292,990                     |
| BRISTOL MYERS FIXED 4.125% DUE 06-15-2039                        | **   | 318,539                       |
| BRISTOL MYERS SQUIBB CO .75% DUE 11-13-2025                      | **   | 1,856,650                     |
| BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028 BEO                  | **   | 236,782                       |
| BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028 BEO                  | **   | 2,766,799                     |
| BRISTOL MYERS SQUIBB CO COM                                      | **   | 6,953,563                     |
| BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026                     | **   | 140,642                       |
| BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026                     | **   | 1,777,710                     |
| BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045                     | **   | 433,915                       |
| BRISTOW GROUP INC DEL NEW COM                                    | **   | 36,980                        |
| BRITISH AMERICAN TOBACCO ORD GBP0.25                             | **   | 786,951                       |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 | **   | 248,878                       |
| BRIXMOR OPER 3.65% DUE 06-15-2024                                | **   | 298,629                       |
| BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022                      | **   | 8,490,936                     |
| BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000    | **   | 125,964                       |
| BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000    | **   | 5,969,595                     |
| BRIXMOR PTY GROUP INC COM                                        | **   | 1,814,575                     |
| BROADCOM CORP / 2.65% DUE 01-15-2023                             | **   | 208,092                       |
| BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025        | **   | 448,110                       |
| BROADCOM CORP / BROADCOM CAYMAN FIN LTD 3.125% 01-15-2025        | **   | 5,398,915                     |
| BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027                        | **   | 561,154                       |
| BROADCOM INC 2.25% DUE 11-15-2023 REG                            | **   | 1,577,020                     |
| BROADCOM INC 3.15% DUE 11-15-2025                                | **   | 8,628,602                     |
| BROADCOM INC 3.459% 09-15-2026                                   | **   | 1,618,845                     |
| BROADCOM INC 3.459% 09-15-2026                                   | **   | 5,202,716                     |
| BROADCOM INC 3.625% 10-15-2024                                   | **   | 1,318,406                     |
| BROADCOM INC 4.11% DUE 09-15-2028 REG                            | **   | 4,870,931                     |
| BROADCOM INC 4.3% DUE 11-15-2032 BEO                             | **   | 355,647                       |
| BROADCOM INC CORP 4.7% 04-15-2025                                | **   | 14,857,472                    |
| BROADCOM INC FIXED 4.15% DUE 11-15-2030                          | **   | 2,083,972                     |
| BROADRIDGE FINL SOLUTIONS INC COM STK                            | **   | 1,194,960                     |
| BROADWIND INC COM USD0.001                                       | **   | 11,324                        |
| BROOKDALE SR LIVING INC COM STK                                  | **   | 139,882                       |
| BROOKFIELD FIN INC 3.5% DUE 03-30-2051                           | **   | 266,990                       |
| BROOKFIELD FIN INC 3.9% DUE 01-25-2028                           | **   | 229,484                       |
| BROOKFIELD FIN INC FIXED 4.7% 09-20-2047                         | **   | 130,341                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| BROOKFIELD FIN LLC 4% DUE 04-01-2024                            | **   | 2,025,233                     |
| BROOKFIELD RENEWABLE CORP CLASS A SUBORDINATE VOTING SHARES WI  | **   | 396,556                       |
| BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +           | **   | 162,203                       |
| BROOKS AUTOMATION INC COM                                       | **   | 515,728                       |
| BROTHER INDUSTRIES NPV                                          | **   | 3,809,140                     |
| BROWN & BROWN INC 2.375% DUE 03-15-2031                         | **   | 444,811                       |
| BRUNSWICK CORP COM                                              | **   | 1,684,904                     |
| BRYN MAWR BK CORP COM STK                                       | **   | 86,064                        |
| BSE LIMITED INR2                                                | **   | 334,445                       |
| BSTN PPTYS LTD 2.75% DUE 10-01-2026                             | **   | 1,853,422                     |
| BSTN PPTYS LTD 2.9% DUE 03-15-2030                              | **   | 296,117                       |
| BSTN PPTYS LTD 3.125% DUE 09-01-2023                            | **   | 127,286                       |
| BSTN PPTYS LTD 3.2% DUE 01-15-2025                              | **   | 289,856                       |
| BSTN SCIENTIFIC 1.9% DUE 06-01-2025                             | **   | 1,936,960                     |
| BSTN SCIENTIFIC 2.65% DUE 06-01-2030                            | **   | 61,053                        |
| BSTN SCIENTIFIC 3.75% DUE 03-01-2026                            | **   | 111,214                       |
| BT GROUP ORD GBP0.05                                            | **   | 1,178,454                     |
| BUANA LINTAS LAUTA IDR800                                       | **   | 61,579                        |
| BUCKLE INC COM                                                  | **   | 106,288                       |
| BUDIMEX SA PLN5.00                                              | **   | 78,224                        |
| BUILD-A-BEAR WORKSHOP INC COM STK                               | **   | 8,779                         |
| BUILDERS FIRSTSOURCE INC COM STK                                | **   | 972,176                       |
| BUKIT ASAM TBK IDR500 SER'B'                                    | **   | 76,347                        |
| BUNGE LTD                                                       | **   | 3,514,170                     |
| BUNGE LTD FIN CORP FIXED 1.63% DUE 08-17-2025                   | **   | 175,697                       |
| BUNKA SHUTTER CO NPV                                            | **   | 983,457                       |
| BUONI POLIENNALI 1.85% 01/07/2025                               | **   | 1,864,559                     |
| BURL NORTHN SANTA 4.1% DUE 06-01-2021                           | **   | 150,887                       |
| BURL NORTHN SANTA 4.375% DUE 09-01-2042                         | **   | 330,825                       |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040                          | **   | 118,618                       |
| BURL NORTHN SANTA FIXED 3% DUE 04-01-2025                       | **   | 164,394                       |
| BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048                    | **   | 658,258                       |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044                         | **   | 108,060                       |
| BURSA MALAYSIA BHD MYR0.50                                      | **   | 104,253                       |
| BUSINESS FIRST BANCSHARES INC COM                               | **   | 10,363                        |
| BUY TO OPEN REPO W/J.P. MORG .11% FROM 01-04-2021 TO 01-05-2021 | **   | 150,000,000                   |
| BUY TO OPEN REPO W/J.P. MORG .12% FROM 12-31-2020 TO 01-04-2021 | **   | 100,000,000                   |
| BUY TO OPEN REPO W/RBC CAPIT .07% FROM 12-31-2020 TO 01-04-2021 | **   | 87,700,000                    |
| BUZZI UNICEM SPA DI RISP EUR0.6(NON CNV)                        | **   | 90,894                        |
| BW OFFSHORE LTD                                                 | **   | 87,035                        |
| BWX TECHNOLOGIES INC COM                                        | **   | 367,527                       |
| BX COML MTG TR 2.843% DUE 03-09-2044                            | **   | 2,347,814                     |
| BYD COMPANY LTD 'H'CNV1                                         | **   | 1,015,423                     |
| BYD ELECTRONIC INT NPV                                          | **   | 88,956                        |
| BYLINE BANCORP INC COM                                          | **   | 85,794                        |
| C & F FINL CORP CMT-COM                                         | **   | 23,454                        |
| C AND D PROPERTY MANAGEMENT GROUP CO                            | **   | 73,563                        |
| C&D INTERNATIONAL HKD0.1                                        | **   | 285,475                       |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| C3 AI INC CL A CL A                                                      | **   | 47,869                        |
| CA INC 3.6% DUE 08-15-2022                                               | **   | 1,869,789                     |
| CABLE ONE INC COM                                                        | **   | 2,831,432                     |
| CABOT CORP COM                                                           | **   | 1,779,627                     |
| CABOT OIL & GAS CORP COM                                                 | **   | 306,666                       |
| CACI INTL INC CL A CL A                                                  | **   | 1,092,813                     |
| CACTUS INC CL A CL A                                                     | **   | 1,078,594                     |
| CADENCE BANCORPORATION CL A CL A                                         | **   | 4,063,113                     |
| CAI INTL INC COM                                                         | **   | 190,845                       |
| CAL MAINE FOODS INC COM NEW STK                                          | **   | 154,853                       |
| CALAMP CORP COM                                                          | **   | 188,381                       |
| CALBEE INC                                                               | **   | 334,365                       |
| CALERES INC COM                                                          | **   | 65,761                        |
| CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119                       | **   | 1,947,433                     |
| CALIFORNIA ST 2.367% 04-01-2022 BEO TAXABLE                              | **   | 8,027,159                     |
| CALIFORNIA ST 6.65 03-01-2022 BEO TAXABLE                                | **   | 11,141,161                    |
| CALIFORNIA ST UNIV REV .885% 11-01-2025 BEO TAXABLE                      | **   | 4,592,749                     |
| CALIFORNIA ST UNIV REV 3.199% 11-01-2027BEO TAXABLE                      | **   | 1,633,860                     |
| CALIFORNIA ST UNIV REV 3.299% 11-01-2028BEO TAXABLE                      | **   | 1,685,846                     |
| CALITHERA BIOSCIENCES INC COM                                            | **   | 310,096                       |
| CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.306% European 317U874W5 10/29/2021 | **   | 4,832                         |
| CALL SWO USD CITIUS33 P 3MLIBOR / R 1.37% European 317U840W6 10/25/2021  | **   | 5,477                         |
| CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.365% European 317U826W4 10/22/2021 | **   | 10,792                        |
| CALLAWAY GOLF CO COM                                                     | **   | 3,880,880                     |
| CALLON PETE CO DEL COM NEW                                               | **   | 65,195                        |
| CAMBIUM NETWORKS CORPORATION COM                                         | **   | 367,949                       |
| CAMBRIDGE BANCORP COM                                                    | **   | 10,742                        |
| CAMDEN NATL CORP COM                                                     | **   | 96,391                        |
| CAMDEN PPTY TR SH BEN INT                                                | **   | 1,649,879                     |
| CAMIL ALIMENTOS SA COM NPV                                               | **   | 118,496                       |
| CAMPBELL SOUP CO 3.3% DUE 03-15-2021                                     | **   | 100,584                       |
| CAMPBELL SOUP CO 3.65% 03-16-2018                                        | **   | 30,965                        |
| CAMPBELL SOUP CO 3.65% 03-16-2018                                        | **   | 244,514                       |
| CAMPBELL SOUP CO 3.95% DUE 03-15-2025                                    | **   | 225,410                       |
| CAMPING WORLD HLDGS INC CL A CL A                                        | **   | 691,263                       |
| CANADA(GOVT OF) I/L 1.5% BDS 01/12/44 CAD1000                            | **   | 668,699                       |
| CANADIAN IMPERIAL BK 2.606% DUE 07-22-2023                               | **   | 2,075,124                     |
| CANADIAN IMPERIAL BK COMM TORONTO BRH .95% DUE 06-23-2023 REG            | **   | 7,314,453                     |
| CANADIAN NATL RY CO COM                                                  | **   | 17,341,251                    |
| CANADIAN PACIFIC R COM NPV                                               | **   | 325,776                       |
| CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV                            | **   | 1,409,433                     |
| CANFOR CORP COM NPV                                                      | **   | 928,940                       |
| CANWEL BUILDING MA COM NPV                                               | **   | 305,235                       |
| CAP 1 FINL CORP 3.2% DUE 02-05-2025                                      | **   | 403,726                       |
| CAP 1 FINL CORP 3.45% DUE 04-30-2021                                     | **   | 1,047,725                     |
| CAP 1 FINL CORP 3.75 DUE 04-24-2024                                      | **   | 3,120,875                     |
| CAP 1 FINL CORP 3.9% DUE 01-29-2024                                      | **   | 4,567,722                     |
| CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022                               | **   | 3,009,278                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| CAP 1 MULTI-ASSET 1.66% DUE 06-17-2024                                      | **   | 9,686,730                     |
| CAP 1 MULTI-ASSET 2.29% DUE 07-15-2025                                      | **   | 7,329,295                     |
| CAP 1 PRIME AUTO 1.63% DUE 08-15-2025                                       | **   | 2,212,020                     |
| CAP 1 PRIME AUTO RECEIVABLES TR SER 19-1 CL A4 3.05% 10-15-2024 BEO         | **   | 2,283,710                     |
| CAP CY BK GROUP INC COM                                                     | **   | 75,436                        |
| CAP SA COM NPV                                                              | **   | 183,991                       |
| CAPGEMINI EUR8                                                              | **   | 7,925,898                     |
| CAPITA PLC ORD GBP0.02066666                                                | **   | 67,333                        |
| CAPITAL ONE NATL ASSN MCLEAN VA 2.15% DUE 09-06-2022                        | **   | 256,939                       |
| CAPITAL SECURITIES CORP TWD10                                               | **   | 116,992                       |
| CAPITALAND INTEGRATED COMMERCIAL TRUST                                      | **   | 178,371                       |
| CAPITOL FED FINL INC COM                                                    | **   | 295,088                       |
| CAPRI HOLDINGS LTD COM NPV                                                  | **   | 472,290                       |
| CAPSTAR FINL HLDGS INC COM                                                  | **   | 39,530                        |
| CAPSTONE MNG CORP COM NPV                                                   | **   | 114,330                       |
| CARA THERAPEUTICS INC COM                                                   | **   | 343,375                       |
| CARDIOVASCULAR SYS INC DEL COM                                              | **   | 386,838                       |
| CARDLYTICS INC COM                                                          | **   | 1,104,183                     |
| CARE PROPERTY INV NPV SICAFI                                                | **   | 147,905                       |
| CARETRUST REIT INC COM                                                      | **   | 107,928                       |
| CARGURUS INC CL A CL A                                                      | **   | 1,621,784                     |
| CARLISLE COMPANIES INC COM                                                  | **   | 830,253                       |
| CARLSBERG SER'B'DKK20                                                       | **   | 3,721,451                     |
| CARLYLE GLOBAL M16 FRN A/BKD 01/2030 EUR'A-1-R                              | **   | 611,299                       |
| CARMAX AUTO OWNER 2.41% DUE 12-15-2022                                      | **   | 884,046                       |
| CARMAX AUTO OWNER 2.6% DUE 02-15-2023                                       | **   | 333,464                       |
| CARMAX AUTO OWNER 2.77% DUE 12-16-2024                                      | **   | 1,051,849                     |
| CARMAX AUTO OWNER 3.39% DUE 10-16-2023                                      | **   | 677,932                       |
| CARMAX AUTO OWNER FIXED 1.97% DUE 04-15-2022                                | **   | 361,011                       |
| CARMAX AUTO OWNER TR 2017-1 ASSET BACKEDNT CL D 3.43% 07-17-2023            | **   | 1,106,005                     |
| CARMAX AUTO OWNER TR 2017-4 CL A-3 2.11% 10-17-2022 REG                     | **   | 102,556                       |
| CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL A3 3.36% 09-15-2023                 | **   | 1,393,851                     |
| CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL C 3.85% 07-15-2024                  | **   | 3,337,764                     |
| CARMAX AUTO OWNER TR 2020-4 SER 20-4 CL A2 .31% 01-16-2024                  | **   | 3,154,027                     |
| CARMAX AUTO OWNER TR SER 19-3 CL A4 2.3% 04-15-2025 REG                     | **   | 3,912,289                     |
| CARMAX AUTO OWNER TRSER 19-A CL A4 2.19% 07-15-2025 REG                     | **   | 2,888,859                     |
| CARPENTER TECHNOLOGY CORP COM                                               | **   | 2,205,345                     |
| CARREFOUR SA EUR2.50                                                        | **   | 3,544,805                     |
| CARRIAGE SERVICES INC COM                                                   | **   | 107,553                       |
| CARRIER GLOBAL CORP 1.923% DUE 02-15-2023                                   | **   | 1,807,948                     |
| CARRIER GLOBAL CORP 2.242% 02-15-2025                                       | **   | 804,204                       |
| CARRIER GLOBAL CORP 2.722% 02-15-2030                                       | **   | 427,765                       |
| CARROLS RESTAURANT GROUP INC COM                                            | **   | 48,846                        |
| CARS COM INC COM                                                            | **   | 131,250                       |
| CARSALES.COM LTD NPV                                                        | **   | 381,650                       |
| CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM                      | **   | 2,798,112                     |
| CARVANA AUTO RECEIVABLES TR 2019-1 ASSETBACKED NT CL C 144A 3.5% 02-15-2024 | **   | 2,829,357                     |
| CARVANA CO CL A CL A                                                        | **   | 547,588                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CASA SYS INC COM                                                                 | **   | 73,096                        |
| CASEYS GEN STORES INC COM                                                        | **   | 1,804,062                     |
| CASS INFORMATION SYS INC COM                                                     | **   | 72,840                        |
| CASTLE BIOSCIENCES INC COM                                                       | **   | 640,611                       |
| CASTLIGHT HEALTH INC CL B CL B                                                   | **   | 21,473                        |
| CATABASIS PHARMACEUTICALS INC COM NEW COM NEW                                    | **   | 2,410                         |
| CATALENT INC COM                                                                 | **   | 2,320,761                     |
| CATALYST BIOSCIENCES INC COM NEW COM NEW                                         | **   | 10,916                        |
| CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK                                | **   | 57,999                        |
| CATCHER TECHNOLOGY TWD10                                                         | **   | 279,495                       |
| CATERPILLAR FINL .65% DUE 07-07-2023                                             | **   | 1,780,795                     |
| CATERPILLAR FINL 2.9% DUE 03-15-2021                                             | **   | 25,036                        |
| CATERPILLAR FINL 3.65% DUE 12-07-2023                                            | **   | 1,997,911                     |
| CATERPILLAR FINL SVCS 1.931% 10-01-2021                                          | **   | 4,016,806                     |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS BOOK ENTRY 2.95% 02-26-2022           | **   | 3,484,564                     |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM N.8% DUE 11-13-2025                       | **   | 4,918,983                     |
| CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00776 VAR RT DUE 03-15-2021 | **   | 1,712,030                     |
| CATERPILLAR FINL VAR RT .45725% DUE 01-06-2022                                   | **   | 2,416,136                     |
| CATERPILLAR INC 2.6% DUE 04-09-2030 BEO                                          | **   | 1,245,658                     |
| CATERPILLAR INC 3.4% DUE 05-15-2024                                              | **   | 465,520                       |
| CATO CORP NEW CL A CL A                                                          | **   | 32,980                        |
| CAVCO INDS INC DEL COM STK                                                       | **   | 2,644,909                     |
| CAWACHI LIMITED NPV                                                              | **   | 136,742                       |
| CBIZ INC COM                                                                     | **   | 203,939                       |
| CBS CORP 4% DUE 01-15-2026                                                       | **   | 33,191                        |
| CBS CORP NEW 3.7% DUE 08-15-2024                                                 | **   | 171,050                       |
| CBS CORP NEW 4.6% DUE 01-15-2045                                                 | **   | 119,698                       |
| CBS CORP NEW FIXED 3.7% DUE 06-01-2028                                           | **   | 85,665                        |
| CBTX INC FORMERLY CBFH INC TO 09/19/2017COM                                      | **   | 83,316                        |
| CC HLDGS GS V LLC 3.849% DUE 04-15-2023                                          | **   | 643,970                       |
| CCSW ANZBAU3M 04/01/2031 USD 3MLIBOR /AUD 3MBBSW CCS212234-CCS11223              | **   | 1,796                         |
| CCSW CITIUS33 31/07/2029 USD 3MLIBOR /AUD 3MBBSW CCS220625-CCS220                | **   | 10,571                        |
| CCSW GSCMUS33 01/08/2029 USD 3MLIBOR /AUD 3MBBSW CCS0069N9-CCS006                | **   | 8,011                         |
| CCSW GSCMUS33 01/08/2029 USD 3MLIBOR /AUD 3MBBSW CCS0069N9-CCS006                | **   | 4,006                         |
| CCSW MSCSUS33 14/10/2030 USD 3MLIBOR /AUD 3MBBSW CCS004144-CCS00413              | **   | 1,197                         |
| CD 2016-CD2 MTG TR 3.348% DUE 11-10-2049                                         | **   | 3,257,166                     |
| CDN IMPERIAL BK COMM FIXED 3.1% 04-02-2024 REG                                   | **   | 270,525                       |
| CDN NAT RES LTD FIXED 2.95% DUE 01-15-2023                                       | **   | 6,505,374                     |
| CDN PAC RY CO NEW 2.9% DUE 02-01-2025                                            | **   | 378,908                       |
| CDN PAC RY CO NEW 4.5% DUE 01-15-2022                                            | **   | 83,310                        |
| CDN WESTERN BANK COM NPV                                                         | **   | 58,408                        |
| CDS BARCGB5G 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPC0JFW0                    | **   | 428                           |
| CDS BARCGB5G 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPC0JG41                    | **   | 857                           |
| CDS CITIUS33 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPC0JG66                    | **   | 857                           |
| CDS CSFPG2L 12-20-2021 SWPC0EQD1                                                 | **   | 1,093                         |
| CDS GSILGB2X 12/20/2024 SELL RUSSIA FOREIGN BOND 7. SWPC0IM38                    | **   | 10,471                        |
| CDS GSILGB2X 12/20/2024 SELL RUSSIA FOREIGN BOND 7. SWPC0IM38                    | **   | 6,544                         |
| CECO ENVIRONMENTAL CORP COM                                                      | **   | 43,632                        |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| CELANESE US HLDGS 5.875% DUE 06-15-2021          | **   | 204,403                       |
| CELANESE US HLDGS FIXED 3.5% 05-08-2024          | **   | 42,234                        |
| CELESTICA INC SUB ORD VTG SHS NPV                | **   | 364,085                       |
| CENT ASIA METALS COMSTK                          | **   | 752,823                       |
| CENT GARDEN & PET CO CL A                        | **   | 660,770                       |
| CENT PATTANA PUB                                 | **   | 445,784                       |
| CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01  | **   | 42,996                        |
| CENTERPOINT ENERGY 2.4% DUE 09-01-2026           | **   | 2,546,421                     |
| CENTERPOINT ENERGY 2.5% DUE 09-01-2022           | **   | 1,555,626                     |
| CENTERPOINT ENERGY 3.95% 03-01-2048              | **   | 40,273                        |
| CENTERPOINT ENERGY 5.85 DUE 01-15-2041           | **   | 112,680                       |
| CENTERPOINT ENERGY INC COM                       | **   | 1,512,506                     |
| CENTERPOINT ENERGY RES CORP 1.75% DUE 10-01-2030 | **   | 302,893                       |
| CENTERPOINT ENERGY RES CORP 3.55% 04-01-2023     | **   | 106,654                       |
| CENTERPOINT ENERGY RES CORP 3.55% 04-01-2023     | **   | 1,066,536                     |
| CENTERRA GOLD INC COM NPV                        | **   | 351,724                       |
| CENTERSPACE COM NPV                              | **   | 82,649                        |
| CENTEX HOME EQTY FLTGT RT 1.045% DUE 10-25-2035  | **   | 596,377                       |
| CENTRAL GARDEN & PET CO COM                      | **   | 76,371                        |
| CENTRAL NIPPON EXP 2.362% SNR 28/05/2021USD      | **   | 605,082                       |
| CENTRAL PAC FINL CORP COM NEW                    | **   | 70,147                        |
| CENTRAL VY CMNTY BANCORP COM STK                 | **   | 36,942                        |
| CENTRICA ORD GBP0.061728395                      | **   | 553,797                       |
| CENTURIA INDUSTRIA NPV                           | **   | 951,297                       |
| CENTURY ALUM CO COM                              | **   | 182,326                       |
| CENTURY CASINOS INC COM                          | **   | 10,064                        |
| CENTURY CMNTYS INC COM                           | **   | 2,314,167                     |
| CENTURY PACIFIC FO PHP1                          | **   | 43,496                        |
| CENTY BANCORP INC MASS CL A NON VTG              | **   | 50,439                        |
| CERENCE INC COM                                  | **   | 4,650,817                     |
| CERIDIAN HCM HLDG INC COM                        | **   | 1,513,365                     |
| CESP-COMPANHIA ENE PRF NPV 'B'                   | **   | 491,530                       |
| CEVA INC COM                                     | **   | 65,611                        |
| CEWE STIFTUNG & CO NPV                           | **   | 38,862                        |
| CF INDS HLDGS INC COM                            | **   | 710,987                       |
| CF INDS INC 3.45% DUE 06-01-2023                 | **   | 516,038                       |
| CF JPMCB LIQUIDITY FD                            | **   | 357,181,753                   |
| CFCRE 2017-C8 MTG 2.9816% DUE 06-15-2050         | **   | 1,018,187                     |
| CGI INC                                          | **   | 1,585,400                     |
| CHALEASE HOLDING TWD10                           | **   | 827,397                       |
| CHAMPION IRON LTD COMMON STOCK                   | **   | 72,301                        |
| CHAMPIONX CORPORATION COM USD0.01 WI             | **   | 234,090                       |
| CHANNELADVISOR CORP COM                          | **   | 59,030                        |
| CHAOWEI POWER HLDG USD0.01                       | **   | 15,950                        |
| CHARLES RIV LABORATORIES INTL INC COM            | **   | 3,123,250                     |
| CHART INDS INC COM PAR \$0.01 COM PAR \$0.01     | **   | 4,631,621                     |
| CHARTER 2.3% DUE 02-01-2032                      | **   | 7,303,471                     |
| CHARTER 4.464% DUE 07-23-2022                    | **   | 1,159,668                     |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| CHARTER 4.464% DUE 07-23-2022                                                | **   | 6,035,544                     |
| CHARTER 4.5% DUE 02-01-2024                                                  | **   | 5,545,931                     |
| CHARTER 4.908% DUE 07-23-2025                                                | **   | 1,509,882                     |
| CHARTER 4.908% DUE 07-23-2025                                                | **   | 19,465,868                    |
| CHARTER 6.384% DUE 10-23-2035                                                | **   | 1,644,056                     |
| CHARTER COMMUNICATIONS INC NEW CL A CL A                                     | **   | 34,304,014                    |
| CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029                           | **   | 1,300,974                     |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO               | **   | 196,134                       |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050                   | **   | 621,088                       |
| CHARTER FIXED 3.85% DUE 04-01-2061                                           | **   | 100,815                       |
| CHARTER HALL GROUP NPV (STAPLED)                                             | **   | 1,575,144                     |
| CHARTER HALL LONG NPV (STAPLED)                                              | **   | 271,181                       |
| CHATHAM LODGING TR COM                                                       | **   | 47,736                        |
| CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01                                     | **   | 6,261,390                     |
| CHEFS' WAREHOUSE HOLDINGS IN                                                 | **   | 98,855                        |
| CHEGG INC COM                                                                | **   | 4,167,284                     |
| CHEIL WORLDWIDE KRW200                                                       | **   | 73,161                        |
| CHEMED CORP NEW COM                                                          | **   | 1,491,308                     |
| CHEMOCENTRYX INC COM STK                                                     | **   | 305,885                       |
| CHEMUNG FINL CORP COM                                                        | **   | 29,435                        |
| CHENG UEI PRECISIO TWD10                                                     | **   | 120,667                       |
| CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027                          | **   | 170,349                       |
| CHES UTILS CORP COM                                                          | **   | 2,263,753                     |
| CHESTER CNTY PA HLTH & ED FACS AUTH HLTHSYS REV 3.314 06-01-2051 BEO TAXABLE | **   | 384,579                       |
| CHEVRON CORP COM                                                             | **   | 5,497,611                     |
| CHEVRON CORP NEW 1.554% DUE 05-11-2025                                       | **   | 1,871,963                     |
| CHEVRON CORP NEW 1.554% DUE 05-11-2025                                       | **   | 998,380                       |
| CHEVRON CORP NEW 1.995% DUE 05-11-2027                                       | **   | 583,270                       |
| CHEVRON CORP NEW 2.566% DUE 05-16-2023                                       | **   | 206,906                       |
| CHEVRON PHILLIPS 5.125% DUE 04-01-2025                                       | **   | 528,430                       |
| CHEVRON U S A INC .426% DUE 08-11-2023 REG                                   | **   | 1,524,654                     |
| CHEVRON U S A INC 2.343% DUE 08-12-2050 REG                                  | **   | 494,682                       |
| CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG               | **   | 578,384                       |
| CHIA CHANG CO LTD TWD10                                                      | **   | 43,150                        |
| CHIASMA INC COM                                                              | **   | 95,265                        |
| CHICAGO ILL 7.75% 01-01-2042 BEO TAXABLE                                     | **   | 35,788                        |
| CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022                   | **   | 722,980                       |
| CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE        | **   | 13,925                        |
| CHICONY ELECTRONI TWD10                                                      | **   | 58,419                        |
| CHICOS FAS INC COM                                                           | **   | 31,361                        |
| CHILE(REP OF) 0% SNR 15/01/21 CLP500'BTP'                                    | **   | 6,601,315                     |
| CHILE(REP OF) 4.7% SNR 01/09/2030 CLP                                        | **   | 611,921                       |
| CHIMERIX INC COM                                                             | **   | 106,105                       |
| CHINA AOYUAN GROUP HKD0.01                                                   | **   | 124,549                       |
| CHINA CITIC BANK CORPORATION LTD HCN1                                        | **   | 1,848,949                     |
| CHINA COMM SERVICE 'H'CN1                                                    | **   | 24,710                        |
| CHINA CONCH VENTUR HKD0.01                                                   | **   | 807,482                       |
| CHINA CONSTRUCTION BANK HCN1                                                 | **   | 319,562                       |

| Security Name, Maturity Date, and Rate       | Cost | Current Value<br>(in dollars) |
|----------------------------------------------|------|-------------------------------|
| CHINA EDUCATION GP HKD0.00001                | **   | 80,923                        |
| CHINA EVERBRIGHT B 'H' CNY1                  | **   | 175,811                       |
| CHINA EVERGRANDE GROUP ( LOCAL 3333)         | **   | 126,909                       |
| CHINA HIGH SPEED T USD0.01                   | **   | 525,526                       |
| CHINA HONGQIAO GRO USD0.01                   | **   | 1,140,630                     |
| CHINA LESSO GROUP HKD0.05                    | **   | 268,410                       |
| CHINA LIFE INS TWD10                         | **   | 166,539                       |
| CHINA LIFE INSURANCE CO H CNY1               | **   | 1,052,784                     |
| CHINA MEDICAL SYS USD0.005                   | **   | 884,069                       |
| CHINA MOBILE LTD NPV                         | **   | 814,187                       |
| CHINA NATIONAL BUI 'H' CNY1                  | **   | 1,408,451                     |
| CHINA OVERSEAS GRA NPV                       | **   | 293,052                       |
| CHINA OVERSEAS LAND & INVESTMNT HKD0.10      | **   | 193,572                       |
| CHINA RES CEMENT HKD0.1                      | **   | 887,272                       |
| CHINA RES PHARM GR NPV                       | **   | 347,098                       |
| CHINA RESOURCES LAND HKD0.10                 | **   | 1,375,399                     |
| CHINA SANJIANG FIN HKD0.10                   | **   | 77,425                        |
| CHINA SCE GROUP COM                          | **   | 141,623                       |
| CHINA SHENHUA ENERGY CO 'H'                  | **   | 297,664                       |
| CHINA TAIPING INSU NPV                       | **   | 509,575                       |
| CHINA TRAD CHINESE NPV                       | **   | 284,634                       |
| CHINA VANKE CO 'H' CNY1                      | **   | 183,570                       |
| CHINA YUCHAI INTL LTD COM                    | **   | 106,210                       |
| CHIPBOND TECHNOLO TWD10                      | **   | 451,548                       |
| CHIPOTLE MEXICAN GRILL INC COM STK           | **   | 10,956,396                    |
| CHOLAMANDALAM INV INR2                       | **   | 163,521                       |
| CHUBB LTD ORD CHF24.15                       | **   | 25,448,209                    |
| CHUGOKU MAR PAINTS NPV                       | **   | 226,323                       |
| CHURCHILL DOWNS INC COM                      | **   | 2,422,214                     |
| CHUYS HOLDINGS INC COM USD0.01               | **   | 70,887                        |
| CI FINANCIAL CORP COM STK                    | **   | 546,615                       |
| CIA SIDERURGICA NC COM NPV                   | **   | 979,786                       |
| CIE DE ST-GOBAIN EUR4                        | **   | 3,493,330                     |
| CIENA CORP COM NEW                           | **   | 443,042                       |
| CIGNA CORP NEW 3.05% DUE 11-30-2022 BEO      | **   | 314,209                       |
| CIGNA CORP NEW 3.4% DUE 03-01-2027 BEO       | **   | 1,930,810                     |
| CIGNA CORP NEW 3.5% 06-15-2024               | **   | 5,331,937                     |
| CIGNA CORP NEW COM                           | **   | 26,047,482                    |
| CIGNA CORP NEW CORP 3.4% 09-17-2021          | **   | 735,478                       |
| CIGNA CORP NEW CORP 3.75% 07-15-2023         | **   | 475,671                       |
| CIGNA CORP NEW CORP 4.125% 11-15-2025        | **   | 1,797,154                     |
| CIGNA CORP NEW CORP 4.375% 10-15-2028        | **   | 10,327,021                    |
| CIIG MERGER CORP CL A                        | **   | 1,105,116                     |
| CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 | **   | 8,205,471                     |
| CIMAREX ENERGY CO 3.9% 05-15-2027            | **   | 661,283                       |
| CIMAREX ENERGY CO 3.9% 05-15-2027            | **   | 1,598,100                     |
| CIMAREX ENERGY CO 4.375% 03-15-2029          | **   | 1,701,675                     |
| CIMAREX ENERGY CO 4.375% DUE 06-01-2024      | **   | 1,243,365                     |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| CIMAREX ENERGY CO COM                                                    | **   | 427,914                       |
| CIN FINL CORP 6.92% DUE 05-15-2028                                       | **   | 263,602                       |
| CINCINNATI BELL INC NEW COM NEW COM NEW                                  | **   | 10,803                        |
| CINEMARK HLDGS INC COM                                                   | **   | 509,016                       |
| CINTAS CORP NO 2 2.9% DUE 04-01-2022                                     | **   | 1,564,500                     |
| CINTAS CORP NO 2 3.7% DUE 04-01-2027                                     | **   | 1,797,405                     |
| CIPLA LTD INR2                                                           | **   | 1,067,654                     |
| CIRCOR INTL INC COM                                                      | **   | 127,698                       |
| CIRRUS LOGIC INC COM                                                     | **   | 2,248,828                     |
| CIT GROUP INC NEW COM NEW COM NEW                                        | **   | 538,356                       |
| CIT HOME EQUITY LN TR 2002-1 ASSET BKD CTF CL AF-5 02-25-2033 BEO        | **   | 281,463                       |
| CITI TRENDS INC COM ORD USD1                                             | **   | 106,116                       |
| CITIBANK CITIBANK NA FLTG 02-19-2022 BEO                                 | **   | 1,498,363                     |
| CITIBANK CR CARD 3.21% DUE 12-07-2024                                    | **   | 2,569,365                     |
| CITIBANK CR CARD 3.29% DUE 05-23-2025                                    | **   | 6,728,182                     |
| CITIBANK CR CARD ISSUANCE TR 2018-A2 FLTG RATE 01-20-2025 REG            | **   | 1,255,909                     |
| CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030              | **   | 8,453,873                     |
| CITIBANK N A 2.85% 02-12-2021                                            | **   | 324,692                       |
| CITIBANK N A 3.165% 02-19-2022                                           | **   | 2,006,974                     |
| CITIBANK N A 3.4% 07-23-2021                                             | **   | 375,450                       |
| CITIC LTD                                                                | **   | 1,895,739                     |
| CITIGROUP COML MTG 2.29200005531% DUE 02-10-2049                         | **   | 4,495,939                     |
| CITIGROUP COML MTG 2.505% DUE 11-15-2049                                 | **   | 2,780,744                     |
| CITIGROUP COML MTG 2.71000003815% DUE 08-10-2049                         | **   | 13,586,093                    |
| CITIGROUP COML MTG 3.06100010872% DUE 02-10-2048                         | **   | 2,364,921                     |
| CITIGROUP COML MTG 3.575% DUE 05-10-2047                                 | **   | 2,952,366                     |
| CITIGROUP COML MTG 3.654% DUE 12-10-2049                                 | **   | 3,965,359                     |
| CITIGROUP COML MTG 3.855% DUE 05-10-2047                                 | **   | 2,694,059                     |
| CITIGROUP COML MTG FLTG RT 5.10914% DUE 11-10-2046                       | **   | 1,498,217                     |
| CITIGROUP COML MTG TR 2018-B2 COML MTG PASSTHRU CTF CL 3.788% 03-10-2051 | **   | 4,199,532                     |
| CITIGROUP COML MTG TRUST SER 2015-GC27 CL A-AB 2.944% 02-10-2048         | **   | 2,045,204                     |
| CITIGROUP INC 2.35% DUE 08-02-2021                                       | **   | 5,240,332                     |
| CITIGROUP INC 2.572% DUE 06-03-2031                                      | **   | 2,110,403                     |
| CITIGROUP INC 2.7% DUE 10-27-2022                                        | **   | 4,940,100                     |
| CITIGROUP INC 2.876% DUE 07-24-2023                                      | **   | 2,851,458                     |
| CITIGROUP INC 2.9% DUE 12-08-2021                                        | **   | 7,151,281                     |
| CITIGROUP INC 3.106% DUE 04-08-2026                                      | **   | 17,801,114                    |
| CITIGROUP INC 3.142% 01-24-2023                                          | **   | 237,535                       |
| CITIGROUP INC 3.142% 01-24-2023                                          | **   | 5,059,177                     |
| CITIGROUP INC 3.2% DUE 10-21-2026                                        | **   | 368,830                       |
| CITIGROUP INC 3.3% DUE 04-27-2025                                        | **   | 1,607,995                     |
| CITIGROUP INC 3.4% DUE 05-01-2026                                        | **   | 461,487                       |
| CITIGROUP INC 3.4% DUE 05-01-2026                                        | **   | 21,385,977                    |
| CITIGROUP INC 3.5% DUE 05-15-2023                                        | **   | 6,128,501                     |
| CITIGROUP INC 3.668% DUE 07-24-2028                                      | **   | 7,165,014                     |
| CITIGROUP INC 3.7% DUE 01-12-2026                                        | **   | 12,465,848                    |
| CITIGROUP INC 3.887% 01-10-2028                                          | **   | 458,431                       |
| CITIGROUP INC 4.044% 06-01-2024                                          | **   | 1,413,808                     |

| Security Name, Maturity Date, and Rate          | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------|------|-------------------------------|
| CITIGROUP INC 4.3% DUE 11-20-2026               | **   | 547,176                       |
| CITIGROUP INC 4.4% DUE 06-10-2025               | **   | 783,165                       |
| CITIGROUP INC 4.4% DUE 06-10-2025               | **   | 2,115,116                     |
| CITIGROUP INC 4.412% DUE 03-31-2031             | **   | 1,612,834                     |
| CITIGROUP INC 4.45% DUE 09-29-2027              | **   | 1,063,924                     |
| CITIGROUP INC 4.45% DUE 09-29-2027              | **   | 7,057,365                     |
| CITIGROUP INC 4.5% DUE 01-14-2022               | **   | 531,766                       |
| CITIGROUP INC 4.6% DUE 03-09-2026               | **   | 949,229                       |
| CITIGROUP INC 4.65% DUE 07-30-2045              | **   | 459,095                       |
| CITIGROUP INC 5.5% DUE 09-13-2025               | **   | 3,304,492                     |
| CITIGROUP INC COM NEW COM NEW                   | **   | 71,351,287                    |
| CITIGROUP INC FIXED 3.98% 03-20-2030            | **   | 176,401                       |
| CITIGROUP INC FIXED 3.98% 03-20-2030            | **   | 1,046,647                     |
| CITIGROUP INC FLTGT RT .776% DUE 10-30-2024     | **   | 11,589,700                    |
| CITIGROUP INC FLTGT RT 1.678% DUE 05-15-2024    | **   | 1,854,200                     |
| CITIGROUP INC FLTGT RT 1.678% DUE 05-15-2024    | **   | 3,499,287                     |
| CITIGROUP INC FLTGT RT 4.075% DUE 04-23-2029    | **   | 15,270,950                    |
| CITIGROUP INC NEW 2.312% DUE 11-04-2022         | **   | 6,537,817                     |
| CITIGROUP INC NEW 2.976% DUE 11-05-2030         | **   | 6,530,787                     |
| CITIGROUP INC SR NT 3.352% 04-24-2025           | **   | 157,641                       |
| CITIGROUP INC SR NT 3.352% 04-24-2025           | **   | 7,278,642                     |
| CITIGROUP MTG LN FLTGT RT 1.105% DUE 11-25-2034 | **   | 478,889                       |
| CITIZENS & NORTHN CORP COM                      | **   | 34,403                        |
| CITIZENS BK MEDIUM 2.65% DUE 05-26-2022         | **   | 257,337                       |
| CITIZENS BK MEDIUM 3.25% DUE 02-14-2022         | **   | 5,044,747                     |
| CITIZENS BK MEDIUM 3.7% DUE 03-29-2023          | **   | 3,817,656                     |
| CITIZENS FINL 2.85% DUE 07-27-2026              | **   | 445,171                       |
| CITIZENS FINL GROUP INC COM                     | **   | 22,779,120                    |
| CITIZENS HLDG CO MISS COM US1747151025 ISIN     | **   | 12,884                        |
| CITRIX SYS INC 4.5% 12-01-2027                  | **   | 587,962                       |
| CITY HLDG CO COM                                | **   | 60,091                        |
| CITY OFFICE REIT INC COM                        | **   | 28,069                        |
| CIVEO CORP CDA                                  | **   | 26,354                        |
| CIVISTA BANCSHARES INC COM NO PAR COM NOPAR     | **   | 46,139                        |
| CJ CHEILJEDANG 1ST PRF KRW5000                  | **   | 4,788                         |
| CJ CORP KRW5000                                 | **   | 221,281                       |
| CJ ENM CO LTD                                   | **   | 70,831                        |
| CJ LOGISTICS KRW5000                            | **   | 235,173                       |
| CK ASSET HOLDINGS LTD                           | **   | 1,949,068                     |
| CK HUTCHISON HLDGS HKD1                         | **   | 4,967,663                     |
| CK HUTCHISON INTL 2.875% DUE 04-05-2022         | **   | 1,025,400                     |
| CK INFRASTRUCTURE HKD1                          | **   | 48,362                        |
| CLEAN ENERGY FUELS CORP COM                     | **   | 286,937                       |
| CLEAN HBRS INC COM                              | **   | 4,742,324                     |
| CLEARFIELD INC COM                              | **   | 27,192                        |
| CLEARWATER PAPER CORP COM STK                   | **   | 355,605                       |
| CLEV ELEC ILLUM CO 4.55% DUE 11-15-2030         | **   | 213,287                       |
| CLEVELAND CLIFFS USD0.125                       | **   | 371,426                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| CLINIGEN GROUP PLC ORD GBP0.001                                                 | **   | 541,267                       |
| CLSA (YANTAI JEREH OILFIELD-A) P-NOTE 25/07/2024                                | **   | 749,532                       |
| CLSA GLOBAL MARKET (WUXI LEAD INTELLIGENT) PNOTE 12/22/2025                     | **   | 437,154                       |
| CLSA GLOBAL MARKETS PTE LD (NARI TECHNOLOGY CO LD-A)P-NOTE 04/09/23             | **   | 452,442                       |
| CLSA GLOBAL MARKETS PTE LTD(CHINA JUSHI CO-A) PNOTE 26/08/2025                  | **   | 563,328                       |
| CLSA GLOBAL MARKETS PTE LTD(LAOBAIXING PHA-A) PNOTE 31/08/2025                  | **   | 255,357                       |
| CLSA GLOBAL PNOTE 05/03/2024                                                    | **   | 895,544                       |
| CMC MATLS INC COM                                                               | **   | 1,452,177                     |
| CMD SWP BNPAFRPP 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0NH013                | **   | 79,358                        |
| CMD SWP BNPAFRPP 02-16-2021 SWU0NH021                                           | **   | 95,940                        |
| CMD SWP CHASUS33 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0NH260                | **   | 21,794                        |
| CMD SWP CHASUS33 02-16-2021 SWU0NH302                                           | **   | 110,048                       |
| CMD SWP CHASUS33 12-31-2020 SWU0CA879                                           | **   | 7,659                         |
| CMD SWP CHASUS33 16/02/2021 USD 3MTBILL/BLOOMBERG COMM SWU0NH260                | **   | 12,625                        |
| CMD SWP CIBCUS33 02/16/2021 USD CIBC CUSTOM INDEX 1/0% SWU0NH120                | **   | 15,555                        |
| CMD SWP CITIUS33 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0NH070                | **   | 7,504                         |
| CMD SWP CITIUS33 02-16-2021 SWU0NH096                                           | **   | 83                            |
| CMD SWP GSILGB2X 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0SJ865                | **   | 56,693                        |
| CMD SWP GSILGB2X 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0SJ865                | **   | 7,214                         |
| CMD SWP GSILGB2X 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0SJ865                | **   | 3,300                         |
| CMD SWP GSILGB2X 02-16-2021 SWU0SI917                                           | **   | 18,770                        |
| CMD SWP MACQAU2S 02-16-2021 SWU0NH401                                           | **   | 69,798                        |
| CMD SWP MLILGB3L 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0NH435                | **   | 264,893                       |
| CMD SWP SOGEFRPPHCM 02-16-2021 SWU0NH526                                        | **   | 4,269                         |
| CME_IRS GOLDUS33 07/07/2025 MXN P 28DTIIE / R 4.87% SWU013KR9                   | **   | 15,480                        |
| CME_IRS GOLDUS33 09/17/2051 USD P 3MLIBOR / R 1.71% SWU00WQT6                   | **   | 6,741                         |
| CME_IRS GOLDUS33 12/02/2050 USD P 1.325% / R 3MLIBOR SWU016TV4                  | **   | 8,934                         |
| CME_IRS GOLDUS33 12/16/2022 USD P 3MLIBOR / R 0.75% SWU012TM3                   | **   | 18,740                        |
| CME_IRS GOLDUS33 12/16/2050 USD P 1.25% / R 3MLIBOR SWU012TP6                   | **   | 4,169                         |
| CME_IRS GOLDUS33 15/03/2022 ZAR P 3MJIBAR / R 7.75% SWU00JTL9                   | **   | 136,627                       |
| CME_IRS GOLDUS33 19/06/2029 CAD P 3MCDOR / R 2.5% SWU00S6N0                     | **   | 137,019                       |
| CME_IRS GOLDUS33 19/09/2023 PLN P 6MWIBOR / R 2.5% SWU00OR14                    | **   | 33,926                        |
| CME_IRS GOLDUS33 19/09/2028 PLN P 6MWIBOR / R 3% SWU00OSS4                      | **   | 4,262                         |
| CME_IRS GOLDUS33 21/03/2028 NZD P 3MBBR / R 3.25% SWU00MYL6                     | **   | 140,826                       |
| CME_IRS GOLDUS33 26/02/2025 MXN P 28DTIIE / R 6.08% SWU010CA1                   | **   | 7,445                         |
| CME_OIS GOLDUS33 02/01/2025 BRL P 1DBZDIO / R 6.745% SWU00VEG9                  | **   | 54,630                        |
| CME_OIS GOLDUS33 03/01/2022 BRL P 1DBZDIO / R 3.3% SWU016H54                    | **   | 122,514                       |
| CMIC HOLDINGS CO LTD                                                            | **   | 111,687                       |
| CMO ADJBL RATE MTG TR DUE 09-25-2035 BEO                                        | **   | 434,243                       |
| CMO ALTERNATIVE LN TR 2006-OA9 MTG CL 2A-1A 0 DUE 07-25-2036 REG                | **   | 102,765                       |
| CMO AMERN HOME MTG INVT TR 2005-2 MTG BKD NT CL IV-A-1 VAR 09-25-45             | **   | 32,734                        |
| CMO BANK OF AMER MERRILL LYNCH COML MTG TR 2 3.366% DUE 02-15-2050 BEO          | **   | 3,261,821                     |
| CMO BANK SER 2017-BNK9 CL A-2 2.766% 11-15-2054 REG                             | **   | 9,190,156                     |
| CMO BANK SR 2017-BNK6 A-SB 3.289% 07-15-2060                                    | **   | 2,125,580                     |
| CMO BBCMS MTG TR 2018-C2 MTG PASS THRU CTF CL A-3 4.052% DUE 12-15-2051 REG     | **   | 8,013,505                     |
| CMO BEAR STEARNS ALT-A TR 2006-8 MTG PASSTHRU CTF CL III-A-1 01-25-2037 REG     | **   | 115,686                       |
| CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG              | **   | 592,140                       |
| CMO BEAR STEARNS ARM TR 2000-2 MTG PASS THRU CTF CL A-1 VAR RATE 11-25-2030 BEO | **   | 15,329                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1DUE 02-25-2033/04-25-2006 BEO            | **   | 1,906                         |
| CMO BEAR STEARNS ARM TR 2004-10 MTG DUE 01-25-2035                               | **   | 33,671                        |
| CMO BEAR STEARNS ARM TR DUE 02-25-2034 REG                                       | **   | 125,122                       |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 DUE 12-25-2046 REG                   | **   | 1,505,165                     |
| CMO BEAR STEARNS STRUCTURED PRODS INC TR200 MTG PASSTHRU CTF CL I-A-1 VAR DUE    | **   | 37,163                        |
| CMO BENCHMARK 2018-B4 MTG TRSE 2018-B4 CL A3 3.886% DUE 07-15-2051               | **   | 6,490,598                     |
| CMO BENCHMARK 2020-B16 MTG TR 2.475% 12-15-2057                                  | **   | 7,278,757                     |
| CMO CFCRE 2016-C4 MTG TR MTG PASS THRU CTF CL A-2 2.707% DUE 05-10-2058 REG      | **   | 517,316                       |
| CMO CHASE MTG FIN TR SER 2007-A1 PASSTHRU CTF CL 1-A1 4.366 03-25-37 REG         | **   | 26,624                        |
| CMO CITIGROUP COML MTG TR 2016-C3 COML MTG CTF CL A-3 2.86% 11-15-2049           | **   | 7,589,850                     |
| CMO CITIGROUP COML MTG TR 2016-P5 COML MTG PASSTHRU CTF CL A-2 2.4% 10-10-2049   | **   | 2,443,642                     |
| CMO CITIGROUP COML MTG TR 2016-P6 CL AAB 3.512% DUE 12-10-2049                   | **   | 1,635,964                     |
| CMO CITIGROUP COML MTG TR 2017-B1 COML MTG CTF CL A-AB 3.243% 08-15-2050         | **   | 8,860,408                     |
| CMO CITIGROUP COML MTG TR SER 2016-P6 CLS A4 3.458% 12-10-2049                   | **   | 1,832,867                     |
| CMO CITIGROUP COML MTG TR SR 2012-GC8 CL AAB 2.608% DUE 09-10-2045               | **   | 2,958,377                     |
| CMO CITIGROUP COMMERCIAL MORTGAGE TRUST SR 17-C4 CL A2 3.19% 10-12-2050          | **   | 5,270,835                     |
| CMO CITIGROUP MTG LN TR SER 2005-6 CL AIFLT RT DUE 09-25-2035 BEO                | **   | 9,047                         |
| CMO CITIGRP COMMERCIAL MTG CITIGROUP COML MTG TR 3.127 DUE 04-15-2049 REG        | **   | 11,653,532                    |
| CMO COML MTG PASSTHRU CTF CL A-2 2.223% DUE 10-10-2048 REG                       | **   | 75,659                        |
| CMO COMM 2012-CCRE1 MTG TR CTF CL A-3 3.391% DUE 05-15-2045 REG                  | **   | 7,726,343                     |
| CMO COMM 2012-CCRE2 MTG TR COML MTG CTF CL A-4 3.147 DUE 08-15-2045              | **   | 4,329,704                     |
| CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL A-4 4.046 DUE 10-10-2046 REG    | **   | 3,789,767                     |
| CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG     | **   | 265,547                       |
| CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF CL A-4 3.334 6-10-2046          | **   | 520,977                       |
| CMO COMM 2013-CCRE9 MTG TR COML MTG PASSTHRU CTF A-4 DUE 07-10-2045 REG          | **   | 6,969,159                     |
| CMO COMM 2014-CCRE14 MTG TR MTG PASS THRU CTF CL A-3 3.955 DUE 02-10-2047 REG    | **   | 5,958,289                     |
| CMO COMM 2014-CCRE18 MTG TR SER 2014-CR18 CL A-SB 3.452 DUE 7-15-47              | **   | 2,621,667                     |
| CMO COMM 2014-CCRE21 MTG TR MTG PASS THRU CTF CL A-3 3.528 DUE 12-10-2047 REG    | **   | 5,011,260                     |
| CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-4 3.378% DUE 12-10-2047 REG     | **   | 9,019,023                     |
| CMO COMM 2014-UBS6 MTG TR MTG PASS THRU CTF CL A-5 3.644% DUE 12-10-2047 REG     | **   | 2,314,363                     |
| CMO COMM 2015-LC19 MTG TR SER 15-LC19 CLA4 3.18300008774% DUE 02-10-2048 REG     | **   | 1,612,814                     |
| CMO COMM 2015-LC23 MTG TR CL A-SB 3.598% DUE 10-10-2053 REG                      | **   | 16,096,000                    |
| CMO COMM 2019-GC44 MTG TR SER 19-GC44 CLS A3 2.688% DUE 08-15-2057 REG           | **   | 5,941,279                     |
| CMO COMM MORTGAGE SER 2013-LC6 CL C FLTGR 01-10-2046                             | **   | 2,731,305                     |
| CMO COMM MORTGAGE TR SER 2013-LC6 CL ASB2.478 01-10-2046                         | **   | 1,225,240                     |
| CMO COMM MORTGAGE TRUST SER 2015-DC1 CL A2 2.87% 02-10-2048                      | **   | 703,317                       |
| CMO COMM MTG TR SER 2014-CR15 CL A-2 2.928 02-10-2047                            | **   | 1,235,470                     |
| CMO COMM MTG TR SER-2014-UBS2 CL-A4 3.691% 03-10-2047 BEO                        | **   | 4,149,070                     |
| CMO COMM SER 2013-CR13CL A-SB 3.706 DUE 10-10-46                                 | **   | 327,598                       |
| CMO CREDIT SUISSE 1ST BSTN MTG SECS CORPSER 2004-8 CL 6A1 4.5 DUE 12-25-2019 REG | **   | 16,054                        |
| CMO CSAIL 2015-C4 COML MTG TRUST SR 2015-C4 CL-ASB 3.6167% DUE 11-11-2048        | **   | 2,543,674                     |
| CMO CSAIL 2016-C5 COML MTG TR CL A-SB 3.5325% DUE 11-15-2048 REG                 | **   | 10,354,406                    |
| CMO CSAIL 2018-CX12 SER 2018-CX12 CLS A1 3.2197% 08-15-2051 REG                  | **   | 5,248,427                     |
| CMO CSAIL 2018-CX12 COML MTG TR SER 2018CLS CX12 VAR 08-15-2051                  | **   | 7,881,222                     |
| CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048                                      | **   | 10,063,471                    |
| CMO CWMBB INC SER 2005-11 CL 3-A-1 FLT RT DUE 04-25-2035 REG                     | **   | 511,027                       |
| CMO CWMBB INC SER 2005-11 CL 3-A-3 FLT RT DUE 04-25-2035 REG                     | **   | 58,710                        |
| CMO DBJPM 2016-C1 MTG TR CL A-SB 3.038% DUE 05-10-2049 REG                       | **   | 3,616,580                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CMO FNMA SER 2019 M6 CL A2 3.45% FIXED DUE 01-25-2029 REG                        | **   | 2,406,164                     |
| CMO FNMA SER 2019-M7 CL A1 2.875% FIXED 02-25-2029                               | **   | 16,482,256                    |
| CMO GS MTG SECS CORP 2003-2F CL IIIA-1 6% DUE 03-25-2032 BEO                     | **   | 2,370                         |
| CMO GS MTG SECS TR 2013-GCJ12 CL AAB VARRT DUE 06-10-2046 BEO                    | **   | 3,748,618                     |
| CMO GS MTG SECS TR 2015-GS1 CL A-AB 3.553% DUE 11-10-2048 REG                    | **   | 13,122,829                    |
| CMO GS MTG SECS TR 2017-GS7 COML MTG PASSTHRU CTF CL A-4 0 DUE 08-10-2050 REG    | **   | 9,281,094                     |
| CMO GS MTG SECS TR SER 2016-GS3 CL AAB 2.777% 10-10-2049                         | **   | 3,341,091                     |
| CMO HARBORVIEW MTG LN TR 2003-1 CL A FLTGT RT 05-19-2033                         | **   | 4,953                         |
| CMO HARBORVIEW MTG LN TR 2005-4 MTG PASSTHRU CTF CL 4-A DUE 07-19-2035 REG       | **   | 107,374                       |
| CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG                     | **   | 138,996                       |
| CMO IRVINE CORE OFFICE TR 2013-IRV MTG PASS THRU CTF CL A-2 144A DUE 5-15-48BEO  | **   | 5,259,558                     |
| CMO J P MORGAN CHASE 2013-C PASSTHRU CTF CL C 12-15-2047 REG                     | **   | 2,453,901                     |
| CMO J P MORGAN CHASE COML MTG SECS TR 2012-C8 CL A-SB 2.3791 10-15-2045          | **   | 1,110,004                     |
| CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTGT RT 12-15-2047 REG        | **   | 5,068,893                     |
| CMO J P MORGAN MTG TR 2004-A3 CL 1-A-1 DUE 07-25-2034 REG                        | **   | 114,567                       |
| CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG       | **   | 90,836                        |
| CMO JPMDB COML MTG SECS SER 17-C5 CL A4 3.4141% DUE 03-15-2050 REG               | **   | 9,944,970                     |
| CMO JPMBB COML MTG SECS TR 2013-C12 COML CTF CL A-5 3.6637 DUE 07-15-2045 REG    | **   | 5,679,528                     |
| CMO JPMBB COML MTG SECS TR 2013-C15 COM MTG PASSTH CTF CL B 4.9267 11-15-2045    | **   | 2,596,061                     |
| CMO JPMBB COML MTG SECS TR 2013-C17 COMLMTG PASSTHRU CTF CL B DUE 01-15-2047 REG | **   | 321,993                       |
| CMO JPMBB COML MTG SECS TR 2014-C21 COML CTF CL A-5 3.7748 DUE 08-15-2047 REG    | **   | 8,009,360                     |
| CMO JPMBB COML MTG SECS TR 2015-C30 COMLMTG PASSTHRU CTF CL B DUE 07-15-2048 REG | **   | 3,278,897                     |
| CMO JPMBB COML MTG SER 15-C32 CL A4 3.3293% DUE 11-15-2048 REG                   | **   | 5,359,061                     |
| CMO JPMCC COML MTG SECS 2015-JP1 CL A4 3.6498% 01-15-2049                        | **   | 4,687,100                     |
| CMO JPMCC COML MTG SECS TR 2016-JP2 2.713% DUE 08-15-2049 BEO                    | **   | 3,299,814                     |
| CMO JPMCC COML MTG SECS TR 2017 CL A-3 3.3422% DUE 03-15-2050 REG                | **   | 4,197,419                     |
| CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050                    | **   | 1,385,080                     |
| CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050                    | **   | 5,071,522                     |
| CMO JPMDB COML MTG SECS TR 2017-C7 CL A-3 10-15-2050                             | **   | 10,101,877                    |
| CMO JPMDB COML MTG SECS TR 2020-COR7 SR 20-COR7 CL A-4 1.9152% 05-13-2053        | **   | 8,788,902                     |
| CMO MASTR ADJ RATE MTGS TR 2003-6 MTG PASSTHRU CTF CL 3-A-1 DUE 12-25-2033 REG   | **   | 179,490                       |
| CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30       | **   | 150,191                       |
| CMO MERRILL LYNCH MTG INVS INC 2004-A CLA-1 FLTGT DUE 04-25-2029 REG             | **   | 4,612                         |
| CMO MERRILL LYNCH MTG INVS INC SER 2003-C CL A1 6-25-28                          | **   | 109,547                       |
| CMO MERRILL LYNCH MTG INVS INC SER 2005-A5 CL A3 DUE 06-25-2035 REG              | **   | 2,480,944                     |
| CMO MORGAN STANLEY BAML TRUST SER 2013-C13 CL A-4 FLTGT RT 11-15-2046            | **   | 5,924,676                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR DUE 05-15-2046 REG                    | **   | 324,099                       |
| CMO MORGAN STANLEY BK AMER MERRILL SER 2015-C26 CL ASB 3.323% 11-15-2048         | **   | 10,212,912                    |
| CMO MORGAN STANLEY BK AMER MERRILL LYN TR COML MTG CTF CL A-SB 3.654 04-15-47    | **   | 1,837,912                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR COML MTG P DUE 07-15-2046 REG        | **   | 2,297,587                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SER 2013-C10 CL A5 VAR 07-15-2046    | **   | 6,998,967                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR SERIES 2015-C24 3.732% 05-15-2048    | **   | 5,038,716                     |
| CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR SER 2013-C8 CL ASB 2.699 12-15-2048   | **   | 2,793,343                     |
| CMO MORGAN STANLEY BK AMER MERRILL TR 2017-C33 CL A-3 3.295% 05-15-2050          | **   | 8,537,944                     |
| CMO MORGAN STANLEY CAP I TR 2018-H3 CL A-SB 4.12% 07-15-2051                     | **   | 5,283,628                     |
| CMO MORGAN STANLEY CAP I TR SER 2019-L2 CL A4 4.071% 03-15-2052                  | **   | 1,538,768                     |
| CMO MORGAN STANLEY CAP I TR SER-2018-H3 CL-A3 3.919% 07-15-2051 REG              | **   | 7,845,552                     |
| CMO MORGAN STANLEY CAP I TR SR 19-L3 CL A2 2.529% 11-15-2024                     | **   | 8,745,582                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| CMO MORGAN STANLEY CAPITAL I TRUST SR 2019-H6 CL A2 3.228% 06-15-2052            | **   | 9,088,041                     |
| CMO MORGAN STANLEY MTG LN TR 2004-2AR DUE 01-25-2035 REG                         | **   | 60,816                        |
| CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL 1-A-1 ADJ RATE DUE 05-25-2035 REG         | **   | 453,063                       |
| CMO PFP III FLTGT RT SER 2019-5 CL A 04-14-2036 BEO                              | **   | 1,101,421                     |
| CMO RALI SER 2006-Q07 TR MTG AST BKD PASSTHRU CTF CL III-A-2 DUE 9-25-46 REG     | **   | 54,619                        |
| CMO RBSGC MTG LN TR 2007-B MTG PASSTHRU CTF CL 1A4 DUE 01-25-2037 REG            | **   | 222,111                       |
| CMO RESDNTL FDG MTG SECS I INC MTG PASS 2003-S9 CL A-1 6.5 03-25-2032 REG        | **   | 1,471                         |
| CMO SEQUOIA MTG TR 2004-1 2004-3 MTG PASSTHRU CTF CL A-1 VAR RT 04-20-34 REG     | **   | 4,323                         |
| CMO SEQUOIA MTG TR 2004-1 2005-2 MTG PASSTHRU CTF A-2 DUE 03-20-2035 REG         | **   | 141,028                       |
| CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG                                   | **   | 4,092,098                     |
| CMO SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2005-20B CL 1 DUE 02-01-2025 REG  | **   | 255,449                       |
| CMO STRUCTU ASST MTG INVTs II INC 2004-AR1 FLT MTG PASS CTF CL 1A1 3-19-34       | **   | 77,968                        |
| CMO STRUCTURED ASSET MTG INVTs II INC 2003-AR4 CL A-1 DUE 01-19-2034 REG         | **   | 391,025                       |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 2-A1 DUE 04-25-2034 REG   | **   | 244,084                       |
| CMO STRUCTURED ASSET SECS CORP 2004-4 MTG PASSTHRU CTF 3-A2 DUE 04-25-2034 REG   | **   | 6,358                         |
| CMO STRUCTURED AST MTG INVTs II INC DUE 05-19-2035 REG                           | **   | 3,693,125                     |
| CMO STRUCTURED AST MTG INVTs II INC DUE 07-19-2035 REG                           | **   | 695,987                       |
| CMO STRUCTURED AST MTG INVTs II TR 2006-AR5 CL 2-A-1 DUE 06-25-2036 REG          | **   | 1,237,864                     |
| CMO STRUCTURED AST SECS CORP 2004-1 MTG PASSTHRU CTF CL 4-A1 DUE 02-25-2034 REG  | **   | 4,455                         |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS 2003-31A CL 2-A7 10-25-2033 REG       | **   | 1,002,271                     |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS DUE 06-25-2033 REG                    | **   | 46,161                        |
| CMO STRUCTURED AST SECS CORP FOR FUTURE IS SER 2003-34A CL 3-A3 4.7 11-25-33 REG | **   | 273,401                       |
| CMO STRUCTURED AST SECS CORP SER 2003-22A CL 3-A 4.42 DUE 6-25-2033 REG          | **   | 64,373                        |
| CMO UBS COML MTG TR 2012-C1 COML MTG PASSTHRU CTF CL A-3 3.4 05-10-2045          | **   | 9,626,027                     |
| CMO UBS COML MTG TR SER 2017-C3 CL ASB 3.215% 08-15-2050                         | **   | 5,481,894                     |
| CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTFCL A-4 3.525% DUE 05-10-2063 REG         | **   | 235,112                       |
| CMO UBS-BARCLAYS COML MTG TR 2012-C2 CTFCL A-4 3.525% DUE 05-10-2063 REG         | **   | 4,430,239                     |
| CMO UBS-BARCLAYS COML MTG TR SER 2012-C4CL A3 2.532 12-10-2045                   | **   | 2,174,995                     |
| CMO UBS-BARCLAYS COML MTG TR SER 2012-C4CL A-AB 2.4589 12-10-2045                | **   | 1,119,185                     |
| CMO WAMU MTG PASS THRU CTFS SER 2006 AR13 CL 2A FLTGT RATE DUE 10-25-2046 REG    | **   | 220,381                       |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG          | **   | 1,134,221                     |
| CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 CL 2A-1B VAR RATE 01-25-2045 REG         | **   | 27,762                        |
| CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25-2045 REG             | **   | 85,454                        |
| CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45                  | **   | 2,044,452                     |
| CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 | **   | 1,074,776                     |
| CMO WELLS FARGO COML MTG SER 15-NXS3 CL ASB 3.371% 09-15-2057                    | **   | 2,888,145                     |
| CMO WELLS FARGO COML MTG SER 2017-C39 CL ASB 3.212% 09-15-2050                   | **   | 2,727,551                     |
| CMO WELLS FARGO COML MTG TR 2016-C37 COML MTG CL A-3 3.704 12-15-2049            | **   | 3,881,791                     |
| CMO WELLS FARGO COML MTG TR 2016-LC24 CL A-2 2.501% DUE 10-15-2049 REG           | **   | 555,877                       |
| CMO WELLS FARGO COML MTG TR 2016-NXS6 CTF CL A-2 2.399% DUE 11-15-2049 REG       | **   | 2,216,985                     |
| CMO WELLS FARGO COML MTG TR 2018-C47 SER2018-C47 CLS A1 3.409% 09-15-2061        | **   | 721,894                       |
| CMO WELLS FARGO COML MTG TR SER 2015-C26 CL A4 3.166% 02-15-2048                 | **   | 5,451,571                     |
| CMO WELLS FARGO COML MTG TRUST SR 2017-C38 CL A-2 3.043% DUE 07-15-2050          | **   | 3,178,305                     |
| CMO WELLS FARGO COML SER 2015-LC22 CL ASB 3.571% 09-15-2058 REG                  | **   | 5,188,262                     |
| CMO WFRBS COML MTG TR 2012-C6 COML MTG PASSTHRU CTF CL B 4.697 DUE 04-15-45      | **   | 772,503                       |
| CMO WFRBS COML MTG TR 2013-C14 MTG PASS THRU CTF CL B DUE 06-15-2046 REG         | **   | 2,344,289                     |
| CMO WFRBS COML MTG TR 2013-C14 SER 2013-C14 CL C DUE 06-15-2046 REG              | **   | 3,074,733                     |
| CMO WFRBS COML MTG TR 2013-C18 CL A-5 4.162 DUE 12-15-2046 BEO                   | **   | 2,629,647                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| CMO WFRBS COML MTG TR 2013-UBS1 MTG PASSTHRU CTF CL A-4 FLTG RT DUE 03-15-2046 | **   | 6,591,384                     |
| CMO WFRBS COML MTG TR 2014-C19 COML MTG PASSTHRU CTF CL B 4.723 DUE 03-15-2047 | **   | 325,746                       |
| CMO WFRBS COML MTG TR 2014-C23 COML MTG PASSTHRU CTF CL B DUE 10-14-2057 REG   | **   | 5,608,888                     |
| CMO WFRBS COML MTG TR SER 2014-LC14 CL A-5 FLTG RT 03-15-2047                  | **   | 2,652,194                     |
| CMO WFRBS COML MTG TR SER 2012-C8 CL A-3 3.001% 08-15-2045                     | **   | 1,898,223                     |
| CMOMORGAN STANLEY BK AMER MERRILL SER 2016-C31 CL A-SB 2.952% 12-15-2025       | **   | 3,734,043                     |
| CMS ENERGY CORP 3.45% 08-15-2027                                               | **   | 135,597                       |
| CN LT & PWR CO 3.2% DUE 03-15-2027                                             | **   | 5,050,422                     |
| CNA FINL CORP 2.05% DUE 08-15-2030                                             | **   | 545,457                       |
| CNA FNCL CORP COM                                                              | **   | 139,204                       |
| CNB FINL CORP PA COM                                                           | **   | 56,376                        |
| CNH EQUIP SER 17-C CL A3 2.3% 02-15-2023                                       | **   | 2,540,701                     |
| CNH EQUIP TR 2.07% DUE 05-16-2022                                              | **   | 89,318                        |
| CNH EQUIP TR FIXED 1.86% DUE 09-15-2022                                        | **   | 1,083,543                     |
| CNH EQUIP TR SR 17-B CL A4 2.17% 04-17-2023                                    | **   | 1,461,609                     |
| CNH INDUSTRIAL NV COM STK                                                      | **   | 25,048,593                    |
| CNO FINL GROUP INC COM                                                         | **   | 3,178,356                     |
| CNOOC FIN 2013 LTD 3% DUE 05-09-2023                                           | **   | 259,753                       |
| CNOOC FIN 2015 U S 3.5% DUE 05-05-2025                                         | **   | 2,163,919                     |
| CNOOC FIN 2015 U S 4.375% DUE 05-02-2028                                       | **   | 2,076,446                     |
| CNOOC NEXEN FIN 2014 ULC 4.25 DUE 04-30-2024                                   | **   | 325,660                       |
| CNOOC NEXEN FIN 2014 ULC 4.25 DUE 04-30-2024                                   | **   | 1,107,242                     |
| CNP ASSURANCES EUR1.00                                                         | **   | 1,084,201                     |
| CNSMR PORTFOLIO SVCS DEL                                                       | **   | 10,430                        |
| CNX RESOURCES CORPORATION COM                                                  | **   | 2,312,399                     |
| COCA COLA CO 1.45% DUE 06-01-2027                                              | **   | 1,063,912                     |
| COCA COLA CO 2.5% 03-15-2051                                                   | **   | 257,627                       |
| COCA COLA CO 2.6% DUE 06-01-2050                                               | **   | 358,772                       |
| COCA COLA CO 3.2 DUE 11-01-2023 REG                                            | **   | 149,623                       |
| COCA COLA CO 3.375% DUE 03-25-2027                                             | **   | 676,697                       |
| COCA COLA CO FIXED 2.95% DUE 03-25-2025                                        | **   | 462,948                       |
| COCA COLA CO/THE 1.375% DUE 03-15-2031 BEO                                     | **   | 599,436                       |
| COCA-COLA CONSOLIDATED INC COM                                                 | **   | 526,150                       |
| COCA-COLA FEMSA S 1.85% DUE 09-01-2032                                         | **   | 370,463                       |
| CODORUS VY BANCORP INC COM                                                     | **   | 27,950                        |
| COEUR MNG INC COM NEW COM NEW                                                  | **   | 99,784                        |
| COFACE EUR2.00                                                                 | **   | 377,463                       |
| COGECO INC SUB-VTG SHS NPV                                                     | **   | 93,370                        |
| COGENT COMMUNICATIONS HLDGS INC                                                | **   | 525,898                       |
| COGNEX CORP COM                                                                | **   | 1,260,073                     |
| COHERUS BIOSCIENCES INC COM                                                    | **   | 316,751                       |
| COHU INC COM                                                                   | **   | 294,330                       |
| COLES GROUP LTD                                                                | **   | 3,844,020                     |
| COLFAX CORP COM US .01                                                         | **   | 685,796                       |
| COLGATE-PALMOLIVE CO COM                                                       | **   | 2,654,914                     |
| COLLINS FOOD LTD                                                               | **   | 1,158,788                     |
| COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP                                     | **   | 181,637                       |
| COLOPLAST SER'B'DKK1                                                           | **   | 915,924                       |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| COLT 2020-1R MTG 1.255% DUE 09-25-2065                                 | **   | 507,018                       |
| COLTV SHORT TERM INVT FD                                               | **   | 51,214,203                    |
| COLUMBIA BKG SYS INC COM                                               | **   | 394,469                       |
| COLUMBIA FINL INC COM                                                  | **   | 12,837                        |
| COLUMBIA PTY TR INC COM NEW STK                                        | **   | 159,317                       |
| COLUMBUS MCKINNON CORP N Y COM                                         | **   | 141,728                       |
| COM ALCOA CORPORATION COM USD0.01                                      | **   | 905,842                       |
| COM7 PCL THB0.25(NVDR)                                                 | **   | 228,466                       |
| COMCAST CORP 3.7% 04-15-2024                                           | **   | 3,969,552                     |
| COMCAST CORP 4.7% 10-15-2048                                           | **   | 209,570                       |
| COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG                    | **   | 2,137,098                     |
| COMCAST CORP NEW 3.1% DUE 04-01-2025 REG                               | **   | 8,710,061                     |
| COMCAST CORP NEW 3.15% DUE 02-15-2028                                  | **   | 16,929,114                    |
| COMCAST CORP NEW 3.15% DUE 03-01-2026                                  | **   | 103,831                       |
| COMCAST CORP NEW 3.15% DUE 03-01-2026                                  | **   | 547,067                       |
| COMCAST CORP NEW 3.25% 11-01-2039                                      | **   | 510,924                       |
| COMCAST CORP NEW 3.25% 11-01-2039                                      | **   | 488,216                       |
| COMCAST CORP NEW 3.375 DUE 02-15-2025                                  | **   | 110,562                       |
| COMCAST CORP NEW 3.375% DUE 08-15-2025                                 | **   | 1,043,218                     |
| COMCAST CORP NEW 3.45% DUE 02-01-2050                                  | **   | 755,242                       |
| COMCAST CORP NEW 3.55% DUE 05-01-2028                                  | **   | 575,057                       |
| COMCAST CORP NEW 3.75% DUE 04-01-2040                                  | **   | 108,722                       |
| COMCAST CORP NEW 3.95% 10-15-2025                                      | **   | 99,953                        |
| COMCAST CORP NEW 3.95% 10-15-2025                                      | **   | 6,342,966                     |
| COMCAST CORP NEW 4.15% DUE 10-15-2028                                  | **   | 601,887                       |
| COMCAST CORP NEW 4.15% DUE 10-15-2028                                  | **   | 746,340                       |
| COMCAST CORP NEW 4.2% DUE 08-15-2034                                   | **   | 187,993                       |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                                  | **   | 125,506                       |
| COMCAST CORP NEW 4.6% 10-15-2038                                       | **   | 421,704                       |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                                  | **   | 432,704                       |
| COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062                            | **   | 550,609                       |
| COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027                             | **   | 909,676                       |
| COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030                             | **   | 2,185,508                     |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                           | **   | 705,678                       |
| COMCAST CORP NEW-CL A                                                  | **   | 56,676,888                    |
| COMERICA INC 3.7% DUE 07-31-2023                                       | **   | 269,711                       |
| COMERICA INC 3.7% DUE 07-31-2023                                       | **   | 1,510,383                     |
| COMERICA INC COM                                                       | **   | 557,986                       |
| COMFORT SYS USA INC COM                                                | **   | 13,218                        |
| COML METALS CO COM                                                     | **   | 423,062                       |
| COMM MTG TRUST SER 2015-CR24 CL A-4 3.432% 8-10-2048                   | **   | 8,001,421                     |
| COMM 2012-LC4 MTG TR CTF CL A-4 3.288 12-10-2044                       | **   | 697,391                       |
| COMM 2013-CCRE12 4.3% DUE 10-10-2046                                   | **   | 303,587                       |
| COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL C VAR RATE DUE 10-10-2046 | **   | 830,475                       |
| COMM 2014-CCRE16 4.05100011826% DUE 04-10-2047                         | **   | 1,278,940                     |
| COMM 2014-UBS4 MTG 2.963% DUE 08-10-2047                               | **   | 686,155                       |
| COMM 2014-UBS6 MTG SER 2014-UBS6 CL A-2 2.935% 12-10-2047 REG          | **   | 623,288                       |
| COMM 2015-CCRE22 3.309% DUE 03-10-2048                                 | **   | 3,847,238                     |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| COMM 2015-CCRE22 FIXED 2.856% DUE 03-10-2048                             | **   | 1,430,725                     |
| COMM 2015-CCRE23 2.852% DUE 05-10-2048                                   | **   | 214,348                       |
| COMM 2015-CCRE23 MTG TR 2015-CR23 CL A-SB 3.257% DUE 05-10-2048          | **   | 2,567,174                     |
| COMM 2015-CCRE26 3.359% DUE 10-10-2048                                   | **   | 5,374,977                     |
| COMM 2015-CCRE26 3.373% DUE 10-10-2048                                   | **   | 2,591,125                     |
| COMM 2018-HOME MTG VAR RT 3.81507% DUE 04-10-2033                        | **   | 1,135,962                     |
| COMM 2018-HOME MTG VAR RT 3.81507% DUE 04-10-2033                        | **   | 6,904,865                     |
| COMM MORTGAGE TRUST SR 2013-CR9 CL A-SB 3.834 DUE 07-10-2045 REG         | **   | 7,338,516                     |
| COMM SER 2015-DC1 CL A-SB 3.142% 02-10-2048                              | **   | 890,559                       |
| COMMERCIAL VEH GROUP INC COM                                             | **   | 247,459                       |
| COMMONSPIRIT HLTH 2.76% DUE 10-01-2024                                   | **   | 5,789,039                     |
| COMMONSPIRIT HLTH 2.782% DUE 10-01-2030                                  | **   | 688,178                       |
| COMMONWEALTH EDISON CO 2.95% 08-15-2027                                  | **   | 2,664,542                     |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                           | **   | 284,966                       |
| COMMONWEALTH FING AUTH PA REV 3.631% 06-01-2029 BEO TAXABLE              | **   | 1,706,945                     |
| COMMScope HLDG CO INC COM                                                | **   | 1,225,604                     |
| COMMUNITY BANKERS TR CORP COM STK                                        | **   | 10,179                        |
| COMMUNITY FINL CORP MD COM                                               | **   | 17,318                        |
| COMMUNITY HEALTH SYS INC NEW COM                                         | **   | 44,885                        |
| COMMUNITY TR BANCORP INC COM                                             | **   | 118,301                       |
| COMMVAULT SYS INC COM STK                                                | **   | 966,760                       |
| COMP ENG & CONSULT NPV                                                   | **   | 313,493                       |
| COMPAGNIE FINANCIERE RICHEMONT SA (CIE FINANCI-REG) WRT 22/11/2023       | **   | 32,532                        |
| COMPASS BK 2.875% DUE 06-29-2022                                         | **   | 518,141                       |
| COMPASS BK 3.5% DUE 06-11-2021                                           | **   | 3,170,420                     |
| COMPASS GROUP ORD GBP0.1105                                              | **   | 6,851,080                     |
| COMPUTER PROGRAMS & SYS INC COM                                          | **   | 205,997                       |
| COMPUTER TASK GROUP INC COM                                              | **   | 7,528                         |
| COMSCORE INC COM                                                         | **   | 107,244                       |
| COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW                          | **   | 373,889                       |
| CONAGRA BRANDS INC 1.375% DUE 11-01-2027                                 | **   | 252,307                       |
| CONCENTRIX CORP COM USD0.0001                                            | **   | 753,476                       |
| CONCERT PHARMACEUTICALS INC COM                                          | **   | 181,156                       |
| CONCHO RES INC 3.75% DUE 10-01-2027                                      | **   | 2,577,266                     |
| CONCHO RES INC FIXED 2.4% DUE 02-15-2031                                 | **   | 518,078                       |
| CONCHO RESOURCES INC 4.3% 06-18-2028                                     | **   | 555,651                       |
| CONDUENT INC COM                                                         | **   | 153,110                       |
| CONMED CORP COM                                                          | **   | 8,095,024                     |
| CONNECTICUT LIGHT & POWER CO 1ST & REF MTG BD 2020 SER A .75% 12-01-2025 | **   | 2,125,874                     |
| CONNECTONE BANCORP INC NEW COM                                           | **   | 123,648                       |
| CONNS INC COM                                                            | **   | 62,109                        |
| CONOCO INC 6.95% DUE 04-15-2029                                          | **   | 196,191                       |
| CONOCOPHILLIPS COM                                                       | **   | 7,563,109                     |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047                                 | **   | 106,540                       |
| CONS EDISON CO N Y 4.2% DUE 03-15-2042                                   | **   | 145,751                       |
| CONSOL ENERGY INC NEW COM                                                | **   | 127,321                       |
| CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK                            | **   | 69,780                        |
| CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050                          | **   | 3,350,531                     |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG         | **   | 185,388                       |
| CONSTELLATION 2.65% DUE 11-07-2022                           | **   | 3,353,501                     |
| CONSTELLATION 4.75% DUE 11-15-2024                           | **   | 132,040                       |
| CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO                | **   | 194,889                       |
| CONSTELLATION PHARMACEUTICALS INC COM                        | **   | 237,370                       |
| CONSTELLATION SOFT COM STK NPV                               | **   | 2,153,726                     |
| CONSTRUCTION PARTNERS INC CL A CL A                          | **   | 26,199                        |
| CONSTRUTORA TENDA COM NPV                                    | **   | 30,002                        |
| CONSUMERS ENERGY 3.375 DUE 08-15-2023                        | **   | 2,532,793                     |
| CONSUMERS ENERGY 4.05% DUE 05-15-2048                        | **   | 328,324                       |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050                      | **   | 188,642                       |
| CONSUN PHARMACEUTI HKD0.1                                    | **   | 39,693                        |
| CONTAINER STORE GROUP INC COM                                | **   | 75,748                        |
| CONTINENTAL AG ORD NPV                                       | **   | 602,988                       |
| CONTINENTAL AIRLS PASS THRU TR 2007-1A 5.983% DUE 04-19-2023 | **   | 1,013,091                     |
| CONTINENTAL RES INC COM                                      | **   | 440,719                       |
| CONTL AIRLS INC 4% DUE 04-29-2026                            | **   | 200,659                       |
| CONTL RES INC 4.5 DUE 04-15-2023                             | **   | 938,301                       |
| CONTL RES INC 5 DUE 09-15-2022                               | **   | 723,083                       |
| CONTL RES INC FIXED 3.8% DUE 06-01-2024                      | **   | 3,515,004                     |
| CONTROLADORA NEMAK NPV                                       | **   | 8,073                         |
| COOPER TIRE & RUBBER CO COM, NO PAR                          | **   | 341,658                       |
| COOPERATIEVE 2.5% DUE 01-19-2021                             | **   | 279,497                       |
| COOPERATIEVE 2.5% DUE 01-19-2021                             | **   | 2,832,365                     |
| COOPERATIEVE 2.75% DUE 01-10-2022                            | **   | 2,398,643                     |
| COOPERATIEVE 3.75% DUE 07-21-2026                            | **   | 565,080                       |
| COOPERATIEVE 4.375% DUE 08-04-2025                           | **   | 8,034,582                     |
| COOPERATIEVE RABOB 6.625%-FRN PERP EUR200000                 | **   | 503,760                       |
| COOPERATIEVE RABOBANK UA 4.625% DUE 12-01-2023 REG           | **   | 557,276                       |
| COOPER-STANDARD HOLDING COM                                  | **   | 750,363                       |
| COPA HOLDINGS SA COM STK                                     | **   | 133,222                       |
| CORDATUS CLO PLC SRS 4A CL 22/04/2030                        | **   | 366,702                       |
| CORE MOLDING TECHNOLOGIES INC COM STK                        | **   | 11,546                        |
| CORECIVIC INC COM                                            | **   | 421,899                       |
| CORE-MARK HLDG CO INC COM                                    | **   | 187,381                       |
| COREPOINT LODGING INC COM                                    | **   | 105,367                       |
| CORESITE RLTY CORP COM CORESITE REALTY CORP                  | **   | 1,600,452                     |
| CORETRONICS CORP TWD10                                       | **   | 273,200                       |
| CORNERSTONE BLDG BRANDS INC COM                              | **   | 4,937                         |
| CORNERSTONE ONDEMAND INC COM                                 | **   | 1,395,363                     |
| CORNING INC 5.35% DUE 11-15-2048                             | **   | 424,444                       |
| CORNING INC COM                                              | **   | 13,996,800                    |
| CORP OFFICE PPTYS TR COM                                     | **   | 264,582                       |
| CORPORACION ANDINA DE FOMENTO NT 2.125% DUE 09-27-2021 REG   | **   | 2,351,203                     |
| CORPORACION ANDINA DE FOMENTO NT 2.75% DUE 01-06-2023 REG    | **   | 543,732                       |
| CORPORATE OFFICE PPTYS L P 2.25% DUE 03-15-2026              | **   | 83,399                        |
| CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV                     | **   | 648,383                       |
| COSCO CAPITAL INC PHP1                                       | **   | 2,344                         |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| COSCO SHIPPING HOLDINGS CO LTD                                      | **   | 62,414                        |
| COSMO FILMS LTD INR10                                               | **   | 25,148                        |
| COSTAMARE INC COM STK                                               | **   | 129,665                       |
| COSTAR GROUP INC COM                                                | **   | 341,984                       |
| COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG                   | **   | 973,462                       |
| COSTCO WHOLESALE CORP NEW COM                                       | **   | 18,728,980                    |
| COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027                        | **   | 1,699,978                     |
| COTY INC COM CL A COM CL A                                          | **   | 33,443                        |
| COUNTRY GARDEN HLD HKD0.10                                          | **   | 260,087                       |
| COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG | **   | 2,753,209                     |
| COUNTY BANCORP INC COM                                              | **   | 9,958                         |
| COUPA SOFTWARE INC COM                                              | **   | 32,001,577                    |
| COUSINS PPTYS INC                                                   | **   | 446,790                       |
| COVENANT LOGISTICS GROUP INC CL A                                   | **   | 181,111                       |
| COVETRUS INC COM NPV                                                | **   | 1,102,122                     |
| COWEN INC COM USD0.01 CL A                                          | **   | 427,821                       |
| COX COMMUNICATIONS 3.15% DUE 08-15-2024                             | **   | 4,878,957                     |
| CPFL ENERGIA SA COM NPV                                             | **   | 899,363                       |
| CPI AEROSTRUCTURES INC COM NEW                                      | **   | 6,091                         |
| CPPIB CAPITAL INC 144A 2.25% DUE 01-25-2022 REG                     | **   | 6,097,195                     |
| CPS AUTO 3.95% DUE 03-15-2023                                       | **   | 111,571                       |
| CR ACCEP AUTO LN 1.93% DUE 09-17-2029                               | **   | 4,055,800                     |
| CR ACCEP AUTO LN 2.38% DUE 11-15-2028                               | **   | 3,490,460                     |
| CR ACCEP AUTO LN 3.33% DUE 02-15-2028                               | **   | 6,111,308                     |
| CR ACCEP AUTO LN 3.75% DUE 04-17-2028                               | **   | 1,040,529                     |
| CR AGRICOLE S A 1.907% DUE 06-16-2026                               | **   | 1,763,252                     |
| CR AGRICOLE S A 1.907% DUE 06-16-2026                               | **   | 850,510                       |
| CR AGRICOLE S A 3.25% DUE 10-04-2024                                | **   | 11,498,640                    |
| CR AGRICOLE S A 3.75% DUE 04-24-2023                                | **   | 268,370                       |
| CR AGRICOLE S A 3.75% DUE 04-24-2023                                | **   | 1,250,603                     |
| CR SUISSE AG FIXED 3.625% DUE 09-09-2024                            | **   | 9,560,386                     |
| CR SUISSE AG NEW 1% DUE 05-05-2023                                  | **   | 1,400,051                     |
| CR SUISSE AG NEW 1% DUE 05-05-2023                                  | **   | 6,080,609                     |
| CR SUISSE AG NEW 2.1% DUE 11-12-2021                                | **   | 1,680,833                     |
| CR SUISSE AG NEW 2.8% DUE 04-08-2022                                | **   | 5,675,081                     |
| CR SUISSE AG NEW 3% DUE 10-29-2021                                  | **   | 510,954                       |
| CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 | **   | 4,122,495                     |
| CR SUISSE GROUP 3.75% DUE 03-26-2025                                | **   | 555,105                       |
| CR SUISSE GROUP 3.75% DUE 03-26-2025                                | **   | 4,662,880                     |
| CR SUISSE GROUP 4.55% DUE 04-17-2026                                | **   | 15,647,445                    |
| CR SUISSE GROUP AG 3.574% DUE 01-09-2023                            | **   | 1,751,524                     |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028                            | **   | 1,791,203                     |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028                            | **   | 5,778,075                     |
| CR SUISSE GROUP AG FLTGT RT 2.193% DUE 06-05-2026                   | **   | 418,021                       |
| CR SUISSE GROUP AG FLTGT RT 2.193% DUE 06-05-2026                   | **   | 1,588,480                     |
| CRA INTL INC COM                                                    | **   | 55,055                        |
| CRANE CO COM                                                        | **   | 54,750                        |
| CREDBK OF MOSCOW RUB1(RUB)                                          | **   | 184,984                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| CREDICORP LTD COM STK                                                          | **   | 180,422                       |
| CREDIT AGRICOLE CORP & INVNT BK NEW YORK 09-20-2019 FLTGT RT DUE 09-17-2021    | **   | 4,388,128                     |
| CREDIT AGRICOLE CORP & INVNT BK NEW YORK CTF DEP 02-07-2020 FLTGT 08-09-2021   | **   | 6,711,101                     |
| CREDIT AGRICOLE SA EUR3                                                        | **   | 284,014                       |
| CREDIT SUISSE AG CHF0.04(REGD)                                                 | **   | 628,920                       |
| CREDIT SUISSE AG N Y BRH INSTL CTF DEP PDTD 01-23-2020 1.8 C/D 01-22-2021      | **   | 7,589,578                     |
| CREDIT SUISSE GROUP AG 6.5% 08/08/2023                                         | **   | 677,185                       |
| CREE INC COM                                                                   | **   | 401,255                       |
| CRESCO LTD NPV                                                                 | **   | 238,934                       |
| CRINETICS PHARMACEUTICALS INC COM                                              | **   | 163,323                       |
| CRISPR THERAPEUTICS AG COM CHF0.03                                             | **   | 288,765                       |
| CROSS CTRY HEALTHCARE INC COM                                                  | **   | 189,703                       |
| CROSSFIRST BANKSHARES INC COM                                                  | **   | 62,296                        |
| CROWDSTRIKE HLDGS INC CL A CL A                                                | **   | 318,789                       |
| CROWN CASTLE 3.72% DUE 07-15-2043                                              | **   | 261,870                       |
| CROWN CASTLE INTL 2.25% DUE 01-15-2031                                         | **   | 145,227                       |
| CROWN CASTLE INTL 3.15% 07-15-2023                                             | **   | 1,489,315                     |
| CROWN CASTLE INTL 3.2% DUE 09-01-2024                                          | **   | 6,518,578                     |
| CROWN CASTLE INTL 4% DUE 03-01-2027                                            | **   | 76,946                        |
| CROWN CASTLE INTL 5.25% DUE 01-15-2023                                         | **   | 54,713                        |
| CROWN CASTLE INTL 5.25% DUE 01-15-2023                                         | **   | 1,094,253                     |
| CROWN CASTLE TOWERS LLC/CROWN PPN BOND 4.241% 07-15-2028                       | **   | 9,455,244                     |
| CROWN HLDGS INC COM                                                            | **   | 1,357,009                     |
| CSAIL COML MTG SR 2018-CX11 CL ASB 4.0339% 04-15-2051                          | **   | 5,083,075                     |
| CSAIL 2016-C6 COML 2.8233% DUE 01-15-2049                                      | **   | 2,384,999                     |
| CSAIL 2016-C6 COML 2.9599% DUE 01-15-2049                                      | **   | 12,898,999                    |
| CSAIL 2017-C8 CL A-SB 3.18574% 06-15-2050                                      | **   | 9,341,383                     |
| CSAIL COML MTG TR 2015-C1 CL A-SB COML MTG PASSTHRU 3.3512% DUE 04-15-2050 REG | **   | 4,416,927                     |
| CSAIL COMMERCIAL MORTGAGE TRUST 19-C16 CL A1 2.3595% 06-15-2029 REG            | **   | 1,770,904                     |
| CSG HOLDING CO 'B' CNY1                                                        | **   | 128,189                       |
| CSG SYS INTL INC COM                                                           | **   | 478,734                       |
| CSPC PHARMACEUTICAL GROUP LTD HKD0.10                                          | **   | 1,308,687                     |
| C-SUN MFG TWD10                                                                | **   | 22,187                        |
| CSX CORP 2.5% DUE 05-15-2051                                                   | **   | 597,570                       |
| CSX CORP 4.75% DUE 11-15-2048                                                  | **   | 342,920                       |
| CTO RLTY GROWTH INC. COM                                                       | **   | 86,934                        |
| CTS CORP COM                                                                   | **   | 158,021                       |
| CUBESMART                                                                      | **   | 592,040                       |
| CUBESMART L P FIXED 2% DUE 02-15-2031                                          | **   | 426,147                       |
| CUBIC CORP COM                                                                 | **   | 234,821                       |
| CULP INC COM                                                                   | **   | 47,134                        |
| CUMMINS INC                                                                    | **   | 20,597,970                    |
| CUMULUS MEDIA INC CL A COM 2018 CL A COM2018                                   | **   | 24,102                        |
| CURTISS WRIGHT CORP COM                                                        | **   | 5,200,729                     |
| CUSHMAN & WAKEFIELD INC                                                        | **   | 210,186                       |
| CUSTOMERS BANCORP INC COM                                                      | **   | 148,240                       |
| CVB FINL CORP COM                                                              | **   | 16,029                        |
| CVS HEALTH CORP 1.3% DUE 08-21-2027 REG                                        | **   | 552,554                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| CVS HEALTH CORP 1.75% DUE 08-21-2030                             | **   | 502,912                       |
| CVS HEALTH CORP 1.875% DUE 02-28-2031                            | **   | 789,690                       |
| CVS HEALTH CORP 2.125% DUE 06-01-2021                            | **   | 3,860,528                     |
| CVS HEALTH CORP 2.125% DUE 06-01-2021                            | **   | 324,913                       |
| CVS HEALTH CORP 2.625% DUE 08-15-2024                            | **   | 12,966,017                    |
| CVS HEALTH CORP 2.7% DUE 08-21-2040                              | **   | 536,177                       |
| CVS HEALTH CORP 2.75% DUE 12-01-2022                             | **   | 3,285,027                     |
| CVS HEALTH CORP 3% DUE 08-15-2026                                | **   | 1,549,111                     |
| CVS HEALTH CORP 3.25% DUE 08-15-2029                             | **   | 157,673                       |
| CVS HEALTH CORP 3.35% DUE 03-09-2021                             | **   | 54,296                        |
| CVS HEALTH CORP 3.35% DUE 03-09-2021                             | **   | 641,498                       |
| CVS HEALTH CORP 3.625% DUE 04-01-2027 REG                        | **   | 2,992,875                     |
| CVS HEALTH CORP 3.7% DUE 03-09-2023                              | **   | 14,977                        |
| CVS HEALTH CORP 3.7% DUE 03-09-2023                              | **   | 2,211,314                     |
| CVS HEALTH CORP 3.875% DUE 07-20-2025                            | **   | 14,104,275                    |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                              | **   | 919,840                       |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                              | **   | 7,263,521                     |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                             | **   | 1,076,934                     |
| CVS HEALTH CORP 5% DUE 12-01-2024                                | **   | 2,032,736                     |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                             | **   | 1,043,564                     |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                             | **   | 908,037                       |
| CVS HEALTH CORP SR NT FLTG RATE DUE 03-09-2021 REG               | **   | 200,232                       |
| CWABS INC 2004-3 AST BKD CTF CL 1-A .55%08-25-2034               | **   | 2,225,684                     |
| CWABS INC 2004-6 ASSET BKD CTF CL 1-A-1 FLTG RATE 12-25-2034 REG | **   | 2,281,646                     |
| CWABS INC FLTG RT .63% DUE 10-25-2034                            | **   | 6,207,129                     |
| CWABS INC SER 2005-15 CL 2AV3 VAR RT 04-25-2036                  | **   | 1,736,021                     |
| CYBER-ARK SOFTWARE LTD COM ILS0.01                               | **   | 1,729,013                     |
| CYBERNET SYSTEMS NPV                                             | **   | 115,605                       |
| CYBEROPTICS CORP COM                                             | **   | 12,774                        |
| CYCLERION THERAPEUTICS INC                                       | **   | 48,694                        |
| CYFROWY POLSAT SA PLN0.04                                        | **   | 264,405                       |
| CYRELA BRAZIL RLTY S A EMPREENDIMENTOS ECOM NPV                  | **   | 1,231,998                     |
| CYRUSONE INC COM                                                 | **   | 475,475                       |
| CYRUSONE LP / 2.9% DUE 11-15-2024                                | **   | 1,494,654                     |
| CYTOKINETICS INC COMMON STOCK                                    | **   | 164,723                       |
| CYTOMX THERAPEUTICS INC. COM                                     | **   | 131,151                       |
| CZECH(REP OF) 0.95% SNR 15/05/30 CZK10000                        | **   | 140,768                       |
| D R HORTON INC SR NT 4.375 09-15-2022                            | **   | 316,403                       |
| DAE CHANG FORGING KRW1000.00                                     | **   | 203,580                       |
| DAELIM CONSTRUCTION CO LTD                                       | **   | 99,777                        |
| DAESANG CORPN KRW1000                                            | **   | 206,041                       |
| DAH SING FINANCIAL NPV                                           | **   | 104,891                       |
| DAI NIPPON PRINTNG NPV                                           | **   | 169,571                       |
| DAIKIN INDUSTRIES NPV                                            | **   | 11,381,930                    |
| DAIMLER AG ORD NPV(REGD)                                         | **   | 1,228,011                     |
| DAIMLER FIN N AMER 3.35% DUE 02-22-2023                          | **   | 211,659                       |
| DAIMLER FIN N AMER 3.35% DUE 02-22-2023                          | **   | 687,893                       |
| DAISHIN SECURITIES 1ST PRF KRW5000                               | **   | 196,608                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| DAISHIN SECURITIES KRW5000                                         | **   | 142,496                       |
| DAITO TRUST CONST NPV                                              | **   | 121,599                       |
| DAIWA HOUSE INDS NPV                                               | **   | 200,012                       |
| DAIWA SECS GROUP 3.129% DUE 04-19-2022                             | **   | 187,864                       |
| DAIWA SECS GROUP 3.129% DUE 04-19-2022                             | **   | 722,554                       |
| DAKTRONICS INC COM                                                 | **   | 120,407                       |
| DALI FOODS GROUP C HKD0.01                                         | **   | 48,862                        |
| DALLAS TEX TAXABLE-CAP APPREC-SER B DUE 02-15-2027 BEO TAXABLE ZCP | **   | 2,665,738                     |
| DALLAS TEX ZERO CPN 0% 02-15-2026 BEO TAXABLE                      | **   | 3,646,773                     |
| DANA INC COM                                                       | **   | 1,503,450                     |
| DANAHER CORP 2.6% DUE 10-01-2050                                   | **   | 103,830                       |
| DANAHER CORP COM                                                   | **   | 33,368,316                    |
| DANIELI & C DI RISP EUR1(NON CNV)                                  | **   | 282,910                       |
| DANONE EUR0.25                                                     | **   | 6,089,764                     |
| DANSKE BANK A/S DKK10                                              | **   | 238,703                       |
| DANSKE BK A/S 1.621% DUE 09-11-2026                                | **   | 1,707,675                     |
| DARDEN RESTAURANTS INC COM                                         | **   | 528,774                       |
| DARLING INGREDIENTS INC COMSTK                                     | **   | 6,023,522                     |
| DASSAULT SYSTEMES EUR0.50                                          | **   | 3,229,507                     |
| DATADOG INC COM USD0.00001 CL A                                    | **   | 15,086,028                    |
| DAWSON GEOPHYSICAL CO NEW COM                                      | **   | 8,775                         |
| DBJPM 2020-C9 MTG PASS THRU CTF CL A-3 1.88199996948% 09-15-2053   | **   | 5,176,734                     |
| DBS GROUP HLDGS NPV                                                | **   | 4,783,393                     |
| DECIPHERA PHARMACEUTICALS INC COM                                  | **   | 216,067                       |
| DECKERS OUTDOOR CORP COM                                           | **   | 4,742,481                     |
| DEERE & CO 2.6% DUE 06-08-2022                                     | **   | 709,791                       |
| DEERE & CO FIXED 3.1% DUE 04-15-2030                               | **   | 114,487                       |
| DEERE & CO FIXED 3.75% DUE 04-15-2050                              | **   | 596,038                       |
| DEERE JOHN CAP .4% DUE 10-10-2023                                  | **   | 1,856,230                     |
| DEERE JOHN CAP 1.75% DUE 03-09-2027                                | **   | 315,032                       |
| DEERE JOHN CAP CORP 2.875% 03-12-2021 REG                          | **   | 3,162,954                     |
| DEERE JOHN CAP CORP MEDIUM TERM 3.45% 03-07-2029                   | **   | 290,107                       |
| DEFAULTED CBL & ASSOCS LTD PARTNERSHIP 0.0% 12-31-2040             | **   | 395,000                       |
| DEL TACO RESTAURANTS INC NEW COM USD 0.0001                        | **   | 233,666                       |
| DELEK US HLDGS INC NEW COM                                         | **   | 183,069                       |
| DELIVERY HERO SE NPV                                               | **   | 461,225                       |
| DELMARVA PWR & LT 3.5% DUE 11-15-2023                              | **   | 756,590                       |
| DELTA AIR LINES 3.4% DUE 04-19-2021                                | **   | 5,344,715                     |
| DELTA AIR LINES 3.625% DUE 03-15-2022                              | **   | 3,343,619                     |
| DELTA AIR LINES 6.821% DUE 02-10-2024                              | **   | 756,520                       |
| DELTA AIR LINES INC DEL 2.5% 12-10-2029                            | **   | 821,698                       |
| DELTA APPAREL INC COM                                              | **   | 8,028                         |
| DELTA ELECTRONIC TWD10                                             | **   | 914,158                       |
| DELUXE CORP COM STK USD1                                           | **   | 28,470                        |
| DENSO CORP NPV                                                     | **   | 2,637,843                     |
| DEPY TR & CLEARING FLTGT RT 3.3835% DUE 12-29-2049                 | **   | 720,000                       |
| DERICHEBOURG EUR0.25                                               | **   | 169,556                       |
| DESIGNER BRANDS INC COM CL A NPV                                   | **   | 76,928                        |

| Security Name, Maturity Date, and Rate              | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------|------|-------------------------------|
| DETROIT EDISON CO 3.9% DUE 06-01-2021               | **   | 286,620                       |
| DETSKY MIR PUBLIC RUB0.0004(RUB)                    | **   | 248,477                       |
| DEUTSCHE BANK AG 1.625% SNR 20/01/2027 EUR          | **   | 255,916                       |
| DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024       | **   | 576,860                       |
| DEUTSCHE BANK AG 2.625% SNR NPF 12/02/26EUR         | **   | 268,731                       |
| DEUTSCHE BK AG 3.375% DUE 05-12-2021                | **   | 2,219,748                     |
| DEUTSCHE BK AG 3.7% DUE 05-30-2024                  | **   | 72,210                        |
| DEUTSCHE BK AG N Y FLTG DUE 01-22-2021              | **   | 500,057                       |
| DEUTSCHE BK AG N Y 3.15% DUE 01-22-2021             | **   | 1,501,664                     |
| DEUTSCHE BK AG N Y 3.15% DUE 01-22-2021             | **   | 4,731,242                     |
| DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022           | **   | 1,359,187                     |
| DEUTSCHE BK AG N Y BRH 4.25% 02-04-2021             | **   | 3,855,384                     |
| DEUTSCHE BK AG N Y FIXED 3.125% DUE 01-13-2021      | **   | 150,068                       |
| DEUTSCHE BK AG N Y FIXED 3.125% DUE 01-13-2021      | **   | 2,010,906                     |
| DEUTSCHE BK AG N Y FIXED 3.375% DUE 05-12-2021      | **   | 230,195                       |
| DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021       | **   | 3,486,452                     |
| DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026    | **   | 4,119,339                     |
| DEUTSCHE BK AG N Y FLTG RT 2.222% DUE 09-18-2024    | **   | 514,369                       |
| DEUTSCHE BK AG N Y FLTG RT 3.547% DUE 09-18-2031    | **   | 3,251,224                     |
| DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025    | **   | 4,043,507                     |
| DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025    | **   | 11,256,250                    |
| DEUTSCHE BOERSE AG NPV(REGD)                        | **   | 7,741,323                     |
| DEUTSCHE POST AG NPV(REGD)                          | **   | 2,146,696                     |
| DEUTSCHE WOHNEN SE NPV (BR)                         | **   | 195,471                       |
| DEVON ENERGY CORP 5.85% DUE 12-15-2025              | **   | 3,185,167                     |
| DEVON ENERGY CORP NEW COM                           | **   | 2,865,041                     |
| DEXCOM INC COM                                      | **   | 7,821,796                     |
| DEXERIALS CORP NPV                                  | **   | 130,897                       |
| DEXUS PROPERTY GROUP NPV                            | **   | 180,967                       |
| DGB FINANCIAL GROU KRW5000                          | **   | 123,438                       |
| DH EUROPE FIN II S 2.05% DUE 11-15-2022             | **   | 3,742,318                     |
| DH EUROPE FIN II S FIXED 3.25% 11-15-2039           | **   | 113,895                       |
| DHAMPUR SUGAR MILL INR10                            | **   | 205,240                       |
| DHI GROUP INC COM                                   | **   | 21,381                        |
| DHP KOREA CO LTD KRW500                             | **   | 29,871                        |
| DHT HOLDINGS INC SHS NEW                            | **   | 368,956                       |
| DIAGEO CAP PLC 1.375% DUE 09-29-2025/04-29-2020 REG | **   | 950,452                       |
| DIAGEO CAP PLC 3.5% DUE 09-18-2023                  | **   | 398,740                       |
| DIAGEO CAP PLC FIXED 2.125% DUE 10-24-2024          | **   | 2,638,647                     |
| DIAGEO INVT CORP 2.875% DUE 05-11-2022              | **   | 124,089                       |
| DIAGEO ORD PLC                                      | **   | 7,226,289                     |
| DIAGEO PLC SPONSORED ADR NEW                        | **   | 17,089,703                    |
| DIAMOND I FIN CORP 5.45% DUE 06-15-2023             | **   | 2,101,439                     |
| DIAMOND S SHIPPING INC COM NPV                      | **   | 75,171                        |
| DIAMONDBACK ENERGY 2.875% DUE 12-01-2024            | **   | 6,627,502                     |
| DIAMONDBACK ENERGY 5.375% DUE 05-31-2025            | **   | 2,966,896                     |
| DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026       | **   | 890,452                       |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029          | **   | 32,049                        |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| DIAMONDBACK ENERGY INC COM                                                      | **   | 1,201,966                     |
| DIAMONDROCK HOSPITALITY CO COM STK                                              | **   | 120,920                       |
| DIASORIN SPA EUR1                                                               | **   | 833,672                       |
| DICERNA PHARMACEUTICALS INC COM                                                 | **   | 220,520                       |
| DICKS SPORTING GOODS INC OC-COM OC-COM                                          | **   | 558,109                       |
| DIEBOLD NIXDORF INC COM STK                                                     | **   | 194,012                       |
| D'IETEREN NV NPV                                                                | **   | 664,376                       |
| DIGI INTL INC COM                                                               | **   | 97,108                        |
| DIGITAL BROS SPA EUR0.40                                                        | **   | 243,800                       |
| DIGITAL RLTY TR LP FIXED 3.7% 08-15-2027                                        | **   | 528,714                       |
| DILLARDS INC CL A COM                                                           | **   | 239,086                       |
| DIME CMNTY BANCSHARES INC COM                                                   | **   | 76,721                        |
| DINE BRANDS GLOBAL INC                                                          | **   | 341,504                       |
| DINO POLSKA SA PLN0.10                                                          | **   | 947,316                       |
| DIODES INC COM                                                                  | **   | 489,341                       |
| DIOS FASTIGHETER NPV                                                            | **   | 1,224,749                     |
| DIRECT LINE INSURANCE PLC ORD GBP                                               | **   | 1,770,307                     |
| DISCO CORPORATION NPV                                                           | **   | 2,057,666                     |
| DISCOVER BK NEW 3.35% DUE 02-06-2023                                            | **   | 2,120,927                     |
| DISCOVER BK NEW 3.45% DUE 07-27-2026                                            | **   | 335,518                       |
| DISCOVER BK NEW 4.2% DUE 08-08-2023                                             | **   | 2,733,287                     |
| DISCOVER BK NEW CASTLE DEL 3.200 DUE 08-09-2021                                 | **   | 608,844                       |
| DISCOVER CARD 2.39% DUE 07-15-2024                                              | **   | 6,234,206                     |
| DISCOVER CARD 3.03% DUE 08-15-2025                                              | **   | 5,559,985                     |
| DISCOVER FINL SVCS 3.75% DUE 03-04-2025                                         | **   | 1,084,088                     |
| DISCOVER FINL SVCS 3.85% DUE 11-21-2022                                         | **   | 1,842,022                     |
| DISCOVER FINL SVCS COM STK                                                      | **   | 9,297,431                     |
| DISCOVERY 3.625% DUE 05-15-2030                                                 | **   | 1,260,058                     |
| DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023                                   | **   | 632,146                       |
| DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023                                   | **   | 2,764,586                     |
| DISCOVERY INC COM USD0.01 SERIES C                                              | **   | 14,299,740                    |
| DISNEY WALT CO 1.75% DUE 08-30-2024                                             | **   | 1,659,218                     |
| DISNEY WALT CO 2.65% DUE 01-13-2031                                             | **   | 1,754,100                     |
| DISNEY WALT CO 3% DUE 09-15-2022                                                | **   | 1,211,518                     |
| DISNEY WALT CO 3.5% DUE 05-13-2040 REG                                          | **   | 117,549                       |
| DISNEY WALT CO 3.6% DUE 01-13-2051 REG                                          | **   | 121,050                       |
| DISNEY WALT CO FIXED 1.75% DUE 01-13-2026                                       | **   | 104,828                       |
| DISNEY WALT CO GTD NT FLTG RATE DUE 09-01-2021 REG                              | **   | 714,266                       |
| DISNEY WALT CO NEW 2.75 DUE 08-16-2021                                          | **   | 629,454                       |
| DISNEY WALT CO NEW 4.125 DUE 06-01-2044                                         | **   | 65,372                        |
| DISNEY WALT CO NEW MEDIUM TERM NTS BOOK TRANCHE # TR 00087 2.45% DUE 03-04-2022 | **   | 2,448,833                     |
| DISNEY WALT CO SR NT 3.7% 10-15-2025                                            | **   | 169,784                       |
| DIVERSIFIED HEALTHCARE TR SHS OF BENEFICIAL INTEREST USD0.01                    | **   | 73,352                        |
| DL CO LTD                                                                       | **   | 266,764                       |
| DMC GLOBAL INC COM                                                              | **   | 64,313                        |
| DNB BOLIGKREDITT A CORPBOND 3.25% 06-28-2023                                    | **   | 427,927                       |
| DNB BOLIGKREDITT A CORPBOND 3.25% 06-28-2023                                    | **   | 3,480,115                     |
| DOCUSIGN INC COM                                                                | **   | 58,243                        |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| DOLBY LABORATORIES INC CL A COM STK                                | **   | 318,392                       |
| DOMAIN HLDGS AUSTR NPV                                             | **   | 148,562                       |
| DOMINION ENERGY GAS HLDGS LLC FORMERLY 3.9% DUE 11-15-2049         | **   | 111,520                       |
| DOMINION ENERGY INC COM STK NPV                                    | **   | 14,118,349                    |
| DOMINION ENERGY INC JR SUB NT SER A-1 STEP UP 08-15-2021           | **   | 1,475,989                     |
| DOMINION RES INC 2.75 DUE 09-15-2022                               | **   | 124,222                       |
| DOMINION RES INC 2.85% DUE 08-15-2026                              | **   | 683,173                       |
| DOMINOS PIZZA INC COM                                              | **   | 381,543                       |
| DOMO INC CL B CL B                                                 | **   | 244,367                       |
| DOMTAR CORP COM NEW COM NEW                                        | **   | 299,251                       |
| DONEGAL GROUP INC CL A NEW CLA                                     | **   | 48,865                        |
| DONG A ELTEK CO LT KRW500                                          | **   | 89,512                        |
| DONGBU INSURANCE CO LTD KRW500                                     | **   | 64,070                        |
| DONGFANG ELECT COR 'H'CNY1                                         | **   | 37,889                        |
| DONGKUK STEEL MILL KRW5000                                         | **   | 119,309                       |
| DONGSUNG CHEMICAL KRW1000.00                                       | **   | 165,637                       |
| DONGWON INDUSTRY KRW5000                                           | **   | 44,719                        |
| DONGYANG COMSTK                                                    | **   | 88,720                        |
| DONGYANG E&P INC KRW500                                            | **   | 15,062                        |
| DONGYUE GROUP LTD HKD0.1                                           | **   | 134,073                       |
| DONNELLEY FINL SOLUTIONS INC COM                                   | **   | 86,055                        |
| DORIAN LPG LIMITED COM USD0.01                                     | **   | 371,990                       |
| DOUBLEGAMES CO KRW500                                              | **   | 360,509                       |
| DOUGLAS EMMETT INC COM REIT                                        | **   | 2,034,896                     |
| DOW CHEM CO 3.5% DUE 10-01-2024                                    | **   | 181,835                       |
| DOW CHEMICAL CO 3.6% 11-15-2050                                    | **   | 561,775                       |
| DOWA HOLDINGS CO LTD                                               | **   | 313,173                       |
| DOWDUPONT INC 5.319% DUE 11-15-2038                                | **   | 338,602                       |
| DR AUTO .83% DUE 05-15-2024                                        | **   | 2,160,725                     |
| DR AUTO 2.16% DUE 05-15-2023                                       | **   | 3,179,542                     |
| DR AUTO 3.63% DUE 08-15-2024                                       | **   | 86,251                        |
| DR AUTO 3.99% DUE 01-15-2025                                       | **   | 3,315,083                     |
| DR AUTO 4.18% DUE 03-15-2024                                       | **   | 108,833                       |
| DR PEPPER SNAPPLE 2.55% DUE 09-15-2026                             | **   | 57,873                        |
| DR PEPPER SNAPPLE 3.13% DUE 12-15-2023                             | **   | 538,103                       |
| DR REDDYS LABS INR5                                                | **   | 954,986                       |
| DRAEGERWERK KGAA NON-VTG PRF NPV                                   | **   | 441,322                       |
| DRAFTKINGS INC CL A COM USD0.0001 CL A                             | **   | 346,034                       |
| DRAPER ESPRIT PLC ORD GBP0.01                                      | **   | 378,180                       |
| DRAX GROUP ORD GBP0.1155172                                        | **   | 1,299,527                     |
| DRECOM CO.LTD NPV                                                  | **   | 50,056                        |
| DRIL-QUIP INC COM                                                  | **   | 167,205                       |
| DRIVE AUTO RECEIVABLES SER 19-2 CL C 3.42% FIXED DUE 06-16-2025    | **   | 2,465,619                     |
| DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026             | **   | 1,051,647                     |
| DRIVE AUTO RECEIVABLES TR 2019-2 CL B 3.17% 11-15-2023             | **   | 529,321                       |
| DRIVE AUTO RECEIVABLES TR SER 17-1 CL D 3.84% 03-15-2023           | **   | 82,882                        |
| DT AUTO OWNER TR 2020-3 ASSET BACKED NT CL C 144A 1.47% 06-15-2026 | **   | 186,698                       |
| DTE ELEC CO 3.65 DUE 03-15-2024                                    | **   | 234,136                       |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| DTE ENERGY CO 2.6% DUE 06-15-2022                            | **   | 2,187,396                     |
| DTE ENERGY CO FIXED 1.05% DUE 06-01-2025                     | **   | 1,213,473                     |
| DTR AUTOMOTIVE CORPORATION                                   | **   | 257,336                       |
| DUCOMMUN INC DEL COM                                         | **   | 116,368                       |
| DUKE ENERGY 3.95% DUE 11-15-2028                             | **   | 1,478,957                     |
| DUKE ENERGY CORP .9% DUE 09-15-2025                          | **   | 4,809,450                     |
| DUKE ENERGY CORP 2.4% DUE 08-15-2022                         | **   | 1,977,867                     |
| DUKE ENERGY CORP 2.65% DUE 09-01-2026                        | **   | 1,509,093                     |
| DUKE ENERGY CORP 3.05 DUE 08-15-2022                         | **   | 517,949                       |
| DUKE ENERGY CORP 3.05 DUE 08-15-2022                         | **   | 517,949                       |
| DUKE ENERGY CORP 3.4% DUE 06-15-2029                         | **   | 56,764                        |
| DUKE ENERGY CORP NEW 3.95 DUE 10-15-2023                     | **   | 13,480,515                    |
| DUKE ENERGY CORP NEW COM NEW COM NEW                         | **   | 26,107,327                    |
| DUKE ENERGY CORP NEW SR NT FLTG RATE 144A DUE 05-14-2021 BEO | **   | 300,447                       |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047                        | **   | 483,028                       |
| DUKE ENERGY FLA 3.2% DUE 01-15-2027                          | **   | 7,925,752                     |
| DUKE ENERGY FLA FIXED 3.8% DUE 07-15-2028                    | **   | 8,568,179                     |
| DUKE ENERGY FLTG RT .40038% DUE 02-18-2022                   | **   | 1,560,213                     |
| DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050                 | **   | 402,766                       |
| DUKE RLTY LTD 2.875% DUE 11-15-2029                          | **   | 442,236                       |
| DUKE RLTY LTD 3.375% DUE 12-15-2027                          | **   | 562,563                       |
| DUNDEE PREC METALS COM NPV                                   | **   | 593,242                       |
| DUPONT DE NEMOURS INC 4.205% DUE 11-15-2023                  | **   | 4,412,961                     |
| DUPONT DE NEMOURS INC COMMON STOCK                           | **   | 10,282,222                    |
| DURATEX SA COM NPV                                           | **   | 331,855                       |
| DXC TECHNOLOGY CO COM                                        | **   | 906,992                       |
| DXC TECHNOLOGY CO FIXED 4.25% DUE 04-15-2024                 | **   | 68,739                        |
| DXP ENTERPRISES INC COM NEW STK                              | **   | 133,024                       |
| DYCOM INDS INC COM                                           | **   | 3,653,733                     |
| DYNAPACK INTL TECH TWD10                                     | **   | 120,167                       |
| DZS INC COM                                                  | **   | 45,482                        |
| E INK HOLDINGS INC TWD10                                     | **   | 285,929                       |
| E L F BEAUTY INC COM                                         | **   | 3,251,475                     |
| EAGLE BANCORP INC MD COM                                     | **   | 175,195                       |
| EAGLE BULK SHIPPING INC COM USD0.01(POSTREV SPLT)            | **   | 35,758                        |
| EAGLE PHARMACEUTICALS INC COM                                | **   | 183,253                       |
| EARGO INC COM                                                | **   | 757,055                       |
| EARTHSTONE ENERGY INC COM USD0.10 CL A                       | **   | 23,974                        |
| EASTMAN CHEM CO 3.5% DUE 12-01-2021                          | **   | 2,084,108                     |
| EASTN CO COM                                                 | **   | 25,377                        |
| EATON CORP OHIO 2.75% DUE 11-02-2022                         | **   | 4,257,279                     |
| EATON CORP PLC COM USD0.50                                   | **   | 17,544,885                    |
| EBARA CORP NPV                                               | **   | 242,046                       |
| EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW | **   | 152,791                       |
| ECHO GLOBAL LOGISTICS INC COM                                | **   | 383,043                       |
| ECHOSTAR CORPORATION                                         | **   | 679,309                       |
| ECOLAB INC 3.25% DUE 12-01-2027                              | **   | 243,989                       |
| ECOLAB INC FIXED 2.125% DUE 08-15-2050                       | **   | 671,382                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| ECOPETROL S A 5.375% DUE 06-26-2026                              | **   | 7,106,421                     |
| ECOPETROL S A 5.875% DUE 05-28-2045                              | **   | 363,150                       |
| ECO'S CO LTD NPV                                                 | **   | 102,838                       |
| EDF EUR0.5                                                       | **   | 1,295,547                     |
| EDGEWELL PERS CARE CO COM                                        | **   | 311,808                       |
| EDION CORP NPV                                                   | **   | 594,343                       |
| EDISON INTERNATIONAL 3.55% 11-15-2024                            | **   | 53,836                        |
| EDISON INTL 4.125% DUE 03-15-2028                                | **   | 278,760                       |
| EDP ENERGIAS BR COM NPV                                          | **   | 70,960                        |
| EDWARDS LIFESCIENCES CORP COM                                    | **   | 41,241,069                    |
| EGAIN CORPORATION COM NEW                                        | **   | 116,565                       |
| E-GUARDIAN INC COMSTK                                            | **   | 49,841                        |
| EID PARRY LTD                                                    | **   | 34,246                        |
| EIS BNPAFRPP 02-16-2021 SWU0NH039                                | **   | 244,938                       |
| EIS BOFAUS3N 17/03/2021 BRL 1DBZDIO/MSCI BRAZIL NE AQR11867386   | **   | 10,560                        |
| EIS BOFAUS3N 17/03/2021 EUR 1MEURIB/MSCI ITALY NET AQR11867377   | **   | 37,129                        |
| EIS BOFAUS3N 17/03/2021 EUR MSCI Spain Net/1MEURIB AQR11867379   | **   | 63,438                        |
| EIS CHASUS33 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0NH260     | **   | 11,079                        |
| EIS CHASUS33 02-16-2021 SWU0NH260                                | **   | 42                            |
| EIS CHASUS33 02-16-2021 SWU0NH310                                | **   | 38,441                        |
| EIS CHASUS33 03/17/2021 USD 1MLIBOR/MSCI Daily TR AQR11867371    | **   | 22,757                        |
| EIS CHASUS33 03/17/2021 USD MSCI DAILY TR /1MLIBOR AQR11867373   | **   | 3,972                         |
| EIS CITIUS33 02-16-2021 SWU0NH070                                | **   | 235,533                       |
| EIS GSILGB2X 02/16/2021 USD 3MTBILL/BLOOMBERG COMM SWU0SJ865     | **   | 154,505                       |
| EIS MACQAU2S 02-16-2021 SWU0NH377                                | **   | 198,107                       |
| EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31         | **   | 1,945,042                     |
| EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO | **   | 433,707                       |
| EL PASO PIPELINE PART OP 5 10-1-2021                             | **   | 4,832,200                     |
| EL POLLO LOCO HLDGS INC COM                                      | **   | 110,265                       |
| ELAN MICROELECTRON TWD10                                         | **   | 123,986                       |
| ELASTIC N V COM USD0.01                                          | **   | 1,934,907                     |
| ELECTR ARTS INC 3.7% DUE 03-01-2021                              | **   | 2,414,445                     |
| ELECTRIC POWER DEVELOPMENT CO LTD NPV                            | **   | 166,431                       |
| ELECTROLUX AB SER'B'NPV (POST SPLIT)                             | **   | 1,379,934                     |
| ELEMENT SOLUTION INC COM                                         | **   | 2,671,184                     |
| ELEVATE CR INC COM                                               | **   | 28,389                        |
| ELI LILLY & CO COM                                               | **   | 10,909,597                    |
| E-MART INC. KRW5000                                              | **   | 1,385,103                     |
| EMCOR GROUP INC COM                                              | **   | 4,681,106                     |
| EMCORE CORP COM STK                                              | **   | 26,972                        |
| EMERGENT BIOSOLUTIONS INC COM                                    | **   | 37,184                        |
| EMIRATE OF ABU DHABI 3.125% DUE 04-16-2030                       | **   | 1,919,640                     |
| EMIRATE OF ABU DHABI 3.875% DUE 04-16-2050                       | **   | 609,500                       |
| EMIRATES TELECOMMUNICATIONS GROUP COMPA NY PJSC ETISALAT GROUP   | **   | 91,295                        |
| EMIS GROUP PLC ORD GBP0.01                                       | **   | 748,009                       |
| EMPIRE ST RLTY TR INC CL A CL A                                  | **   | 125,391                       |
| EMPIRIC STUDENT PR GBP0.01                                       | **   | 117,872                       |
| EMPLOYERS HLDGS INC COM                                          | **   | 574,527                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG           | **   | 151,367                       |
| ENAGAS SA EUR1.50                                              | **   | 3,822,987                     |
| ENANTA PHARMACEUTICALS INC COM                                 | **   | 533,744                       |
| ENAUTA PARTICIPACOES SA BRL1                                   | **   | 387,245                       |
| ENBRIDGE INC 2.5% DUE 01-15-2025                               | **   | 11,252,880                    |
| ENBRIDGE INC 2.9% 07-15-2022                                   | **   | 3,338,958                     |
| ENBRIDGE INC 4.25% DUE 12-01-2026                              | **   | 203,560                       |
| ENBRIDGE INC COM NPV                                           | **   | 412,820                       |
| ENCANA CORP 6.5% DUE 08-15-2034                                | **   | 115,804                       |
| ENCOMPASS HEALTH CORP COM USD0.01                              | **   | 8,360,621                     |
| ENCORE CAP GROUP INC COM                                       | **   | 694,907                       |
| ENCORE WIRE CORP COM                                           | **   | 195,581                       |
| ENDESA SA EUR1.2                                               | **   | 2,011,710                     |
| ENDO INTL LTD COM STK                                          | **   | 592,070                       |
| ENEL FIN AMER LLC DISC COML PAPER NOTE DUE 04-20-2021          | **   | 2,639,305                     |
| ENEL FIN INTL N V 4.25% DUE 09-14-2023                         | **   | 1,530,529                     |
| ENEOS HOLDINGS INC                                             | **   | 631,366                       |
| ENERGY RECOVERY INC COM                                        | **   | 51,491                        |
| ENERGY TRANSFER 2.9% DUE 05-15-2025                            | **   | 528,981                       |
| ENERGY TRANSFER 3.75% DUE 05-15-2030                           | **   | 3,300,676                     |
| ENERGY TRANSFER 4.65% DUE 06-01-2021                           | **   | 100,750                       |
| ENERGY TRANSFER 4.65% DUE 06-01-2021                           | **   | 2,849,216                     |
| ENERGY TRANSFER 4.75% DUE 01-15-2026                           | **   | 16,972                        |
| ENERGY TRANSFER 4.95% DUE 06-15-2028                           | **   | 1,123,799                     |
| ENERGY TRANSFER 5.25% DUE 04-15-2029                           | **   | 350,267                       |
| ENERGY TRANSFER 6.25% DUE 04-15-2049                           | **   | 302,390                       |
| ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023                     | **   | 265,664                       |
| ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023                     | **   | 9,776,439                     |
| ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027                      | **   | 1,765,498                     |
| ENERGY TRANSFER OPER L P 5.875% DUE 01-15-2024                 | **   | 15,849,604                    |
| ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024                  | **   | 21,874                        |
| ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027                   | **   | 1,515,473                     |
| ENERPLUS CORP COM                                              | **   | 44,305                        |
| ENERSYS COM                                                    | **   | 175,506                       |
| ENGIE COMSTK                                                   | **   | 4,768,174                     |
| ENI SPA EUR1                                                   | **   | 2,431,591                     |
| ENLABS AB NPV                                                  | **   | 88,988                        |
| ENLINK MIDSTREAM 4.4% DUE 04-01-2024                           | **   | 641,401                       |
| ENLINK MIDSTREAM LLC COM COM UNIT REPSTG LTD LIABILITY CO INTS | **   | 235,834                       |
| ENNIS INC COM                                                  | **   | 74,452                        |
| ENOVA INTL INC COM                                             | **   | 1,192,205                     |
| ENPHASE ENERGY INC COM                                         | **   | 426,392                       |
| ENPRO INDS INC COM                                             | **   | 244,232                       |
| ENSTAR GROUP LIMITED COM                                       | **   | 1,379,524                     |
| ENTAIN PLC EUR0.01                                             | **   | 3,118,349                     |
| ENTEGRIS INC COM                                               | **   | 3,048,388                     |
| ENTERCOM MUNICATIONS CORP CL A CL A                            | **   | 52,643                        |
| ENTERGY ARK INC 3.05% DUE 06-01-2023                           | **   | 56,931                        |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| ENTERGY ARK LLC 2.65% DUE 06-15-2051               | **   | 666,409                       |
| ENTERGY CORP DISC COML PAPER 4/2 YRS 1&202-04-2021 | **   | 3,936,327                     |
| ENTERGY CORP NEW FIXED .9% DUE 09-15-2025          | **   | 1,233,581                     |
| ENTERGY GULF STS 5.59% DUE 10-01-2024              | **   | 471,819                       |
| ENTERGY LA LLC 3.3 DUE 12-01-2022                  | **   | 736,956                       |
| ENTERGY LA LLC 2.4% DUE 10-01-2026                 | **   | 86,495                        |
| ENTERGY LA LLC 3.12% 09-01-2027                    | **   | 105,842                       |
| ENTERGY LA LLC 4.0% 03-15-2033                     | **   | 205,339                       |
| ENTERGY LA LLC 5.4% DUE 11-01-2024                 | **   | 1,406,647                     |
| ENTERGY LOUISIANA LLC .62% DUE 11-17-2023 BEO      | **   | 2,952,320                     |
| ENTERGY MISS LLC 3.85% DUE 06-01-2049              | **   | 121,586                       |
| ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM        | **   | 35,361                        |
| ENTERPRISE FINL SVCS CORP COM STK                  | **   | 112,854                       |
| ENTERPRISE PRODS 2.8% DUE 01-31-2030               | **   | 487,718                       |
| ENTERPRISE PRODS 2.8% DUE 01-31-2030               | **   | 4,367,789                     |
| ENTERPRISE PRODS 2.85% DUE 04-15-2021              | **   | 1,185,761                     |
| ENTERPRISE PRODS 3.35% DUE 03-15-2023              | **   | 1,786,302                     |
| ENTERPRISE PRODS 3.9% DUE 02-15-2024               | **   | 437,277                       |
| ENTERPRISE PRODS 3.95% DUE 02-15-2027              | **   | 1,076,687                     |
| ENTERPRISE PRODS 4.15% DUE 10-16-2028              | **   | 2,415,053                     |
| ENTERPRISE PRODS FIXED 3.2% 02-15-2052             | **   | 508,374                       |
| ENTERPRISE PRODS OPER LLC 2.8% 02-15-2021 REG      | **   | 1,390,916                     |
| ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026          | **   | 61,166                        |
| ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 | **   | 360,261                       |
| ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 | **   | 4,694,482                     |
| ENTRAVISION COMMUNICATIONS CORP CL A CL A          | **   | 38,767                        |
| ENVESTNET INC COM STK                              | **   | 1,357,785                     |
| ENVISTA HLDGS CORP COM                             | **   | 450,667                       |
| EOG RES INC 4.1% DUE 02-01-2021                    | **   | 556,422                       |
| EOG RES INC 4.15% DUE 01-15-2026                   | **   | 2,332,297                     |
| EOG RES INC 4.375% DUE 04-15-2030                  | **   | 2,576,555                     |
| EOG RESOURCES INC COM                              | **   | 4,929,151                     |
| EPLUS INC COM                                      | **   | 150,922                       |
| EPR PPTYS COM SH BEN INT COM SH BEN INT            | **   | 225,680                       |
| EPS HOLDINGS INC NPV                               | **   | 669,289                       |
| EQM MIDSTREAM 4.125% DUE 12-01-2026                | **   | 906,750                       |
| EQT CORP COM                                       | **   | 606,292                       |
| EQTY LIFESTYLE PPTYS INC REIT                      | **   | 1,608,204                     |
| EQUATE 4.25% DUE 11-03-2026                        | **   | 5,568,850                     |
| EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD      | **   | 6,917,542                     |
| EQUIFAX INC COM                                    | **   | 11,418,056                    |
| EQUIFAX INC FIXED 2.6% DUE 12-15-2025              | **   | 667,063                       |
| EQUIFAX INC SR NT FLTG DUE 08-15-2021 REG          | **   | 300,922                       |
| EQUINIX INC 1.55% DUE 03-15-2028                   | **   | 925,034                       |
| EQUINIX INC FIXED 2.625% DUE 11-18-2024            | **   | 10,700,882                    |
| EQUINIX INC FIXED 2.95% 09-15-2051                 | **   | 555,358                       |
| EQUINOR ASA 2.75% 11-10-2021                       | **   | 1,084,578                     |
| EQUINOR ASA 2.875% DUE 04-06-2025                  | **   | 13,236,440                    |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| EQUITABLE FINL .5% DUE 11-17-2023                                   | **   | 2,325,223                     |
| EQUITABLE HLDGS INC COM                                             | **   | 11,024,172                    |
| EQUITRANS MIDSTREAM CORP COM NPV WI                                 | **   | 263,189                       |
| EQUITY BANCSHARES INC COM CL A COM CL A                             | **   | 61,488                        |
| EQUITY COMMONWEALTH USD0.01( BNF INT)                               | **   | 42,393                        |
| ERAC USA FIN LLC 2.6% DUE 12-01-2021                                | **   | 305,188                       |
| ERAC USA FIN LLC 2.6% DUE 12-01-2021                                | **   | 2,197,351                     |
| ERAJAYA SWASEMBADA TBK PT                                           | **   | 213,822                       |
| EREGLI DEMIR CELIK TRY1 (B SHARES)                                  | **   | 415,271                       |
| ERG SPA EUR0.10                                                     | **   | 884,112                       |
| ERGOMED PLC ORD GBP0.01                                             | **   | 230,160                       |
| ERICSSON                                                            | **   | 12,549,890                    |
| ERICSSON SER'B'NPV                                                  | **   | 957,409                       |
| ERSTE GROUP BANK AG NPV                                             | **   | 961,331                       |
| ESCALADE INC COM                                                    | **   | 46,426                        |
| ESCO TECHNOLOGIES INC                                               | **   | 2,627,052                     |
| ESCORTS INR10                                                       | **   | 275,559                       |
| ESPERION THERAPEUTICS INC NEW COM                                   | **   | 74,412                        |
| ESPRINET EUR0.15                                                    | **   | 1,252,731                     |
| ESSA BANCORP INC COM STK                                            | **   | 18,450                        |
| ESSENT GROUP LTD COM STK                                            | **   | 668,477                       |
| ESSENTIAL PROPERTIES REALTY TR INC USD0.01                          | **   | 145,453                       |
| ESSENTIAL UTILS FIXED 2.704% DUE 04-15-2030                         | **   | 2,504,246                     |
| ESSEX PORTFOLIO L 3.25 DUE 05-01-2023                               | **   | 526,982                       |
| ESSEX PORTFOLIO L FIXED 1.65% DUE 01-15-2031                        | **   | 315,618                       |
| ESSEX PORTFOLIO L FIXED 2.65% DUE 03-15-2032                        | **   | 321,897                       |
| ESSEX PORTFOLIO L FIXED 2.65% DUE 09-01-2050                        | **   | 421,898                       |
| ESSILORLUXOTTICA EUR 0.18                                           | **   | 5,002,106                     |
| ESSILORLUXOTTICA EUR0.18                                            | **   | 488,245                       |
| ESSITY AB SER'B'NPV                                                 | **   | 4,743,519                     |
| ESTEE LAUDER COMPANIES INC CL A USD0.01                             | **   | 17,147,694                    |
| ESTEE LAUDER COS 3.15% DUE 03-15-2027                               | **   | 73,073                        |
| ETABLISSEMENTEN COLRUYT ORDSHR                                      | **   | 677,984                       |
| ETHAN ALLEN INTERIORS INC COM                                       | **   | 83,609                        |
| ETSY INC COM                                                        | **   | 2,144,171                     |
| EUROCOMMERCIAL EUR0.50                                              | **   | 325,737                       |
| EUROPEAN UNION 0% SNR 04/07/2035 EUR1000'8                          | **   | 503,131                       |
| EUROPRIS ASA NOK1                                                   | **   | 895,179                       |
| EUROSAIL-UK 07-3BL FRN M/BKD 06/2045 GBP'A3A'                       | **   | 42,828                        |
| EUROSAIL-UK 2007-3BL PLC NO MIN REGD NOTES FLTG RT REG-S 13/06/2045 | **   | 57,098                        |
| EVANS BANCORP INC COM NEW COM NEW                                   | **   | 23,051                        |
| EVEN CONSTRUT INCO COM NPV                                          | **   | 128,156                       |
| EVERCORE INC                                                        | **   | 2,081,515                     |
| EVEREST RE GROUP COM                                                | **   | 834,999                       |
| EVERI HLDGS INC COM                                                 | **   | 536,284                       |
| EVERLIGHT ELECTRON TWD10                                            | **   | 169,334                       |
| EVERSOURCE ENERGY 2.5% DUE 03-15-2021                               | **   | 2,242,373                     |
| EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030                        | **   | 2,375,338                     |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| EVO PMTS INC CL A COM CL A COM                                         | **   | 6,411,445                     |
| EVOLENT HEALTH INC CL A CL A                                           | **   | 226,632                       |
| EVOLUTION GAMING NPV                                                   | **   | 480,741                       |
| EVOLUTION PETE CORP COM STK                                            | **   | 13,965                        |
| EVRAZ PLC ORD US0.5                                                    | **   | 2,124,655                     |
| EXACT SCIENCES CORP COM                                                | **   | 411,646                       |
| EXELON CORP 3.95% DUE 06-15-2025                                       | **   | 113,118                       |
| EXELON CORP JR SUB NT STEP UP 06-01-202205-01-2022                     | **   | 93,617                        |
| EXELON CORP JR SUB NT STEP UP 06-01-202205-01-2022                     | **   | 780,144                       |
| EXELON GENERATION 5.75% DUE 10-01-2041                                 | **   | 56,780                        |
| EXELON GENERATION CO LLC 3.4% 03-15-2022                               | **   | 320,053                       |
| EXELON GENERATION CO LLC 4.25 06-15-2022                               | **   | 120,045                       |
| EXELON GENERATION FIXED 3.25% DUE 06-01-2025                           | **   | 218,082                       |
| EXELON GENERATION FIXED 3.25% DUE 06-01-2025                           | **   | 3,640,885                     |
| EXETER AUTOMOBILE 1.32% DUE 07-15-2025                                 | **   | 115,907                       |
| EXETER AUTOMOBILE 2.44% DUE 09-16-2024                                 | **   | 1,036,324                     |
| EXETER AUTOMOBILE 2.58% DUE 08-15-2023                                 | **   | 2,574,804                     |
| EXETER AUTOMOBILE 3.68% DUE 07-17-2023                                 | **   | 2,402,568                     |
| EXETER AUTOMOBILE 3.71% DUE 06-15-2023                                 | **   | 678,136                       |
| EXETER AUTOMOBILE RECEIVABLES SER 18-1A CL C 3.03% 01-16-2023          | **   | 65,585                        |
| EXETER AUTOMOBILE RECEIVABLES TR 2019-1 SR 19-1A CL B 3.45% 02-15-2023 | **   | 196,627                       |
| EXLSERVICE COM INC COM STK                                             | **   | 883,990                       |
| EXP WORLD HOLDINGS INC                                                 | **   | 2,042,563                     |
| EXPERIAN ORD USD0.10                                                   | **   | 6,923,448                     |
| EXPORT IMPORT BK KOREA 1.875% 02-12-2025                               | **   | 6,288,103                     |
| EXPORT IMPORT BK KOREA NT 4% DUE 01-29-2021 REG                        | **   | 400,984                       |
| EXPRESS SCRIPTS 3.9% DUE 02-15-2022                                    | **   | 1,055,417                     |
| EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM           | **   | 149,492                       |
| EXTERRAN CORP COM                                                      | **   | 102,575                       |
| EXTREME NETWORKS INC COM                                               | **   | 813,998                       |
| EXXON MOBIL CORP 2.61% DUE 10-15-2030                                  | **   | 9,874,233                     |
| EXXON MOBIL CORP 2.992% DUE 03-19-2025                                 | **   | 7,488,599                     |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039                                 | **   | 596,990                       |
| EXXON MOBIL CORP 3.043% DUE 03-01-2026                                 | **   | 2,160,558                     |
| EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023                           | **   | 174,828                       |
| EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050                           | **   | 405,869                       |
| EZCORP INC CL A NON VTG CL A NON VTG                                   | **   | 148,653                       |
| F N B CORP PA COM                                                      | **   | 2,883,915                     |
| F5 NETWORKS INC COM STK                                                | **   | 428,414                       |
| FABRINET COM USD0.01                                                   | **   | 785,366                       |
| FACEBOOK INC COM USD0.000006 CL 'A'                                    | **   | 37,297,266                    |
| FAIR ISAAC CORPORATION COM                                             | **   | 911,695                       |
| FAIRFAX FINL HLDGS 2.75% 29/03/2028 DUALCURR                           | **   | 272,804                       |
| FANNIE MAE 0.75% 10-08-2027                                            | **   | 37,244,280                    |
| FANNIE MAE 1997-89 CL-ZA 7.0% DUE 12-20-2027                           | **   | 109,197                       |
| FANNIE MAE 2.0% 01/01/2051 2% 01-01-2051                               | **   | 3,096,609                     |
| FANNIE MAE REMIC SR 015-60 CL-AF FLTG RATE 08-25-2045                  | **   | 1,396,342                     |
| FANNIE MAE SER 1994-43 CL PK 6.35% 02-25-2024                          | **   | 27,507                        |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| FANNIE MAE SR 12-104 CL QC 2.5% 05-25-2042                              | **   | 492,223                       |
| FANNIEMAE-ACES SR 2015-M8 CL AB 2.829% 01-25-2025                       | **   | 1,088,115                     |
| FANUC CORP NPV                                                          | **   | 1,502,071                     |
| FARMERS NATL BANC CORP COM                                              | **   | 63,470                        |
| FB FINL CORP COM                                                        | **   | 246,548                       |
| FBL FINL GROUP INC CL A CL A                                            | **   | 200,746                       |
| FED HOME LN MTG 1% DUE 05-15-2041                                       | **   | 17,005,450                    |
| FED HOME LN MTG 3.5% DUE 04-01-2050                                     | **   | 13,464,866                    |
| FED HOME LN MTG CORP G14239 4 DUE 09-01-2026                            | **   | 63,179                        |
| FED HOME LOAN MTG SR 3981 CL ME 3.0% 01-15-2027                         | **   | 142,920                       |
| FED RLTY INVT TR 3.95% DUE 01-15-2024                                   | **   | 2,014,694                     |
| FEDERAL AGRIC MTG CORP CL C                                             | **   | 117,389                       |
| FEDERAL AGRIC MTG CORP MEDIUM TERM NTS F.32% 05-26-2023                 | **   | 1,921,353                     |
| FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS .3% DUE 09-01-2023              | **   | 16,330,480                    |
| FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS .39% 06-17-2024                 | **   | 14,845,010                    |
| FEDERAL FARM CREDIT 4% 07-01-2047                                       | **   | 331,004                       |
| FEDERAL FARM CREDIT 4.5% 07-01-2045                                     | **   | 397,163                       |
| FEDERAL HOME LN BKS .35% 12-29-2022                                     | **   | 6,997,357                     |
| FEDERAL HOME LN BKS .6% 04-28-2023                                      | **   | 15,006,196                    |
| FEDERAL HOME LN BKS 3.0% DUE 10-12-2021 REG                             | **   | 526,423                       |
| FEDERAL HOME LN MTG CORP .25% DUE 06-26-2023 REG                        | **   | 4,509,783                     |
| FEDERAL HOME LN MTG CORP .3% 09-28-2023                                 | **   | 34,015,882                    |
| FEDERAL HOME LN MTG CORP .375% DUE 05-05-2023 REG                       | **   | 4,969,382                     |
| FEDERAL HOME LN MTG CORP .9% 10-13-2027                                 | **   | 23,782,109                    |
| FEDERAL HOME LN MTG CORP 0.3% 12-29-2023                                | **   | 7,231,638                     |
| FEDERAL HOME LN MTG CORP 2014-DN1 CL M2 FLT RT 02-25-2024 REG           | **   | 248,557                       |
| FEDERAL HOME LN MTG CORP DTD 8/5/2020 .69% 08-05-2025                   | **   | 54,525,352                    |
| FEDERAL HOME LN MTG CORP MULTICLASS MTG 4 11-15-2039                    | **   | 514,213                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 004639 CL KB STEP UP 04-15-2053 | **   | 3,567,520                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 3384 CL FL FLTGT RT 11-15-2037  | **   | 1,744,217                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SER 3778 CL M 4.5 08-15-2039        | **   | 680,124                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-25 CL EF VAR 04-25-2038 REG | **   | 1,206,142                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2008-6 CL BF VAR 02-25-2038 REG  | **   | 1,494,970                     |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 2410 CL PF VAR 02-15-2032 REG    | **   | 636,911                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3055 CL CF VAR 10-15-2035 REG    | **   | 281,023                       |
| FEDERAL HOME LN MTG CORP MULTICLASS SR 3150 CL FA VAR 05-15-2036 REG    | **   | 1,253,146                     |
| FEDERAL HOME LN MTG CORP MULTICLASS VAR SR 2012-17 CL FG 03-25-2042 REG | **   | 1,717,060                     |
| FEDERAL HOME LN MTG CORP POOL #2B0646 FLTGT RT DUE 07-01-2042 BEO       | **   | 55,484                        |
| FEDERAL HOME LN MTG CORP POOL #410792 2.456% 02-01-2030 BEO             | **   | 16,320                        |
| FEDERAL HOME LN MTG CORP POOL #840698 2.266% 03-01-2047 BEO             | **   | 277,489                       |
| FEDERAL HOME LN MTG CORP POOL #846004 2.955% 12-01-2024 BEO             | **   | 4,497                         |
| FEDERAL HOME LN MTG CORP POOL #846313 FLTGT RT 2.428% 02-01-2026 BEO    | **   | 503                           |
| FEDERAL HOME LN MTG CORP POOL #849407 2.814% 09-01-2037 BEO             | **   | 212,078                       |
| FEDERAL HOME LN MTG CORP POOL #84-9790 FLTGT RT DUE 03-01-2045          | **   | 3,616,837                     |
| FEDERAL HOME LN MTG CORP POOL #A39803 5.5% 11-01-2035 BEO               | **   | 130,514                       |
| FEDERAL HOME LN MTG CORP POOL #A47038 5%09-01-2035 BEO                  | **   | 79,795                        |
| FEDERAL HOME LN MTG CORP POOL #A62378 6%06-01-2037 BEO                  | **   | 19,668                        |
| FEDERAL HOME LN MTG CORP POOL #A63809 6%08-01-2037 BEO                  | **   | 28,832                        |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #A69654 6%12-01-2037 BEO    | **   | 17,519                        |
| FEDERAL HOME LN MTG CORP POOL #A71410 6%01-01-2038 BEO    | **   | 462                           |
| FEDERAL HOME LN MTG CORP POOL #A85726 5%04-01-2039 BEO    | **   | 81,008                        |
| FEDERAL HOME LN MTG CORP POOL #A86313 5%05-01-2039 BEO    | **   | 15,793                        |
| FEDERAL HOME LN MTG CORP POOL #A90176 5%12-01-2039 BEO    | **   | 20,596                        |
| FEDERAL HOME LN MTG CORP POOL #A90826 4.5% 01-01-2040 BEO | **   | 249,606                       |
| FEDERAL HOME LN MTG CORP POOL #A91235 4.5% 02-01-2040 BEO | **   | 105,328                       |
| FEDERAL HOME LN MTG CORP POOL #A93318 5%08-01-2040 BEO    | **   | 296,334                       |
| FEDERAL HOME LN MTG CORP POOL #A93625 5%08-01-2040 BEO    | **   | 282,053                       |
| FEDERAL HOME LN MTG CORP POOL #A93652 5%09-01-2040 BEO    | **   | 96,105                        |
| FEDERAL HOME LN MTG CORP POOL #A93713 5%09-01-2040 BEO    | **   | 406,529                       |
| FEDERAL HOME LN MTG CORP POOL #A94069 5%09-01-2040 BEO    | **   | 93,703                        |
| FEDERAL HOME LN MTG CORP POOL #A94113 5%10-01-2040 BEO    | **   | 241,213                       |
| FEDERAL HOME LN MTG CORP POOL #A94132 5%09-01-2040 BEO    | **   | 2,530                         |
| FEDERAL HOME LN MTG CORP POOL #A94898 4.5% 11-01-2040 BEO | **   | 200,042                       |
| FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO    | **   | 253,288                       |
| FEDERAL HOME LN MTG CORP POOL #A95519 4.5% 12-01-2040 BEO | **   | 63,742                        |
| FEDERAL HOME LN MTG CORP POOL #A95561 4%12-01-2040 BEO    | **   | 426,084                       |
| FEDERAL HOME LN MTG CORP POOL #A95575 4%12-01-2040 BEO    | **   | 348,695                       |
| FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO    | **   | 276,415                       |
| FEDERAL HOME LN MTG CORP POOL #C01623 5.5% 09-01-2033 BEO | **   | 226,532                       |
| FEDERAL HOME LN MTG CORP POOL #C03517 4.5% 09-01-2040 BEO | **   | 185,133                       |
| FEDERAL HOME LN MTG CORP POOL #C03520 4%09-01-2040 BEO    | **   | 1,167,084                     |
| FEDERAL HOME LN MTG CORP POOL #C03520 4%09-01-2040 BEO    | **   | 519,559                       |
| FEDERAL HOME LN MTG CORP POOL #C03545 5%08-01-2040 BEO    | **   | 256,813                       |
| FEDERAL HOME LN MTG CORP POOL #C03613 4%11-01-2040 BEO    | **   | 233,695                       |
| FEDERAL HOME LN MTG CORP POOL #C03792 3.5% 04-01-2042 BEO | **   | 823,973                       |
| FEDERAL HOME LN MTG CORP POOL #C04240 3.5% 09-01-2042 BEO | **   | 401,944                       |
| FEDERAL HOME LN MTG CORP POOL #C04422 3%12-01-2042 BEO    | **   | 475,781                       |
| FEDERAL HOME LN MTG CORP POOL #C09022 3%01-01-2043 BEO    | **   | 2,370,624                     |
| FEDERAL HOME LN MTG CORP POOL #C09055 4%12-01-2043 BEO    | **   | 394,034                       |
| FEDERAL HOME LN MTG CORP POOL #C10542 7%06-01-2028 BEO    | **   | 4,501                         |
| FEDERAL HOME LN MTG CORP POOL #C12585 7%07-01-2028 BEO    | **   | 634                           |
| FEDERAL HOME LN MTG CORP POOL #C14084 7%08-01-2028 BEO    | **   | 6,575                         |
| FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO    | **   | 11,779                        |
| FEDERAL HOME LN MTG CORP POOL #C91362 4.5% 03-01-2031 BEO | **   | 275,373                       |
| FEDERAL HOME LN MTG CORP POOL #C91581 3%11-01-2032 BEO    | **   | 1,464,736                     |
| FEDERAL HOME LN MTG CORP POOL #C91589 3.5% 11-01-2032 BEO | **   | 291,215                       |
| FEDERAL HOME LN MTG CORP POOL #C91925 3.5% 04-01-2037 BEO | **   | 1,194,030                     |
| FEDERAL HOME LN MTG CORP POOL #C91928 3.5% 05-01-2037 BEO | **   | 209,132                       |
| FEDERAL HOME LN MTG CORP POOL #C91960 3.5% 11-01-2037 BEO | **   | 890,599                       |
| FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO    | **   | 895,446                       |
| FEDERAL HOME LN MTG CORP POOL #C91987 3%04-01-2038 BEO    | **   | 741,496                       |
| FEDERAL HOME LN MTG CORP POOL #D64290 7%10-01-2025 BEO    | **   | 8,807                         |
| FEDERAL HOME LN MTG CORP POOL #D70703 7%04-01-2026 BEO    | **   | 6,187                         |
| FEDERAL HOME LN MTG CORP POOL #D75558 8%10-01-2026 BEO    | **   | 726                           |
| FEDERAL HOME LN MTG CORP POOL #D75787 8%11-01-2026 BEO    | **   | 1,943                         |
| FEDERAL HOME LN MTG CORP POOL #D77163 7.5% 01-01-2027 BEO | **   | 1,884                         |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #D80177 7%05-01-2027 BEO    | **   | 5,773                         |
| FEDERAL HOME LN MTG CORP POOL #D98914 4%01-01-2032 BEO    | **   | 84,616                        |
| FEDERAL HOME LN MTG CORP POOL #E04113 2.5% 11-01-2027 BEO | **   | 617,690                       |
| FEDERAL HOME LN MTG CORP POOL #G00552 8.5% 03-01-2023 BEO | **   | 2,617                         |
| FEDERAL HOME LN MTG CORP POOL #G00561 9.5% 06-01-2025 BEO | **   | 511                           |
| FEDERAL HOME LN MTG CORP POOL #G00627 8%06-01-2025 BEO    | **   | 3,337                         |
| FEDERAL HOME LN MTG CORP POOL #G00704 7%12-01-2026 BEO    | **   | 3,891                         |
| FEDERAL HOME LN MTG CORP POOL #G01665 5.5% 03-01-2034 BEO | **   | 285,302                       |
| FEDERAL HOME LN MTG CORP POOL #G02031 5.5% 02-01-2036 BEO | **   | 79,851                        |
| FEDERAL HOME LN MTG CORP POOL #G02427 5.5% 12-01-2036 BEO | **   | 260,062                       |
| FEDERAL HOME LN MTG CORP POOL #G03073 5.5% 07-01-2037 BEO | **   | 134,308                       |
| FEDERAL HOME LN MTG CORP POOL #G03233 6%08-01-2037 BEO    | **   | 5,019                         |
| FEDERAL HOME LN MTG CORP POOL #G03600 7%11-01-2037 BEO    | **   | 47,289                        |
| FEDERAL HOME LN MTG CORP POOL #G03695 5.5% 11-01-2037 BEO | **   | 74,423                        |
| FEDERAL HOME LN MTG CORP POOL #G03812 5.5% 02-01-2038 BEO | **   | 93,060                        |
| FEDERAL HOME LN MTG CORP POOL #G03819 6%01-01-2038 BEO    | **   | 34,259                        |
| FEDERAL HOME LN MTG CORP POOL #G04448 5.5% 07-01-2038 BEO | **   | 40,122                        |
| FEDERAL HOME LN MTG CORP POOL #G04585 5.5% 02-01-2038 BEO | **   | 69,862                        |
| FEDERAL HOME LN MTG CORP POOL #G04588 5.5% 08-01-2038 BEO | **   | 42,732                        |
| FEDERAL HOME LN MTG CORP POOL #G04636 5%12-01-2035 BEO    | **   | 34,846                        |
| FEDERAL HOME LN MTG CORP POOL #G04688 5.5% 09-01-2038 BEO | **   | 39,021                        |
| FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO | **   | 49,914                        |
| FEDERAL HOME LN MTG CORP POOL #G05527 4%07-01-2039 BEO    | **   | 33,879                        |
| FEDERAL HOME LN MTG CORP POOL #G05676 4%11-01-2039 BEO    | **   | 601,689                       |
| FEDERAL HOME LN MTG CORP POOL #G05726 5%08-01-2039 BEO    | **   | 136,493                       |
| FEDERAL HOME LN MTG CORP POOL #G05741 4.5% 12-01-2039 BEO | **   | 294,990                       |
| FEDERAL HOME LN MTG CORP POOL #G05927 4.5% 07-01-2040 BEO | **   | 698,556                       |
| FEDERAL HOME LN MTG CORP POOL #G06021 5.5% 01-01-2040 BEO | **   | 110,636                       |
| FEDERAL HOME LN MTG CORP POOL #G06087 5%09-01-2040 BEO    | **   | 31,355                        |
| FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO | **   | 269,428                       |
| FEDERAL HOME LN MTG CORP POOL #G06601 4.5% 12-01-2040 BEO | **   | 1,271,907                     |
| FEDERAL HOME LN MTG CORP POOL #G06669 6.5% 09-01-2039 BEO | **   | 135,242                       |
| FEDERAL HOME LN MTG CORP POOL #G07032 3%06-01-2042 BEO    | **   | 718,713                       |
| FEDERAL HOME LN MTG CORP POOL #G07129 3.5% 09-01-2042 BEO | **   | 697,714                       |
| FEDERAL HOME LN MTG CORP POOL #G07434 3.5% 07-01-2043 BEO | **   | 1,207,019                     |
| FEDERAL HOME LN MTG CORP POOL #G08273 5.5% 06-01-2038 BEO | **   | 27,207                        |
| FEDERAL HOME LN MTG CORP POOL #G08368 4.5% 10-01-2039 BEO | **   | 281,603                       |
| FEDERAL HOME LN MTG CORP POOL #G08457 4.5% 08-01-2041 BEO | **   | 487,646                       |
| FEDERAL HOME LN MTG CORP POOL #G08521 3%01-01-2043 BEO    | **   | 405,309                       |
| FEDERAL HOME LN MTG CORP POOL #G08540 3%08-01-2043 BEO    | **   | 665,670                       |
| FEDERAL HOME LN MTG CORP POOL #G08567 4%01-01-2044 BEO    | **   | 878,111                       |
| FEDERAL HOME LN MTG CORP POOL #G08624 4%01-01-2045 BEO    | **   | 1,208,851                     |
| FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO    | **   | 1,347,789                     |
| FEDERAL HOME LN MTG CORP POOL #G08672 4%10-01-2045 BEO    | **   | 737,742                       |
| FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO | **   | 2,671,608                     |
| FEDERAL HOME LN MTG CORP POOL #G08732 3%11-01-2046 BEO    | **   | 2,663,488                     |
| FEDERAL HOME LN MTG CORP POOL #G08734 4%11-01-2046 BEO    | **   | 1,491,847                     |
| FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BEO    | **   | 1,665,673                     |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #G08764 4.5% 05-01-2047 BEO | **   | 420,804                       |
| FEDERAL HOME LN MTG CORP POOL #G08770 3.5% 07-01-2047 BEO | **   | 5,278,825                     |
| FEDERAL HOME LN MTG CORP POOL #G08772 4.5% 07-01-2047 BEO | **   | 235,545                       |
| FEDERAL HOME LN MTG CORP POOL #G08785 4%10-01-2047 BEO    | **   | 476,743                       |
| FEDERAL HOME LN MTG CORP POOL #G08786 4.5% 10-01-2047 BEO | **   | 469,583                       |
| FEDERAL HOME LN MTG CORP POOL #G08790 4.5% 11-01-2047 BEO | **   | 392,966                       |
| FEDERAL HOME LN MTG CORP POOL #G08792 3.5% 12-01-2047 BEO | **   | 5,319,131                     |
| FEDERAL HOME LN MTG CORP POOL #G08809 4%04-01-2048 BEO    | **   | 211,852                       |
| FEDERAL HOME LN MTG CORP POOL #G08827 4.5% 07-01-2048 BEO | **   | 1,886,816                     |
| FEDERAL HOME LN MTG CORP POOL #G08832 4.5% 08-01-2048 BEO | **   | 806,370                       |
| FEDERAL HOME LN MTG CORP POOL #G08844 5%10-01-2048 BEO    | **   | 42,327                        |
| FEDERAL HOME LN MTG CORP POOL #G08847 4%11-01-2048 BEO    | **   | 23,897,397                    |
| FEDERAL HOME LN MTG CORP POOL #G08862 4%02-01-2049 BEO    | **   | 9,398,126                     |
| FEDERAL HOME LN MTG CORP POOL #G12467 6%11-01-2021 BEO    | **   | 13,706                        |
| FEDERAL HOME LN MTG CORP POOL #G12978 5.5% 12-01-2022 BEO | **   | 31,607                        |
| FEDERAL HOME LN MTG CORP POOL #G13825 4%05-01-2025 BEO    | **   | 443,763                       |
| FEDERAL HOME LN MTG CORP POOL #G13868 4.5% 07-01-2025 BEO | **   | 110,758                       |
| FEDERAL HOME LN MTG CORP POOL #G14171 6%10-01-2024 BEO    | **   | 21,004                        |
| FEDERAL HOME LN MTG CORP POOL #G14375 4%07-01-2026 BEO    | **   | 260,053                       |
| FEDERAL HOME LN MTG CORP POOL #G14956 2.5% 05-01-2028 BEO | **   | 580,224                       |
| FEDERAL HOME LN MTG CORP POOL #G15252 3%12-01-2029 BEO    | **   | 628,370                       |
| FEDERAL HOME LN MTG CORP POOL #G15403 3.5% 04-01-2030 BEO | **   | 1,552,761                     |
| FEDERAL HOME LN MTG CORP POOL #G15441 3%03-01-2030 BEO    | **   | 580,655                       |
| FEDERAL HOME LN MTG CORP POOL #G16015 3%01-01-2032 BEO    | **   | 483,932                       |
| FEDERAL HOME LN MTG CORP POOL #G16177 2%01-01-2032 BEO    | **   | 1,267,832                     |
| FEDERAL HOME LN MTG CORP POOL #G16763 4%02-01-2034 BEO    | **   | 3,567,893                     |
| FEDERAL HOME LN MTG CORP POOL #G16789 4%02-01-2034 BEO    | **   | 4,253,532                     |
| FEDERAL HOME LN MTG CORP POOL #G16792 4%03-01-2034 BEO    | **   | 3,933,043                     |
| FEDERAL HOME LN MTG CORP POOL #G18401 3.5% 09-01-2026 BEO | **   | 55,572                        |
| FEDERAL HOME LN MTG CORP POOL #G18475 2.5% 08-01-2028 BEO | **   | 146,026                       |
| FEDERAL HOME LN MTG CORP POOL #G18552 3%05-01-2030 BEO    | **   | 901,020                       |
| FEDERAL HOME LN MTG CORP POOL #G20028 7.5% 12-01-2036 BEO | **   | 585,017                       |
| FEDERAL HOME LN MTG CORP POOL #G30591 6%02-01-2028 BEO    | **   | 32,410                        |
| FEDERAL HOME LN MTG CORP POOL #G31156 5.5% 02-01-2029 BEO | **   | 6,973,807                     |
| FEDERAL HOME LN MTG CORP POOL #G60985 3%05-01-2047 BEO    | **   | 5,022,246                     |
| FEDERAL HOME LN MTG CORP POOL #G61047 4.5% 07-01-2047 BEO | **   | 310,489                       |
| FEDERAL HOME LN MTG CORP POOL #G61060 4.5% 06-01-2047 BEO | **   | 1,559,807                     |
| FEDERAL HOME LN MTG CORP POOL #G61374 4.5% 04-01-2048 BEO | **   | 1,015,026                     |
| FEDERAL HOME LN MTG CORP POOL #G61502 5%02-01-2048 BEO    | **   | 288,240                       |
| FEDERAL HOME LN MTG CORP POOL #G61638 4%07-01-2048 BEO    | **   | 982,313                       |
| FEDERAL HOME LN MTG CORP POOL #G61657 5%12-01-2047 BEO    | **   | 1,094,271                     |
| FEDERAL HOME LN MTG CORP POOL #G61713 3.5% 01-01-2045 BEO | **   | 756,963                       |
| FEDERAL HOME LN MTG CORP POOL #G61739 3%09-01-2048 BEO    | **   | 3,768,123                     |
| FEDERAL HOME LN MTG CORP POOL #J09212 5%01-01-2024 BEO    | **   | 9,449                         |
| FEDERAL HOME LN MTG CORP POOL #J12439 4.5% 06-01-2025 BEO | **   | 155,682                       |
| FEDERAL HOME LN MTG CORP POOL #J14494 4%02-01-2026 BEO    | **   | 45,577                        |
| FEDERAL HOME LN MTG CORP POOL #J14494 4%02-01-2026 BEO    | **   | 307,723                       |
| FEDERAL HOME LN MTG CORP POOL #J15658 4%06-01-2026 BEO    | **   | 115,647                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #J15719 4%06-01-2026 BEO           | **   | 330,208                       |
| FEDERAL HOME LN MTG CORP POOL #J15974 4%06-01-2026 BEO           | **   | 120,676                       |
| FEDERAL HOME LN MTG CORP POOL #J16059 4%07-01-2026 BEO           | **   | 52,070                        |
| FEDERAL HOME LN MTG CORP POOL #J1-8912 FIXED 2.5% 04-01-2027 BEO | **   | 215,404                       |
| FEDERAL HOME LN MTG CORP POOL #J25735 3%09-01-2028 BEO           | **   | 303,867                       |
| FEDERAL HOME LN MTG CORP POOL #J27464 3.5% 02-01-2029 BEO        | **   | 605,318                       |
| FEDERAL HOME LN MTG CORP POOL #J31736 3.5% 05-01-2030 BEO        | **   | 755,164                       |
| FEDERAL HOME LN MTG CORP POOL #J34888 2.5% 07-01-2031 BEO        | **   | 647,861                       |
| FEDERAL HOME LN MTG CORP POOL #Q04673 4%11-01-2041 BEO           | **   | 590,356                       |
| FEDERAL HOME LN MTG CORP POOL #Q04674 4%12-01-2041 BEO           | **   | 35,084                        |
| FEDERAL HOME LN MTG CORP POOL #Q10448 3.5% 08-01-2042 BEO        | **   | 295,874                       |
| FEDERAL HOME LN MTG CORP POOL #Q19853 3.5% 06-01-2043 BEO        | **   | 566,544                       |
| FEDERAL HOME LN MTG CORP POOL #Q25702 4.5% 04-01-2044 BEO        | **   | 481,574                       |
| FEDERAL HOME LN MTG CORP POOL #Q25703 4.5% 04-01-2044 BEO        | **   | 551,057                       |
| FEDERAL HOME LN MTG CORP POOL #Q25705 4.5% 04-01-2044 BEO        | **   | 286,172                       |
| FEDERAL HOME LN MTG CORP POOL #Q25712 4.5% 04-01-2044 BEO        | **   | 237,241                       |
| FEDERAL HOME LN MTG CORP POOL #Q25850 4.5% 04-01-2044 BEO        | **   | 196,344                       |
| FEDERAL HOME LN MTG CORP POOL #Q25851 4.5% 04-01-2044 BEO        | **   | 37,968                        |
| FEDERAL HOME LN MTG CORP POOL #Q25852 4.5% 04-01-2044 BEO        | **   | 327,038                       |
| FEDERAL HOME LN MTG CORP POOL #Q25853 4.5% 04-01-2044 BEO        | **   | 375,818                       |
| FEDERAL HOME LN MTG CORP POOL #Q29920 4.5% 11-01-2044 BEO        | **   | 35,654                        |
| FEDERAL HOME LN MTG CORP POOL #Q52046 3.5% 11-01-2047 BEO        | **   | 331,780                       |
| FEDERAL HOME LN MTG CORP POOL #Q54896 5%03-01-2048 BEO           | **   | 28,953                        |
| FEDERAL HOME LN MTG CORP POOL #Q55484 3.5% 04-01-2048 BEO        | **   | 205,328                       |
| FEDERAL HOME LN MTG CORP POOL #Q56364 4%05-01-2048 BEO           | **   | 1,265,860                     |
| FEDERAL HOME LN MTG CORP POOL #Q56795 5%06-01-2048 BEO           | **   | 14,104                        |
| FEDERAL HOME LN MTG CORP POOL #Q59125 5%10-01-2048 BEO           | **   | 341,716                       |
| FEDERAL HOME LN MTG CORP POOL #QA8791 3.5% DUE 04-01-2050 BEO    | **   | 761,402                       |
| FEDERAL HOME LN MTG CORP POOL #QN0574 3.5% DUE 09-01-2034        | **   | 4,942,041                     |
| FEDERAL HOME LN MTG CORP POOL #RA2141 4.0% DUE 02-01-2050 REG    | **   | 635,285                       |
| FEDERAL HOME LN MTG CORP POOL #RA2335 3%DUE 03-01-2050 REG       | **   | 4,962,534                     |
| FEDERAL HOME LN MTG CORP POOL #RA2353 4.5% DUE 03-01-2050 REG    | **   | 460,573                       |
| FEDERAL HOME LN MTG CORP POOL #RA2358 4.0% DUE 03-01-2050 REG    | **   | 459,301                       |
| FEDERAL HOME LN MTG CORP POOL #S0-6179 3% 09-15-2042 BEO         | **   | 3,962,234                     |
| FEDERAL HOME LN MTG CORP POOL #S0-6228 3% 09-15-2042 BEO         | **   | 3,455,461                     |
| FEDERAL HOME LN MTG CORP POOL #S0-6297 3.5% 09-15-2042 BEO       | **   | 269,147                       |
| FEDERAL HOME LN MTG CORP POOL #T45022 2.5% 01-01-2028 BEO        | **   | 1,749,598                     |
| FEDERAL HOME LN MTG CORP POOL #T45023 2.5% 02-01-2028 BEO        | **   | 750,862                       |
| FEDERAL HOME LN MTG CORP POOL #U79065 3.5% 04-01-2030 BEO        | **   | 874,280                       |
| FEDERAL HOME LN MTG CORP POOL #U80439 3.5% 07-01-2033 BEO        | **   | 274,779                       |
| FEDERAL HOME LN MTG CORP POOL #U90245 3.5% 10-01-2042 BEO        | **   | 476,758                       |
| FEDERAL HOME LN MTG CORP POOL #U9-0690 3.5 DUE 06-01-2042        | **   | 155,862                       |
| FEDERAL HOME LN MTG CORP POOL #U92272 4.5% 12-01-2043 BEO        | **   | 511,534                       |
| FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO        | **   | 172,856                       |
| FEDERAL HOME LN MTG CORP POOL #U99076 4.5% 12-01-2043 BEO        | **   | 3,605,292                     |
| FEDERAL HOME LN MTG CORP POOL #U99084 4.5% 02-01-2044 BEO        | **   | 3,235,485                     |
| FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO        | **   | 250,245                       |
| FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO        | **   | 850,832                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP POOL #U99114 3.5% 02-01-2044 BEO           | **   | 190,254                       |
| FEDERAL HOME LN MTG CORP POOL #ZA3714 3%06-01-2029 BEO              | **   | 2,454,983                     |
| FEDERAL HOME LN MTG CORP POOL #ZA5318 3.5% 03-01-2048 BEO           | **   | 574,989                       |
| FEDERAL HOME LN MTG CORP POOL #ZA5433 3.5% 06-01-2048 BEO           | **   | 2,754,001                     |
| FEDERAL HOME LN MTG CORP POOL #ZA5454 4%06-01-2048 BEO              | **   | 2,484,390                     |
| FEDERAL HOME LN MTG CORP POOL #ZM1238 3%06-01-2046 BEO              | **   | 339,605                       |
| FEDERAL HOME LN MTG CORP POOL #ZM2846 3.5% 03-01-2047 BEO           | **   | 237,533                       |
| FEDERAL HOME LN MTG CORP POOL #ZM3481 3.5% 06-01-2047 BEO           | **   | 375,276                       |
| FEDERAL HOME LN MTG CORP POOL #ZM5146 4%12-01-2047 BEO              | **   | 2,301,054                     |
| FEDERAL HOME LN MTG CORP POOL #ZM5284 4%01-01-2048 BEO              | **   | 830,748                       |
| FEDERAL HOME LN MTG CORP POOL #ZM6115 4.5% 04-01-2048 BEO           | **   | 676,128                       |
| FEDERAL HOME LN MTG CORP POOL #ZM6138 4.5% 04-01-2048 BEO           | **   | 578,073                       |
| FEDERAL HOME LN MTG CORP POOL #ZM6880 4.5% 06-01-2048 BEO           | **   | 484,623                       |
| FEDERAL HOME LN MTG CORP POOL #ZM6968 4%06-01-2048 BEO              | **   | 215,305                       |
| FEDERAL HOME LN MTG CORP POOL #ZM7733 5%DUE 08-01-2048 REG          | **   | 734,423                       |
| FEDERAL HOME LN MTG CORP POOL #ZN1436 5%11-01-2048 BEO              | **   | 802,007                       |
| FEDERAL HOME LN MTG CORP POOL #ZS3412 5.5% 12-01-2038 BEO           | **   | 912,984                       |
| FEDERAL HOME LN MTG CORP POOL #ZS4697 3%01-01-2047 BEO              | **   | 444,083                       |
| FEDERAL HOME LN MTG CORP POOL #ZS4699 4%01-01-2047 BEO              | **   | 46,322                        |
| FEDERAL HOME LN MTG CORP POOL #ZS4703 3%02-01-2047 BEO              | **   | 630,917                       |
| FEDERAL HOME LN MTG CORP POOL #ZS8669 3%09-01-2032 BEO              | **   | 526,308                       |
| FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BEO              | **   | 305,895                       |
| FEDERAL HOME LN MTG CORP POOL #ZT0474 4.5% 08-01-2048 BEO           | **   | 158,802                       |
| FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO              | **   | 700,074                       |
| FEDERAL HOME LN MTG CORP POOL #ZT1408 2%10-01-2032 BEO              | **   | 4,542,741                     |
| FEDERAL HOME LN MTG CORP POOL #ZT1545 4%DUE 12-01-2048 BEO          | **   | 15,870,918                    |
| FEDERAL HOME LN MTG CORP POOL #ZT1596 5%01-01-2049 BEO              | **   | 2,501,431                     |
| FEDERAL HOME LN MTG CORP Q15062 3 DUE 02-01-2043                    | **   | 1,648,638                     |
| FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047                    | **   | 1,741,805                     |
| FEDERAL HOME LN MTG CORP REMIC SER 4042 CL EB 6.5 08-15-2039        | **   | 933,530                       |
| FEDERAL HOME LN MTG CORP SER 004288 CL AG 3 DUE 09-15-2037 REG      | **   | 899,961                       |
| FEDERAL HOME LN MTG CORP SER 004569 CL G3.5% DUE 06-15-2042 REG     | **   | 2,265,861                     |
| FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040           | **   | 132,988                       |
| FEDERAL HOME LN MTG CORP SER 004989 CL FA .50475% 08-15-2040        | **   | 791,390                       |
| FEDERAL HOME LN MTG CORP SER 004989 CL FA .50475% 08-15-2040        | **   | 2,110,373                     |
| FEDERAL HOME LN MTG CORP SER 004989 CL FB .50475% 10-15-2040        | **   | 794,585                       |
| FEDERAL HOME LN MTG CORP SER 004989 CL FB .50475% 10-15-2040        | **   | 1,677,457                     |
| FEDERAL HOME LN MTG CORP SER 17-DNA2 CLASS M2 VAR RT DUE 10-25-2029 | **   | 5,153,604                     |
| FEDERAL HOME LN MTG CORP SER 2519 CL NU 5.0% 11-15-2032             | **   | 2,402,671                     |
| FEDERAL HOME LN MTG CORP SER 2595 CL DC 5 04-15-2023                | **   | 20,421                        |
| FEDERAL HOME LN MTG CORP SER 2631 CL DA 3.625 06-15-2033            | **   | 19,976                        |
| FEDERAL HOME LN MTG CORP SER 3221 CL FW 09-15-2036                  | **   | 804,186                       |
| FEDERAL HOME LN MTG CORP SER 3231 CL FA FRN 10-15-2036              | **   | 439,333                       |
| FEDERAL HOME LN MTG CORP SER 3361 CL PF FRN 08-15-2035              | **   | 1,760,495                     |
| FEDERAL HOME LN MTG CORP SER 3404 CL FB FRN 01-15-2038              | **   | 1,318,724                     |
| FEDERAL HOME LN MTG CORP SER 3539 CL DB 4.5% 06-15-2024             | **   | 439,848                       |
| FEDERAL HOME LN MTG CORP SER 3616 CL FG FRN 03-15-2032              | **   | 464,979                       |
| FEDERAL HOME LN MTG CORP SER 3680 CL MA 4.5% DUE 07-15-2039         | **   | 114,272                       |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| FEDERAL HOME LN MTG CORP SER 3713 CL PA 2.0% 02-15-2040           | **   | 537,710                       |
| FEDERAL HOME LN MTG CORP SER 3725 CL PD 2.5% 01-15-2040           | **   | 1,285,140                     |
| FEDERAL HOME LN MTG CORP SER 3741 CL HF FLTG 11-15-2039           | **   | 336,997                       |
| FEDERAL HOME LN MTG CORP SER 3786 CL NA 4.5 DUE 07-15-2040 REG    | **   | 577,433                       |
| FEDERAL HOME LN MTG CORP SER 3843 CL GH 3.75 10-15-2039           | **   | 258,356                       |
| FEDERAL HOME LN MTG CORP SER 3905 CL MP 2.0% DUE 03-15-2041 REG   | **   | 553,758                       |
| FEDERAL HOME LN MTG CORP SER 3925 CL DE 2.0% 07-15-2040           | **   | 586,757                       |
| FEDERAL HOME LN MTG CORP SER 3994 CL JA 2.0% 15/03/2040           | **   | 618,308                       |
| FEDERAL HOME LN MTG CORP SER 4016 CL NL 3.0% 09-15-2039           | **   | 107,917                       |
| FEDERAL HOME LN MTG CORP SER 4024 CL C 3.0% 03-15-2027            | **   | 916,748                       |
| FEDERAL HOME LN MTG CORP SER 4093 CL QA 1.9 DUE 01-15-2038        | **   | 153,512                       |
| FEDERAL HOME LN MTG CORP SER 4120 CL KA 1.75% 10-15-2032          | **   | 2,497,125                     |
| FEDERAL HOME LN MTG CORP SER 4125 CL PH 3 08-15-2041              | **   | 2,751,331                     |
| FEDERAL HOME LN MTG CORP SER 4208 CL PA 1.5 04-15-2041            | **   | 103,365                       |
| FEDERAL HOME LN MTG CORP SER 4229 CL MA 3.5 05-15-2041 REG        | **   | 1,186,332                     |
| FEDERAL HOME LN MTG CORP SER 4238 CL BF FLTG 08-15-2030           | **   | 616,200                       |
| FEDERAL HOME LN MTG CORP SER 4247 CL AK 4.5 12-15-2042            | **   | 1,126,148                     |
| FEDERAL HOME LN MTG CORP SER 4374 CL CE 3.5% 12-15-2043           | **   | 992,238                       |
| FEDERAL HOME LN MTG CORP SER 4377 CL LA 3.0% 06-15-2040           | **   | 565,899                       |
| FEDERAL HOME LN MTG CORP SER 4412 CL LE 3.0% 12-15-2041           | **   | 243,493                       |
| FEDERAL HOME LN MTG CORP SER 4508 CL CF FLTG 09-15-2045           | **   | 5,627,994                     |
| FEDERAL HOME LN MTG CORP SER 4550 CL TA 2% 01-15-2045             | **   | 4,034,334                     |
| FEDERAL HOME LN MTG CORP SER 4559 CL AF FLTG 03-15-2042 REG       | **   | 820,843                       |
| FEDERAL HOME LN MTG CORP SER 4637 CL WF FLTG RT 07-15-2041        | **   | 2,948,360                     |
| FEDERAL HOME LN MTG CORP SER 4678 CL AF FLTG RT 12-15-2042        | **   | 2,472,881                     |
| FEDERAL HOME LN MTG CORP SER 4772 CL GA 4.5% 10-15-2044           | **   | 597,444                       |
| FEDERAL HOME LN MTG CORP SER K091 CL AM 3.566% DUE 03-25-2029     | **   | 8,333,632                     |
| FEDERAL HOME LN MTG CORP SL 4365 CL FH FRN 01-15-2040 REG         | **   | 4,462,438                     |
| FEDERAL HOME LN MTG CORP SR 4097 CL KF FLTG 09-15-2031            | **   | 967,999                       |
| FEDERAL HOME LN MTG CORP SR 4254 CL TA 2.5% 10-15-2031            | **   | 284,101                       |
| FEDERAL HOME LN MTG CORP SR 4387 CL NA 1.5% 09-15-2029            | **   | 326,286                       |
| FEDERAL HOME LN MTG CORP SR K090 CL A-M VAR RT 02-25-2052         | **   | 7,345,938                     |
| FEDERAL HOME LN MTG CORP SR K156 CL A1 3.7% 07-25-2036            | **   | 8,397,073                     |
| FEDERAL HOME LN MTG CORP TRANCHE # TR 00439 .57% 09-24-2025       | **   | 22,459,757                    |
| FEDERAL HOME LN MTG CORP TRANCHE # TR 00726 .375% 03-25-2024      | **   | 16,381,066                    |
| FEDERAL HOME LN MTG CORP TRANCHE # TR 00856 .65% 10-27-2025       | **   | 33,101,219                    |
| FEDERAL HOME LN MTG CORP TRANCHE # TR 00867 .8% 10-28-2026        | **   | 11,500,205                    |
| FEDERAL HOME LN MTG CORP TRANCHE 2.864% SER KJ13 CL A2 08-25-2022 | **   | 215,129                       |
| FEDERAL HOME LN MTG CORP TRANCHE VAR RT 11-25-2027                | **   | 458,125                       |
| FEDERAL HOME LN MTG CORP VAR RT 10-25-2028                        | **   | 5,414,196                     |
| FEDERAL HOME LOAN MORTGAGE CORP 4% 04-01-2049                     | **   | 2,551,512                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 1.5% 12-01-2035                   | **   | 723,336                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-15-2051                     | **   | 107,955,406                   |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-15-2051                     | **   | 72,063,252                    |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-15-2051                     | **   | 114,410,766                   |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 08-01-2050                     | **   | 515,668                       |
| FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 06-01-2050                   | **   | 4,543,285                     |
| FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2050                     | **   | 5,196,893                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FEDERAL NATIONAL MORTGAGE ASSOC FR SER 11-124 CL JF FLTGT RT DUE 02-25-2041 | **   | 363,069                       |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M11 CL AB2 2.254% 07-25-2026       | **   | 4,541,179                     |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M11 CL AL 2.944% 07-25-2039        | **   | 424,470                       |
| FEDERAL NATIONAL MORTGAGE ASSOC SER 2016-M12 CL AB2 2.362% 09-25-2026       | **   | 3,115,862                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0210 4.5% 12-01-2040 BEO              | **   | 727,888                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0864 4% 12-01-2040 BEO                | **   | 11,882                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH0943 4% DUE 12-01-2040 BEO            | **   | 868,805                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1115 4.5% 01-01-2041 BEO              | **   | 1,326,429                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1266 4% 01-01-2041 BEO                | **   | 236,733                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1508 4.5% 12-01-2040 BEO              | **   | 844,387                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1559 4% 12-01-2040 BEO                | **   | 552,800                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1560 4% 01-01-2041 BEO                | **   | 753,273                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH1565 4.5% 12-01-2040 BEO              | **   | 328,495                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH2442 4% 01-01-2041 BEO                | **   | 33,497                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH3203 4% DUE 01-01-2041 BEO            | **   | 124,867                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH4404 4% 01-01-2041 BEO                | **   | 943,025                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AH6958 ADJ RT DUE 02-01-2041 BEO        | **   | 77,946                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI0511 5% 04-01-2041 BEO                | **   | 53,546                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1051 4% DUE 06-01-2026 REG            | **   | 139,787                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1863 5% 05-01-2041 BEO                | **   | 107,975                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI1892 5% 05-01-2041 BEO                | **   | 556,968                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2433 5% 05-01-2041 BEO                | **   | 146,694                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2443 5% 05-01-2041 BEO                | **   | 69,647                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI2462 5% 05-01-2041 BEO                | **   | 90,730                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI4261 5% 06-01-2041 BEO                | **   | 69,542                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI7778 4% 07-01-2041 BEO                | **   | 7,919                         |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI8382 3.5% 09-01-2026 BEO              | **   | 135,816                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI8630 4% 07-01-2042 BEO                | **   | 59,729                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI9940 5% 09-01-2041 BEO                | **   | 357,161                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1884 FIXED 3.5% 02-01-2042 BEO        | **   | 498,903                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ2288 4% 09-01-2041 BEO                | **   | 306,332                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ4051 4% 10-01-2041 BEO                | **   | 4,713                         |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9317 4% 01-01-2042 BEO                | **   | 921,593                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9982 3.5% 08-01-2042 BEO              | **   | 1,905,418                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK0968 3% 02-01-2027 BEO                | **   | 274,598                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK1140 3% 02-01-2027 BEO                | **   | 182,680                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK1608 3% 01-01-2027 BEO                | **   | 188,306                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK5551 FIXED 4% 04-01-2042 BEO          | **   | 2,855,316                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK6966 3% 03-01-2027 BEO                | **   | 299,206                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0007 5% 12-01-2034 BEO                | **   | 492,947                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0009 5.5% 12-01-2034 BEO              | **   | 423,038                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0379 8% 12-01-2036 BEO                | **   | 106,521                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0476 5% 11-01-2040 BEO                | **   | 367,224                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0484 5.5% DUE 05-01-2040 BEO          | **   | 159,338                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0533 ADJ RT DUE 07-01-2041 BEO        | **   | 327,710                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL0998 4.5% 10-01-2041 BEO              | **   | 340,073                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1051 4.5% 09-01-2041 BEO              | **   | 306,011                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1469 7% DUE 02-01-2039 BEO            | **   | 443,956                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1470 7% DUE 04-01-2037 BEO     | **   | 209,267                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL1945 3.5% 06-01-2042 BEO       | **   | 322,531                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL2151 3.5% 03-01-2042 BEO       | **   | 689,361                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL2389 3.5% 09-01-2042 BEO       | **   | 719,597                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL3026 3.5% 12-01-2042 BEO       | **   | 291,194                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL3626 4% 09-01-2042 BEO         | **   | 11,649                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL3797 2.5% 06-01-2028 BEO       | **   | 2,164,919                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4043 3% 09-01-2028 BEO         | **   | 2,982,457                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4324 6.5% 05-01-2040 BEO       | **   | 1,659,952                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4465 3% 07-01-2028 BEO         | **   | 895,820                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO       | **   | 161,396                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO       | **   | 443,839                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4895 3.5% 12-01-2028 BEO       | **   | 2,192,093                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL4936 3% 03-01-2029 BEO         | **   | 882,236                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5548 2.668% DUE 05-01-2038 BEO | **   | 184,872                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5674 4.5% 08-01-2044 BEO       | **   | 1,422,817                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL5760 4% 09-01-2043 BEO         | **   | 32,400                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6185 3% 10-01-2029 BEO         | **   | 1,930,921                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6308 5% 08-01-2038 BEO         | **   | 1,588,109                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6605 3% 04-01-2030 BEO         | **   | 511,933                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6613 2.5% 06-01-2028 BEO       | **   | 1,016,588                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL6851 2.5% 10-01-2043 BEO       | **   | 572,797                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL7204 5% 10-01-2043 BEO         | **   | 62,977                        |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL7320 3% 09-01-2030 BEO         | **   | 651,208                       |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL7430 3.5% DUE 08-01-2030 REG   | **   | 1,327,589                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL9397 3% 10-01-2046 BEO         | **   | 1,609,242                     |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AL9546 3.5% 11-01-2046 BEO       | **   | 1,104,655                     |
| FEDERAL NATL MTG ASSN GTD REMIC PASS THRU 3 1-25-2040                | **   | 215,989                       |
| FEDERAL NATL MTG ASSN SR 2011-59 CL NZ 5.5 DUE 07-25-2041            | **   | 2,175,562                     |
| FEDERAL RLTY INVT TR 3.5% DUE 06-01-2030                             | **   | 1,882,331                     |
| FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW                   | **   | 466,202                       |
| FEDERAL SIGNAL CORP COM                                              | **   | 1,818,545                     |
| FEDEX CORP 3.8% DUE 05-15-2025                                       | **   | 1,809,552                     |
| FEDEX CORP COM                                                       | **   | 18,718,602                    |
| FEDNAT HLDG CO COMSTK                                                | **   | 14,214                        |
| FERRO CORP COM                                                       | **   | 41,520                        |
| FERROGLOBE PLC COM NPV                                               | **   | 47,960                        |
| FERRONORDIC AB NPV                                                   | **   | 143,135                       |
| FFNMA SER 2015-38 CL-PG 3.0% 08-25-2044                              | **   | 3,401,282                     |
| FHLB BD 5.5 07-15-2036                                               | **   | 5,623,686                     |
| FHLMC #QA7238 3.5% 02-01-2050                                        | **   | 457,293                       |
| FHLMC 4.5% MBS 01/09/2049 USD'RA-1830' POOL #RA1830 4.5 09-01-2049   | **   | 322,174                       |
| FHLMC CMO SER 2248 CL FB FLTG DUE 09-15-2030 REG                     | **   | 3,530                         |
| FHLMC GOLD #A53630 A53630 6 10-01-2036                               | **   | 95,672                        |
| FHLMC GOLD #G00473 7.5% DUE 05-01-2026                               | **   | 94                            |
| FHLMC GOLD 3% MBS 01/06/2029 USD'V6-0564' V60564 3 06-01-2029        | **   | 588,086                       |
| FHLMC GOLD 3% MBS 01/10/2046 USD'G6-7701' G67701 3 10-01-2046        | **   | 2,962,518                     |
| FHLMC GOLD 3% MBS 01/10/2046 USD'Q4-3413' Q43413 3 10-01-2046        | **   | 652,662                       |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| FHLMC GOLD 3.5% MBS 01/01/2046 USD'Q3-8490' Q38490 3.5 01-01-2046 | **   | 3,368,110                     |
| FHLMC GOLD 4.5% MBS 01/02/2048 USD'V8-3956' V83956 4.5 02-01-2048 | **   | 1,230,249                     |
| FHLMC GOLD A47999 5 08-01-2035                                    | **   | 315,202                       |
| FHLMC GOLD A62077 6 06-01-2037                                    | **   | 18,057                        |
| FHLMC GOLD A9-5825 4.0% DUE 12-01-2040                            | **   | 354,168                       |
| FHLMC GOLD A95831 4.5 12-01-2040                                  | **   | 616,570                       |
| FHLMC GOLD C00371 7 09-01-2024                                    | **   | 663                           |
| FHLMC GOLD C00522 7.0% 05-01-2027                                 | **   | 3,647                         |
| FHLMC GOLD C00632 7 07-01-2028                                    | **   | 3,552                         |
| FHLMC GOLD C00987 7.5 05-01-2030                                  | **   | 636                           |
| FHLMC GOLD C01116 7.5 01-01-2031                                  | **   | 18,892                        |
| FHLMC GOLD C04272 3 10-01-2042                                    | **   | 1,193,269                     |
| FHLMC GOLD C80373 7.5% 01-01-2026                                 | **   | 134                           |
| FHLMC GOLD C80379 7.0% 02-01-2026                                 | **   | 4,085                         |
| FHLMC GOLD C80407 7.0% 06-01-2026                                 | **   | 453                           |
| FHLMC GOLD C91908 3 01-01-2037                                    | **   | 660,152                       |
| FHLMC GOLD G02408 5.5 12-01-2036                                  | **   | 123,547                       |
| FHLMC GOLD G06506 4 12-01-2040                                    | **   | 1,134,416                     |
| FHLMC GOLD G06507 4 02-01-2041                                    | **   | 211,398                       |
| FHLMC GOLD G07335 7 03-01-2039                                    | **   | 359,081                       |
| FHLMC GOLD G0-7388 3.5 05-01-2043                                 | **   | 1,151,660                     |
| FHLMC GOLD G07509 6.5 09-01-2039                                  | **   | 275,590                       |
| FHLMC GOLD G07762 4.5 06-01-2044                                  | **   | 815,390                       |
| FHLMC GOLD G08372 4.5 11-01-2039                                  | **   | 267,256                       |
| FHLMC GOLD G08553 3 10-01-2043                                    | **   | 83,393                        |
| FHLMC GOLD G08793 4 12-01-2047                                    | **   | 426,657                       |
| FHLMC GOLD G13492 5 02-01-2024                                    | **   | 32,138                        |
| FHLMC GOLD G67720 4.5 03-01-2049                                  | **   | 15,566,005                    |
| FHLMC GOLD GROUP #C00636 7.5 MTG PARTN CTF DUE 07-01-2028 REG     | **   | 11,841                        |
| FHLMC GOLD J16432 3.5 08-01-2026                                  | **   | 113,704                       |
| FHLMC GOLD J23935 3 05-01-2028                                    | **   | 268,780                       |
| FHLMC GOLD J2-7964 3 04-01-2029                                   | **   | 290,647                       |
| FHLMC GOLD J28196 3 05-01-2029                                    | **   | 1,915,459                     |
| FHLMC GOLD J29007 3 08-01-2029                                    | **   | 380,370                       |
| FHLMC GOLD J35097 2.5 08-01-2031                                  | **   | 523,730                       |
| FHLMC GOLD POOL #G00280 9.5% 12-01-2022                           | **   | 9                             |
| FHLMC GOLD POOL #G00675 7.5% DUE 03-01-2027                       | **   | 5,692                         |
| FHLMC GOLD POOL #G00869 7.5% DUE 01-01-2028                       | **   | 6,021                         |
| FHLMC GOLD POOL #Q11288 3.5 09-01-2042                            | **   | 296,628                       |
| FHLMC GOLD POOL #Q1-1788 3 DUE 10-01-2042                         | **   | 166,647                       |
| FHLMC GOLD POOL #Q12052 Q12052 3.5 10-01-2042                     | **   | 355,130                       |
| FHLMC GOLD POOL C00984 8 05-01-2030                               | **   | 816                           |
| FHLMC GOLD POOL G0-0529 7.5% DUE 08-01-2026                       | **   | 365                           |
| FHLMC GOLD POOL G01091 7 12-01-2029                               | **   | 14,484                        |
| FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048                        | **   | 12,219,979                    |
| FHLMC GOLD POOL J12398 FLTG RT 4.5% DUE 06-01-2025                | **   | 109,896                       |
| FHLMC GOLD POOL Q41209 3.5% 06-01-2046                            | **   | 536,327                       |
| FHLMC GOLD POOL Q44963 3.5% 12-01-2046                            | **   | 1,130,992                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FHLMC GOLD POOL# U91254 4 DUE 04-01-2043                                    | **   | 728,301                       |
| FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043                                   | **   | 1,686,677                     |
| FHLMC GOLD Q08998 3.5 06-01-2042                                            | **   | 652,971                       |
| FHLMC GOLD Q12520 3 10-01-2042                                              | **   | 82,722                        |
| FHLMC GOLD Q14326 2.5 01-01-2043                                            | **   | 648,346                       |
| FHLMC GOLD Q44452 3 11-01-2046                                              | **   | 1,170,943                     |
| FHLMC GOLD Q45458 4 08-01-2046                                              | **   | 320,452                       |
| FHLMC GOLD Q48338 4.5 05-01-2047                                            | **   | 108,438                       |
| FHLMC GOLD Q48875 4.0% DUE 06-01-2047                                       | **   | 1,535,664                     |
| FHLMC GOLD Q49494 4.5% 07-01-2047                                           | **   | 397,265                       |
| FHLMC GOLD U90291 4 10-01-2042                                              | **   | 121,217                       |
| FHLMC GOLD U90316 4 10-01-2042                                              | **   | 1,427,829                     |
| FHLMC GOLD U91619 4 06-01-2043                                              | **   | 672,800                       |
| FHLMC GOLD U95137 4 08-01-2043                                              | **   | 380,066                       |
| FHLMC GOLD V60298 3.0% 10-01-2028                                           | **   | 291,584                       |
| FHLMC GOLD V60869 2.5 07-01-2030                                            | **   | 1,297,546                     |
| FHLMC GOLDPPOOL #Q10241 3.5 08-01-2042                                      | **   | 303,165                       |
| FHLMC GOLDPPOOL G67721 4.5% FIXED 04-01-2049                                | **   | 743,228                       |
| FHLMC GROUP #C00098 8.00 MTG PARTN CTF DUE 2-1-2022 REG                     | **   | 337                           |
| FHLMC GROUP #C00516 8.0 MTG PARTN CTF DUE 05-01-2027 REG                    | **   | 2,493                         |
| FHLMC GROUP #G00825 7.0 MTG PARTN CTF DUE 11-01-2027 REG                    | **   | 309                           |
| FHLMC MTN 6.25 07-15-2032                                                   | **   | 69,526                        |
| FHLMC MULTICLASS SER 4102 CL EG 1.25% 09-15-2027                            | **   | 359,183                       |
| FHLMC MULTICLASS 2.0% SRS 19-55 CL-UG DUE 04-25-2048 REG                    | **   | 2,908,986                     |
| FHLMC MULTICLASS 2.5% DUE 10-15-2033 REG                                    | **   | 825,490                       |
| FHLMC MULTICLASS 2005-S001 CTF CL 2A2 VAR RATE 09-25-2045                   | **   | 346,089                       |
| FHLMC MULTICLASS 3.5 07-15-2041                                             | **   | 152,564                       |
| FHLMC MULTICLASS 3122 CL FE FLTG 03-15-2036                                 | **   | 2,329,950                     |
| FHLMC MULTICLASS 4 09-15-2039                                               | **   | 182,425                       |
| FHLMC MULTICLASS 5.0% DUE 07-15-2033 REG                                    | **   | 1,014,924                     |
| FHLMC MULTICLASS FEDERAL HOME LN MTG CORP SR 4795 CL MP 3.5% 05-15-2043 REG | **   | 1,513,722                     |
| FHLMC MULTICLASS FHLMC #80-0146 10-15-2037                                  | **   | 3,007,390                     |
| FHLMC MULTICLASS FIXED 3.422% 11-25-2018 REG                                | **   | 1,680,110                     |
| FHLMC MULTICLASS FREDDIE MAC SER 2017-SR01 CL A3G 3.089% 11-25-2027         | **   | 4,118,383                     |
| FHLMC MULTICLASS PREASSIGN 00320 4.5 09-15-2034                             | **   | 621,930                       |
| FHLMC MULTICLASS PREASSIGN 00343 08-25-2031                                 | **   | 4,181                         |
| FHLMC MULTICLASS PREASSIGN 00366 5 08-15-2035                               | **   | 444,944                       |
| FHLMC MULTICLASS REMIC TR 2013-130 CL-EA3 06-25-2038                        | **   | 132,206                       |
| FHLMC MULTICLASS SER 004254 CL BM 2.5% DUE 01-15-2031 REG                   | **   | 229,981                       |
| FHLMC MULTICLASS SER 004257 CL A 2.5 10-15-2027                             | **   | 1,685,292                     |
| FHLMC MULTICLASS SER 004258 CL D 2.5 06-15-2027                             | **   | 912,334                       |
| FHLMC MULTICLASS SER 004281 CL LG 4 01-15-2043                              | **   | 4,002,180                     |
| FHLMC MULTICLASS SER 004293 CL KG 3.0% DUE 08-15-2043 REG                   | **   | 762,128                       |
| FHLMC MULTICLASS SER 004302 CL HF 01-15-2038                                | **   | 572,972                       |
| FHLMC MULTICLASS SER 004305 CL A 3.5 06-15-2048                             | **   | 728,343                       |
| FHLMC MULTICLASS SER 004305 CL GA 2.0% DUE 02-15-2024 REG                   | **   | 61,548                        |
| FHLMC MULTICLASS SER 004579 CL FD 01-15-2038                                | **   | 331,769                       |
| FHLMC MULTICLASS SER 004582 CL PA 3 11-15-2045                              | **   | 12,665,897                    |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| FHLMC MULTICLASS SER 004711 CL HA 3 12-15-2043               | **   | 491,738                       |
| FHLMC MULTICLASS SER 004764 CL MA 3.5% 07-15-2043            | **   | 2,044,976                     |
| FHLMC MULTICLASS SER 004774 CL LP 3.5% 09-15-2046            | **   | 1,708,823                     |
| FHLMC MULTICLASS SER 004877 CL CA 3 04-15-2034               | **   | 2,606,768                     |
| FHLMC MULTICLASS SER 004936 CL AP 2.5 09-25-2048             | **   | 17,744,727                    |
| FHLMC MULTICLASS SER 18-4 CL MA 3.5% FIXED UE 11-25-2057 REG | **   | 545,908                       |
| FHLMC MULTICLASS SER 19-1 CL MT 3.5% 07-25-2058 REG          | **   | 1,142,649                     |
| FHLMC MULTICLASS SER 2012-154 CLS PW 10-25-2042              | **   | 763,099                       |
| FHLMC MULTICLASS SER 2113 CL MW 6.5 01-15-2029               | **   | 85,552                        |
| FHLMC MULTICLASS SER 2135 CL OH 6.5 03-15-2029               | **   | 85,428                        |
| FHLMC MULTICLASS SER 2175 CL TH 6 07-15-2029                 | **   | 83,084                        |
| FHLMC MULTICLASS SER 2319 CL PZ 6.5 05-15-2031               | **   | 241,052                       |
| FHLMC MULTICLASS SER 2338 CL ZC 6.5 07-15-2031               | **   | 119,033                       |
| FHLMC MULTICLASS SER 2430 CL WF 6.5 03-15-2032 REG           | **   | 45,944                        |
| FHLMC MULTICLASS SER 2663 CL Z 5.5 08-15-2033                | **   | 824,201                       |
| FHLMC MULTICLASS SER 2792 CL MB 5.5% 05-15-2034              | **   | 5,374,132                     |
| FHLMC MULTICLASS SER 2980 CL QA 6 05-15-2035                 | **   | 53,566                        |
| FHLMC MULTICLASS SER 3005 CL ED 5 07-15-2025                 | **   | 28,819                        |
| FHLMC MULTICLASS SER 3108 CL FP 12-15-2035                   | **   | 1,960,312                     |
| FHLMC MULTICLASS SER 3117 CL FE FLT RT 02-15-2036            | **   | 448,284                       |
| FHLMC MULTICLASS SER 3187 CL Z 5 07-15-2036                  | **   | 94,230                        |
| FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037              | **   | 4,807                         |
| FHLMC MULTICLASS SER 3564 CL AL FLT RT 08-15-2036            | **   | 371,861                       |
| FHLMC MULTICLASS SER 3578 CL VZ 5.5 08-15-2036               | **   | 468,632                       |
| FHLMC MULTICLASS SER 3648 CL CY 4.5% DUE 03-15-2030          | **   | 112,951                       |
| FHLMC MULTICLASS SER 3649 CL BW 4 03-15-2025                 | **   | 203,982                       |
| FHLMC MULTICLASS SER 3653 CL HJ 5 04-15-2040                 | **   | 132,830                       |
| FHLMC MULTICLASS SER 3662 CL PJ 5 DUE 04-15-2040             | **   | 112,826                       |
| FHLMC MULTICLASS SER 3677 CL PB 4.5 DUE 05-15-2040 REG       | **   | 136,229                       |
| FHLMC MULTICLASS SER 3743 CL PA 2.5 12-15-2039               | **   | 495,804                       |
| FHLMC MULTICLASS SER 3746 CL KL 3.25 04-15-2040              | **   | 1,063,635                     |
| FHLMC MULTICLASS SER 3775 CL GC 4% 01-15-2039                | **   | 513,218                       |
| FHLMC MULTICLASS SER 3786 CL P 4 01-15-2041                  | **   | 3,793,485                     |
| FHLMC MULTICLASS SER 3793 CL PE 4.0% 06-15-2039              | **   | 3,078,867                     |
| FHLMC MULTICLASS SER 3806 CL JA 3.5 02-15-2026               | **   | 56,098                        |
| FHLMC MULTICLASS SER 3819 CL G 4 06-15-2040                  | **   | 2,157,367                     |
| FHLMC MULTICLASS SER 3846 CL KA 3.5 03-15-2026               | **   | 480,085                       |
| FHLMC MULTICLASS SER 3857 CL LH 2.5% 01-15-2040              | **   | 672,931                       |
| FHLMC MULTICLASS SER 3910 CL CU 4.0% DUE03-15-2041 REG       | **   | 197,343                       |
| FHLMC MULTICLASS SER 3919 CL BE 2.75%08-15-2039              | **   | 69,733                        |
| FHLMC MULTICLASS SER 3939 CL BZ 4.5 06-15-2041               | **   | 1,163,180                     |
| FHLMC MULTICLASS SER 3956 CL EB 3.25 11-15-2041              | **   | 1,374,532                     |
| FHLMC MULTICLASS SER 3966 CL VZ 4 12-15-2041                 | **   | 666,003                       |
| FHLMC MULTICLASS SER 3974 CL C 3 01-15-2026                  | **   | 93,623                        |
| FHLMC MULTICLASS SER 3976 CL AE 2.5 08-15-2029               | **   | 3,235                         |
| FHLMC MULTICLASS SER 4001 CL MH 2 01-15-2039                 | **   | 93,499                        |
| FHLMC MULTICLASS SER 4003 CL BG 2 10-15-2026                 | **   | 1,678,554                     |
| FHLMC MULTICLASS SER 4016 CL CA 2% 07-15-2041                | **   | 503,217                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| FHLMC MULTICLASS SER 4018 CL AL 2.0% 03-15-2027 REG             | **   | 729,110                       |
| FHLMC MULTICLASS SER 4027 CL QJ 1.75 12-15-2040                 | **   | 218,883                       |
| FHLMC MULTICLASS SER 4057 CL CD 2.0% 04-15-2039 REG             | **   | 115,391                       |
| FHLMC MULTICLASS SER 4059 CL DA 2.0% 02-15-2041 REG             | **   | 284,549                       |
| FHLMC MULTICLASS SER 4100 CL EC 1.5 DUE 08-15-2027 REG          | **   | 211,903                       |
| FHLMC MULTICLASS SER 4118 CL PD 1.5 05-15-2042                  | **   | 302,960                       |
| FHLMC MULTICLASS SER 4148 CL JB 1.5 12-15-2027                  | **   | 184,752                       |
| FHLMC MULTICLASS SER 4150 CL FN FLTG 07-15-2041                 | **   | 1,689,678                     |
| FHLMC MULTICLASS SER 4170 CL TC 1.625 02-15-2028                | **   | 218,506                       |
| FHLMC MULTICLASS SER 4171 CL NG 2 06-15-2042                    | **   | 1,004,868                     |
| FHLMC MULTICLASS SER 4176 CL HA 4 DUE 12-15-2042                | **   | 251,491                       |
| FHLMC MULTICLASS SER 4188 CL AG 2 04-15-2028                    | **   | 145,080                       |
| FHLMC MULTICLASS SER 4198 CL PN 3 02-15-2033                    | **   | 3,008,906                     |
| FHLMC MULTICLASS SER 4198 CL QP 4.0% 01-15-2033                 | **   | 1,650,859                     |
| FHLMC MULTICLASS SER 4203 CL DG 2.25% DUE 04-15-2033 REG        | **   | 596,047                       |
| FHLMC MULTICLASS SER 4219 CL JA 3.5 08-15-2039                  | **   | 98,485                        |
| FHLMC MULTICLASS SER 4227 CL VA 3.5 DUE 10-15-2037 REG          | **   | 1,675,940                     |
| FHLMC MULTICLASS SER 4261 CL DA 2.5% DUE 06-15-2032             | **   | 332,327                       |
| FHLMC MULTICLASS SER 4268 CL BP 4.25 08-15-2042                 | **   | 2,436,309                     |
| FHLMC MULTICLASS SER 4281 CL MP 3.75% 12-15-2043                | **   | 843,020                       |
| FHLMC MULTICLASS SER 4318 CL MA 3.0% DUE 09-15-2039 REG         | **   | 576,890                       |
| FHLMC MULTICLASS SER 4323 CL CB 2.0% DUE 03-15-2040 REG         | **   | 173,983                       |
| FHLMC MULTICLASS SER 4331 CL EA 4 03-15-2043                    | **   | 729,718                       |
| FHLMC MULTICLASS SER 4332 CL CU 2.5% DUE 01-15-2033             | **   | 1,282,376                     |
| FHLMC MULTICLASS SER 4338 CL A 2.5% 05-15-2044                  | **   | 1,702,691                     |
| FHLMC MULTICLASS SER 4358 CL DA 3% 06-15-2040                   | **   | 92,740                        |
| FHLMC MULTICLASS SER 4373 CL PA 3 02-15-2043                    | **   | 778,055                       |
| FHLMC MULTICLASS SER 4374 CL GA 3.0% 09-15-2036                 | **   | 1,785,672                     |
| FHLMC MULTICLASS SER 4377 CL KA STEP UP 12-15-2047              | **   | 1,245,549                     |
| FHLMC MULTICLASS SER 4457 CL BA 3.0% DUE 07-15-2039             | **   | 854,891                       |
| FHLMC MULTICLASS SER 4458 CL CB 2.0% 2.0% DUE 11-15-2028 REG    | **   | 148,945                       |
| FHLMC MULTICLASS SER 4479 CL AG 2 03-15-2026                    | **   | 1,578,125                     |
| FHLMC MULTICLASS SER 4480 CL EA 3.5 11-15-2043                  | **   | 1,475,828                     |
| FHLMC MULTICLASS SER 4488 CL MC 2.5% 09-15-2041 REG             | **   | 105,292                       |
| FHLMC MULTICLASS SER 4631 CL AE 3.5 05-15-2044                  | **   | 5,817,721                     |
| FHLMC MULTICLASS SER 4650 CL CA 3.5% DUE 05-15-2043 REG         | **   | 5,182,369                     |
| FHLMC MULTICLASS SER 4660 CL AG 3.0% DUE 01-15-2043 REG         | **   | 1,257,918                     |
| FHLMC MULTICLASS SER T-21 CL A 10-25-2029                       | **   | 84,119                        |
| FHLMC MULTICLASS SER T-34 CL A1V 07-25-2031                     | **   | 4,078,138                     |
| FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044              | **   | 441,450                       |
| FHLMC MULTICLASS SER-4238 CL-BG 3.0% 08-15-2030                 | **   | 631,197                       |
| FHLMC MULTICLASS SER-4447 CL-BA 3.0% 02-15-2033                 | **   | 1,196,399                     |
| FHLMC MULTICLASS SER-4777 CL-CB 3.5% 10-15-2045 REG             | **   | 10,391,306                    |
| FHLMC MULTICLASS SERIES K725 CLASS AM 3.104% DUE 05-25-2023 REG | **   | 637,123                       |
| FHLMC MULTICLASS SR 18-1 CL A1 3.5% 06-25-2028                  | **   | 1,262,785                     |
| FHLMC MULTICLASS SR 4569 CL JA FLTG 3.0% 03-15-2042             | **   | 4,085,751                     |
| FHLMC MULTICLASS SR K081 CL A2 VAR RT 08-25-2028                | **   | 2,458,488                     |
| FHLMC MULTICLASS SRS 4961 CL A 2.5% DUE 07-25-2034 REG          | **   | 2,772,899                     |

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|----------------------------------------------------------------------|------|-------------------------------|
| FHLMC MULTICLASS TRANCHE 00045 2.952 02-25-2027                      | **   | 2,493,562                     |
| FHLMC MULTICLASS TRANCHE 00112 3.176 11-25-2028                      | **   | 2,767,121                     |
| FHLMC MULTICLASS TRANCHE 00222 09-25-2028                            | **   | 6,239,244                     |
| FHLMC MULTICLASS TRANCHE 00346 2.624 08-25-2026                      | **   | 4,869,540                     |
| FHLMC MULTICLASS TRANCHE 00544 2.2 07-25-2025                        | **   | 4,152,760                     |
| FHLMC MULTICLASS TRANCHE 00627 3.243 04-25-2027                      | **   | 204,411                       |
| FHLMC MULTICLASS TRANCHE 00628 3.326 05-25-2027                      | **   | 152,247                       |
| FHLMC MULTICLASS TRANCHE 00868 09-25-2022                            | **   | 7,800                         |
| FHLMC MULTICLASS TRANCHE 2.158 10-25-2021                            | **   | 3,023,344                     |
| FHLMC MULTICLASS TRANCHE 2.72 07-25-2026                             | **   | 406,118                       |
| FHLMC MULTICLASS TRANCHE 2.83799982071 09-25-2022                    | **   | 81,210                        |
| FHLMC MULTICLASSSER 3613 CL HJ 5.5 DUE 12-15-2039 REG                | **   | 384,029                       |
| FHLMC MULTIFAMILY STRUCTURED PASS THRO SER K733 CL AM VAR 09-25-2025 | **   | 4,429,978                     |
| FHLMC POOL #1B8062 ADJ RT 03-01-2041                                 | **   | 51,811                        |
| FHLMC POOL #1G1381 ADJ RT 12-01-2036                                 | **   | 24,755                        |
| FHLMC POOL #1J1467 ADJ RT 12-01-2036                                 | **   | 50,102                        |
| FHLMC POOL #1J1492 ADJ RT 11-01-2036                                 | **   | 27,953                        |
| FHLMC POOL #2B4296 ADJ RT 06-01-2045                                 | **   | 1,079,690                     |
| FHLMC POOL #C00650 7 09-01-2028                                      | **   | 1,868                         |
| FHLMC POOL #G08788 3.5 11-01-2047                                    | **   | 508,782                       |
| FHLMC POOL #Q25818 4.5 04-01-2044                                    | **   | 2,174,152                     |
| FHLMC POOL #Q25819 4.5 04-01-2044                                    | **   | 1,770,053                     |
| FHLMC POOL #QA5768 3.0% 01-01-2050                                   | **   | 170,054                       |
| FHLMC POOL #QA5770 3% DUE 01-01-2050 REG                             | **   | 88,762                        |
| FHLMC POOL #QA7477 3.0% DUE 03-01-2050                               | **   | 7,731,735                     |
| FHLMC POOL #QA8290 3.0% DUE 03-01-2050                               | **   | 4,608,260                     |
| FHLMC POOL #QN3575 3.0% DUE 09-01-2035                               | **   | 2,400,761                     |
| FHLMC POOL #RA1103 3 07-01-2049                                      | **   | 1,803,380                     |
| FHLMC POOL #RA1293 3.0% DUE 09-01-2049                               | **   | 2,196,817                     |
| FHLMC POOL #RA1341 3% 09-01-2049                                     | **   | 1,500,107                     |
| FHLMC POOL #RA2362 3.5% 03-01-2050                                   | **   | 916,926                       |
| FHLMC POOL #RA2608 4.5% 05-01-2050                                   | **   | 723,385                       |
| FHLMC POOL #RA2658 3.5 05-01-2050                                    | **   | 1,079,813                     |
| FHLMC POOL #SD0291 5.0% DUE 03-01-2050 BEO                           | **   | 1,811,616                     |
| FHLMC POOL #ZT1854 4.5% 03-01-2049                                   | **   | 1,544,737                     |
| FHLMC POOL 846661 ADJ RT DUE 02-01-2029                              | **   | 555                           |
| FHLMC SER 3645 CL KP 5 02-15-2040                                    | **   | 400,463                       |
| FHLMC UMBS 30Y FIXED 3% 07-01-2050                                   | **   | 3,296,012                     |
| FHLMC UMBS 30Y FIXED 3% 09-01-2050                                   | **   | 837,207                       |
| FIAT CHRYSLER AUTOMOBILES NV                                         | **   | 533,728                       |
| FID NATL FIXED .75% DUE 05-21-2023                                   | **   | 124,871                       |
| FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022 BEO                       | **   | 2,477,853                     |
| FIDELITY NATL INFORMATION SVCS INC 3.75%05-21-2029 REG               | **   | 146,750                       |
| FIDELITY NATL INFORMATION SVCS INC COM STK                           | **   | 15,487,041                    |
| FIESTA RESTAURANT GROUP INC COM                                      | **   | 49,396                        |
| FIFTH THIRD BANCORP 2.375% DUE 01-28-2025 REG                        | **   | 319,272                       |
| FIFTH THIRD BANCORP 3.65% DUE 01-25-2024                             | **   | 3,659,053                     |
| FILA HOLDINGS CORP                                                   | **   | 144,177                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FINANCIAL INSTNS INC COM                                                    | **   | 64,328                        |
| FINNING INTL INC COM NPV                                                    | **   | 199,436                       |
| FINNVERA PLC SR NT 144A 2.375% DUE 06-04-2025 BEO                           | **   | 431,391                       |
| FINSBURY SQUARE FRN M/BKD 06/2070 GBP 'A'                                   | **   | 521,959                       |
| FINSBURY SQUARE FRN M/BKD 06/2070 GBP 'A'                                   | **   | 1,696,366                     |
| FIREEYE INC COM                                                             | **   | 2,662,577                     |
| FIRST ABU DHABI BK AED1                                                     | **   | 101,111                       |
| FIRST ABU DHABI BK P J S C DISC COML PAPER NOTE DUE 08-27-2021              | **   | 19,743,602                    |
| FIRST AMERN FINL CORP COM STK                                               | **   | 2,055,390                     |
| FIRST BANCORP INC ME COM                                                    | **   | 42,824                        |
| FIRST BANCORP N C COM                                                       | **   | 139,616                       |
| FIRST BANCORP P R COM NEW COM NEW                                           | **   | 318,486                       |
| FIRST BANCSHARES INC MISS COM                                               | **   | 88,533                        |
| FIRST BK WILLIAMSTOWN NEW JERSEY COM                                        | **   | 25,748                        |
| FIRST BUSEY CORP COM NEW COM NEW                                            | **   | 184,080                       |
| FIRST BUSINESS FINL SVCS INC WIS COM STK                                    | **   | 28,609                        |
| FIRST CMNTY BANKSHARES                                                      | **   | 61,870                        |
| FIRST CMNTY CORP S C COM                                                    | **   | 13,133                        |
| FIRST FINL BANCORP OHIO COM                                                 | **   | 287,492                       |
| FIRST FINL CORP IND COM                                                     | **   | 164,025                       |
| FIRST FINL NORTHWEST INC COM STK                                            | **   | 17,522                        |
| FIRST HAWAIIAN INC COM                                                      | **   | 91,255                        |
| FIRST HORIZON CORPORATION COM                                               | **   | 1,605,336                     |
| FIRST INTERNET BANCORP COM STK                                              | **   | 51,991                        |
| FIRST INTERSTATE BANCOSYS/MT                                                | **   | 215,510                       |
| FIRST LONG IS CORP COM                                                      | **   | 80,414                        |
| FIRST MERCHANTS CORP COM                                                    | **   | 298,532                       |
| FIRST MID BANCSHARES INC COM USD4.00                                        | **   | 93,104                        |
| FIRST MIDWEST BANCORP INC DEL COM                                           | **   | 290,062                       |
| FIRST NORTHWEST BANCORP COM                                                 | **   | 32,386                        |
| FIRST SOLAR INC COM                                                         | **   | 3,138,237                     |
| FIRSTENERGY CORP 1.6% DUE 01-15-2026/06-08-2020 REG                         | **   | 381,173                       |
| FIRSTENERGY CORP 2.85% 07-15-2022                                           | **   | 203,276                       |
| FIRSTENERGY CORP 2.85% 07-15-2022                                           | **   | 3,232,095                     |
| FIRSTENERGY CORP 4.25 DUE 03-15-2023                                        | **   | 7,773,056                     |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031                                      | **   | 1,425,964                     |
| FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049                    | **   | 192,692                       |
| FIRSTKEY HOMES 2020-SFR1 TR 1.339% 09-17-2025                               | **   | 5,057,257                     |
| FIRSTSOURCE SOLUTI INR10                                                    | **   | 117,358                       |
| FISERV INC 2.75% DUE 07-01-2024                                             | **   | 5,958,476                     |
| FISERV INC 3.2% DUE 07-01-2026                                              | **   | 560,090                       |
| FISERV INC 3.5% DUE 07-01-2029                                              | **   | 8,426,901                     |
| FISERV INC 3.8% 10-01-2023                                                  | **   | 2,249,190                     |
| FISERV INC COM                                                              | **   | 17,042,223                    |
| FITIPOWER INTEGRATED TECHNOLOGY INC TWD10                                   | **   | 388,193                       |
| FIVE BELOW INC COM USD0.01                                                  | **   | 2,035,017                     |
| FIVE PRIME THERAPEUTICS INC COM                                             | **   | 185,766                       |
| FIVE STAR SR LIVING INC FORMERLY FIVE STAR QUALITY CARE INC COM NEW COM NEW | **   | 38,799                        |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| FIVERR INTERNATIONAL LTD COM                                   | **   | 330,109                       |
| FJORDKRAFT HLDG NOK0.30                                        | **   | 161,950                       |
| FL PWR & LT CO 3.125% DUE 12-01-2025                           | **   | 8,321,220                     |
| FL PWR & LT CO 3.8% DUE 12-15-2042                             | **   | 148,659                       |
| FL PWR & LT CO 3.95% 03-01-2048                                | **   | 260,829                       |
| FLAGSHIP CR AUTO 2.33% DUE 02-15-2024                          | **   | 1,622,570                     |
| FLAGSHIP CR AUTO 2.71% DUE 11-15-2022                          | **   | 161,302                       |
| FLAGSHIP CR AUTO 2.74% DUE 10-15-2025                          | **   | 414,115                       |
| FLAGSHIP CR AUTO 2.83% DUE 10-16-2023                          | **   | 543,978                       |
| FLAGSHIP CR AUTO 2.96000003815% DUE 07-15-2023                 | **   | 178,278                       |
| FLAGSHIP CR AUTO 3.59% DUE 12-16-2024                          | **   | 1,749,095                     |
| FLAGSHIP CR AUTO 3.61999988556% DUE 07-15-2023                 | **   | 163,659                       |
| FLAGSTAR BANCORP INC COM PAR\$.001                             | **   | 384,897                       |
| FLAGSTAR MTG TR 2018-2 MTG SER 2018-2 CLS A4 VAR 04-25-2048    | **   | 2,139,457                     |
| FLEX LTD COM USD0.01                                           | **   | 2,511,554                     |
| FLEXION THERAPEUTICS INC COM                                   | **   | 134,972                       |
| FLEXSTEEL INDS INC COM                                         | **   | 49,308                        |
| FLOOR & DECOR HLDGS INC CL A CL A                              | **   | 1,802,590                     |
| FLORIDA PWR & LT CO NT FLTG RATE DUE 07-28-2023/01-28-2021 REG | **   | 10,465,598                    |
| FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025             | **   | 7,798,666                     |
| FLOW TRADERS NV EUR0.10                                        | **   | 45,127                        |
| FLOWERS FOODS INC COM                                          | **   | 108,081                       |
| FLUENT INC COM                                                 | **   | 67,803                        |
| FLUIDIGM CORP DEL COM STK                                      | **   | 24,186                        |
| FLUOR CORP NEW COM                                             | **   | 695,190                       |
| FLUSHING FINL CORP COM                                         | **   | 76,844                        |
| FMC CORP 3.45% DUE 10-01-2029                                  | **   | 3,164,845                     |
| FMR BROS CO DEL                                                | **   | 28,342                        |
| FNMA .25% 07-10-2023 REG                                       | **   | 24,157,550                    |
| FNMA . POOL #AO6482 ADJ RT DUE 07-01-2042 BEO                  | **   | 28,305                        |
| FNMA .55% DUE 08-19-2025/08-19-2022 REG                        | **   | 23,938,772                    |
| FNMA .625% DUE 08-28-2025                                      | **   | 8,454,447                     |
| FNMA .75 05-27-2025/05-27-2021                                 | **   | 3,404,597                     |
| FNMA .75% 11-25-2050                                           | **   | 6,702,885                     |
| FNMA 0.5% DUE 06-17-2025 REG                                   | **   | 3,000,834                     |
| FNMA 0.87% DUE 08-05-2030                                      | **   | 1,349,409                     |
| FNMA 2% 02-25-2049                                             | **   | 3,836,627                     |
| FNMA 2% CMO 25/08/2040 USD'PB' 2 08-25-2040                    | **   | 354,939                       |
| FNMA 2.0% DUE 02-25-2043 REG                                   | **   | 644,876                       |
| FNMA 2.0% SRS 20- 47 CL GZ DUE 07-25-2050 REG                  | **   | 818,217                       |
| FNMA 2.375% 01-19-2023                                         | **   | 2,787,060                     |
| FNMA 2.5 02-05-2024                                            | **   | 4,867,985                     |
| FNMA 2.61% DUE 10-25-2028 REG                                  | **   | 16,065,957                    |
| FNMA 2004-W1 CL-2A1 6.5% DUE 12-25-2043                        | **   | 105,456                       |
| FNMA 2011-74 CL QM 4.5 11-25-2040                              | **   | 3,338,852                     |
| FNMA 2019-M23 CL 3A3 VAR RT DUE 10-25-2031                     | **   | 1,186,692                     |
| FNMA 3% 06-01-2050                                             | **   | 1,126,636                     |
| FNMA 3% 06-01-2050                                             | **   | 2,593,741                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| FNMA 3% 07-01-2050                                                         | **   | 105,655                       |
| FNMA 3% 11-25-2044                                                         | **   | 4,186,332                     |
| FNMA 4.5% 01/04/2048 POOL #CA1565 4.5% DUE 04-01-2048 BEO                  | **   | 486,458                       |
| FNMA 4.5% DUE 03-25-2037 BEO                                               | **   | 1,700,820                     |
| FNMA 4.5% MBS 01/04/2049 USD'BN5404F' POOL #BN5404 4.5% DUE 04-01-2049 BEO | **   | 1,099,274                     |
| FNMA 4.5% MBS 01/10/2048 USD'CA2482F' POOL #CA2482 4.5% DUE 10-01-2048 BEO | **   | 1,744,912                     |
| FNMA 5% MBS 01/08/2048 USD'CA2251F' POOL#CA2251 5% DUE 08-01-2048 BEO      | **   | 400,260                       |
| FNMA AR9203 3.5 DUE 03-01-2043                                             | **   | 983,034                       |
| FNMA BOND 1.625% 01-07-2025                                                | **   | 974,736                       |
| FNMA CMO SER 2002-86 CL PG 6 09-25-2032 BEO                                | **   | 109,089                       |
| FNMA DTD 11/03/2000 6.625 11-15-2030                                       | **   | 3,891,295                     |
| FNMA FANNIE MAE 2.125 04-24-2026                                           | **   | 326,850                       |
| FNMA FLTG RT SER 19-14 CL FA 04-25-2049 REG                                | **   | 18,425,164                    |
| FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG                        | **   | 8,919,421                     |
| FNMA FNMA 11-25-2046                                                       | **   | 1,499,768                     |
| FNMA FNMA 2.25% DUE 11-25-2040 BEO 2.25 11-25-2040                         | **   | 341,341                       |
| FNMA FNMA 3.726 06-25-2021                                                 | **   | 853,137                       |
| FNMA FNR 2011-75 ME 3 08-25-2026                                           | **   | 450,727                       |
| FNMA FR CMO 25/02/2037 USD1000'DF' 2007-4 02-25-2037                       | **   | 395,370                       |
| FNMA FR CMO 25/10/2037 USD1000 A7 10-25-2037                               | **   | 21,772                        |
| FNMA MULTICLASS SER 2018-M7 CL A1 VAR RT 03-25-2028 REG                    | **   | 5,967,446                     |
| FNMA POOL CA2652 5.0% 11-01-2048                                           | **   | 4,214,565                     |
| FNMA POOL # BN7652 3.0% 07-01-2049                                         | **   | 5,821,944                     |
| FNMA POOL #190353 5% 08-01-2034 BEO                                        | **   | 5,020                         |
| FNMA POOL #190357 5% 03-01-2035 BEO                                        | **   | 3,904                         |
| FNMA POOL #190360 5% 08-01-2035 BEO                                        | **   | 3,014                         |
| FNMA POOL #190377 5% 11-01-2036 BEO                                        | **   | 126,786                       |
| FNMA POOL #190533 7% 01-01-2024 BEO                                        | **   | 565                           |
| FNMA POOL #242136 7% 10-01-2023 BEO                                        | **   | 181                           |
| FNMA POOL #245442 7.0 GTD MTG PASS THRU CTF DUE 11-01-2023 REG             | **   | 1,146                         |
| FNMA POOL #253947 8% DUE 08-01-2031 REG                                    | **   | 24,536                        |
| FNMA POOL #254223 7.5% DUE 02-01-2032 REG                                  | **   | 276                           |
| FNMA POOL #254793 5% 07-01-2033 BEO                                        | **   | 97,318                        |
| FNMA POOL #256901 6.5% 09-01-2037 BEO                                      | **   | 3,471                         |
| FNMA POOL #256937 6.5% 10-01-2037 BEO                                      | **   | 4,448                         |
| FNMA POOL #257239 5.5% 06-01-2028 BEO                                      | **   | 59,267                        |
| FNMA POOL #267989 7.0 GTD MTG PASS THRU CTF DUE 02-01-2024 REG             | **   | 1,163                         |
| FNMA POOL #274621 7% 03-01-2024 BEO                                        | **   | 553                           |
| FNMA POOL #312206 2.47% 06-01-2025 BEO                                     | **   | 22,434                        |
| FNMA POOL #313947 7% 01-01-2028 BEO                                        | **   | 684                           |
| FNMA POOL #330089 8% 04-01-2025 BEO                                        | **   | 9,420                         |
| FNMA POOL #330126 3.725% 08-01-2025 BEO                                    | **   | 15,078                        |
| FNMA POOL #331427 ADJ RT DUE 11-01-2025 REG                                | **   | 5,811                         |
| FNMA POOL #347547 ADJ RT DUE 08-01-2026 BEO                                | **   | 122                           |
| FNMA POOL #347633 2.5% 07-01-2026 BEO                                      | **   | 8,371                         |
| FNMA POOL #362968 ADJ RT DUE 01-01-2026 REG                                | **   | 22,864                        |
| FNMA POOL #369996 7.5% DUE 01-01-2027 REG                                  | **   | 2,260                         |
| FNMA POOL #371073 7.5% 02-01-2027 BEO                                      | **   | 4,724                         |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| FNMA POOL #396439 7.5% 11-01-2027 BEO                          | **   | 5,705                         |
| FNMA POOL #397256 7.5% 10-01-2027 BEO                          | **   | 291                           |
| FNMA POOL #398754 7.5% 09-01-2027 BEO                          | **   | 3,864                         |
| FNMA POOL #401788 7.5 GTD MTG PASS THRU CTF DUE 10-01-2027 REG | **   | 380                           |
| FNMA POOL #479545 7% DUE 08-01-2029 REG                        | **   | 454                           |
| FNMA POOL #503573 7% DUE 10-01-2029 REG                        | **   | 1,982                         |
| FNMA POOL #50402 9% 02-01-2021 BEO                             | **   | 6                             |
| FNMA POOL #50415 9.00 GTD MTG PASS THRU CTF DUE 03-01-2021 REG | **   | 3                             |
| FNMA POOL #507521 7% 08-01-2029 BEO                            | **   | 3,685                         |
| FNMA POOL #50795 7% 09-01-2023 BEO                             | **   | 300                           |
| FNMA POOL #509436 7% DUE 10-01-2029 REG                        | **   | 6,269                         |
| FNMA POOL #50947 7% 12-01-2023 BEO                             | **   | 4,756                         |
| FNMA POOL #50966 7% 01-01-2024 BEO                             | **   | 1,661                         |
| FNMA POOL #509662 7% DUE 08-01-2029 REG                        | **   | 373                           |
| FNMA POOL #50993 7% DUE 02-01-2024 REG                         | **   | 1,176                         |
| FNMA POOL #511384 7% 09-01-2029 BEO                            | **   | 818                           |
| FNMA POOL #515518 7% DUE 10-01-2029 REG                        | **   | 2,810                         |
| FNMA POOL #523486 8% DUE 08-01-2030 REG                        | **   | 827                           |
| FNMA POOL #534194 8% DUE 04-01-2030 REG                        | **   | 2,473                         |
| FNMA POOL #545204 ADJ RT DUE 05-01-2036 REG                    | **   | 13,831                        |
| FNMA POOL #545278 7.5% DUE 11-01-2031 REG                      | **   | 41,750                        |
| FNMA POOL #554482 7.5% 10-01-2030 BEO                          | **   | 47,572                        |
| FNMA POOL #555743 5% 09-01-2033 BEO                            | **   | 118,511                       |
| FNMA POOL #569972 7.5% DUE 03-01-2031 REG                      | **   | 12,915                        |
| FNMA POOL #593848 8% 07-01-2031 BEO                            | **   | 17,544                        |
| FNMA POOL #602065 7% DUE 09-01-2031 REG                        | **   | 45,061                        |
| FNMA POOL #604576 6.5% 09-01-2021 BEO                          | **   | 658                           |
| FNMA POOL #60680 ADJ RT DUE 02-01-2028 REG                     | **   | 7,027                         |
| FNMA POOL #609504 7% DUE 10-01-2031 REG                        | **   | 84,327                        |
| FNMA POOL #725162 6% 02-01-2034 BEO                            | **   | 29,496                        |
| FNMA POOL #725229 6% 03-01-2034 BEO                            | **   | 78,809                        |
| FNMA POOL #725946 5.5% 11-01-2034 BEO                          | **   | 67,155                        |
| FNMA POOL #735061 6% 11-01-2034 BEO                            | **   | 738,736                       |
| FNMA POOL #735382 5% 04-01-2035 BEO                            | **   | 507,964                       |
| FNMA POOL #735500 5.5% 05-01-2035 BEO                          | **   | 713,527                       |
| FNMA POOL #735501 6% 05-01-2035 BEO                            | **   | 173,006                       |
| FNMA POOL #735503 6% 04-01-2035 BEO                            | **   | 207,703                       |
| FNMA POOL #735561 FLTG DUE 04-01-2034                          | **   | 37,059                        |
| FNMA POOL #735580 5% 06-01-2035 BEO                            | **   | 236,095                       |
| FNMA POOL #735676 5% 07-01-2035 BEO                            | **   | 159,934                       |
| FNMA POOL #735893 5% 10-01-2035 BEO                            | **   | 67,491                        |
| FNMA POOL #735989 5.5% 02-01-2035 BEO                          | **   | 1,019,524                     |
| FNMA POOL #745000 6% 10-01-2035 BEO                            | **   | 45,776                        |
| FNMA POOL #745140 5% 11-01-2035 BEO                            | **   | 949,272                       |
| FNMA POOL #745327 6% DUE 03-01-2036 REG                        | **   | 101,603                       |
| FNMA POOL #745412 5.5% 12-01-2035 BEO                          | **   | 520,919                       |
| FNMA POOL #745885 6% 10-01-2036 BEO                            | **   | 320,319                       |
| FNMA POOL #745948 6.5% DUE 10-01-2036 BEO                      | **   | 35,958                        |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #745959 5.5% 11-01-2036 BEO       | **   | 232,725                       |
| FNMA POOL #811569 6% 06-01-2021 BEO         | **   | 64                            |
| FNMA POOL #813599 ADJ RT DUE 01-01-2036 BEO | **   | 105,498                       |
| FNMA POOL #825480 FLTG RT 06-01-2035        | **   | 19,564                        |
| FNMA POOL #831561 6.5% 05-01-2036 BEO       | **   | 20,572                        |
| FNMA POOL #833600 6.5% DUE 11-01-2035 REG   | **   | 9,279                         |
| FNMA POOL #836464 ADJ RT DUE 10-01-2035 BEO | **   | 39,898                        |
| FNMA POOL #836852 ADJ RT DUE 10-01-2035 BEO | **   | 195,366                       |
| FNMA POOL #843823 ADJ RT DUE 11-01-2035 BEO | **   | 192,682                       |
| FNMA POOL #843997 2.488% 11-01-2035 BEO     | **   | 77,579                        |
| FNMA POOL #844052 4.065 11-01-2035 BEO      | **   | 6,811                         |
| FNMA POOL #844148 2.524% 11-01-2035 BEO     | **   | 9,805                         |
| FNMA POOL #844237 ADJ RT DUE 11-01-2035 BEO | **   | 6,242                         |
| FNMA POOL #844789 2.511% 11-01-2035 BEO     | **   | 7,523                         |
| FNMA POOL #866888 ADJ RT DUE 01-01-2036 BEO | **   | 47,677                        |
| FNMA POOL #872021 6% 06-01-2021 BEO         | **   | 1,323                         |
| FNMA POOL #879067 ADJ RT DUE 04-01-2036 BEO | **   | 570,338                       |
| FNMA POOL #880870 6.5% 03-01-2036 BEO       | **   | 12,517                        |
| FNMA POOL #884729 3.81% 08-01-2036 BEO      | **   | 16,321                        |
| FNMA POOL #884773 ADJ RT DUE 10-01-2036 BEO | **   | 66,965                        |
| FNMA POOL #888365 6% 04-01-2022 BEO         | **   | 1,435                         |
| FNMA POOL #888560 6 11-01-2035 BEO          | **   | 387,850                       |
| FNMA POOL #888637 6% 09-01-2037 BEO         | **   | 53,897                        |
| FNMA POOL #888832 6.5% 11-01-2037 BEO       | **   | 15,474                        |
| FNMA POOL #888890 6.5% DUE 10-01-2037 BEO   | **   | 101,322                       |
| FNMA POOL #888893 5.5% 08-01-2037 BEO       | **   | 23,367                        |
| FNMA POOL #889072 6.5% 12-01-2037 BEO       | **   | 112,127                       |
| FNMA POOL #889117 5% 10-01-2035 BEO         | **   | 330,166                       |
| FNMA POOL #889190 6% 03-01-2038 BEO         | **   | 48,791                        |
| FNMA POOL #889579 6% DUE 05-01-2038 REG     | **   | 705,305                       |
| FNMA POOL #890116 7% 02-01-2023 BEO         | **   | 35,190                        |
| FNMA POOL #890236 4.5% 08-01-2040 BEO       | **   | 50,872                        |
| FNMA POOL #890248 6% 08-01-2037 BEO         | **   | 844,294                       |
| FNMA POOL #890268 6.5% 10-01-2038 BEO       | **   | 161,373                       |
| FNMA POOL #890594 3% 01-01-2029 BEO         | **   | 286,540                       |
| FNMA POOL #890604 4.5% 10-01-2044 BEO       | **   | 1,683,538                     |
| FNMA POOL #890843 3% 09-01-2047 BEO         | **   | 6,284,412                     |
| FNMA POOL #890876 3.5% 02-01-2049 BEO       | **   | 365,576                       |
| FNMA POOL #891654 6.5% DUE 06-01-2036 REG   | **   | 97,526                        |
| FNMA POOL #902425 ADJ RT DUE 11-01-2036     | **   | 21,245                        |
| FNMA POOL #903261 6% 10-01-2036 BEO         | **   | 27,901                        |
| FNMA POOL #906666 6.5% 12-01-2036 BEO       | **   | 5,017                         |
| FNMA POOL #908172 6.5% DUE 01-01-2037 REG   | **   | 555                           |
| FNMA POOL #914875 6.5% DUE 04-01-2037 REG   | **   | 182,144                       |
| FNMA POOL #918653 6% 06-01-2037 BEO         | **   | 16,737                        |
| FNMA POOL #924874 7% 10-01-2037 BEO         | **   | 9,292                         |
| FNMA POOL #928746 6.5% DUE 09-01-2037 REG   | **   | 5,611                         |
| FNMA POOL #928938 7% 12-01-2037 BEO         | **   | 39,194                        |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #929298 5% 03-01-2038 BEO         | **   | 123,375                       |
| FNMA POOL #931307 4.5% 06-01-2039 BEO       | **   | 234,609                       |
| FNMA POOL #931991 4.5% 09-01-2039 BEO       | **   | 387,242                       |
| FNMA POOL #932058 4.5% 10-01-2039 BEO       | **   | 252,768                       |
| FNMA POOL #932426 4.5% 01-01-2040 BEO       | **   | 752,047                       |
| FNMA POOL #932495 4.5% 02-01-2040 BEO       | **   | 77,422                        |
| FNMA POOL #932669 4.5% 03-01-2040 BEO       | **   | 5,918                         |
| FNMA POOL #932850 4% 12-01-2040 BEO         | **   | 149,525                       |
| FNMA POOL #933409 5% 03-01-2038 BEO         | **   | 92,044                        |
| FNMA POOL #933638 ADJ RT DUE 08-01-2038 BEO | **   | 30,801                        |
| FNMA POOL #934648 7% DUE 11-01-2038 BEO     | **   | 104,599                       |
| FNMA POOL #942798 6.5% DUE 08-01-2037 REG   | **   | 35,056                        |
| FNMA POOL #943699 6.5% DUE 08-01-2037 REG   | **   | 72,396                        |
| FNMA POOL #946065 6.5% 09-01-2037 BEO       | **   | 17,297                        |
| FNMA POOL #948849 6% 08-01-2037 BEO         | **   | 300,478                       |
| FNMA POOL #955183 7% 11-01-2037 BEO         | **   | 64,756                        |
| FNMA POOL #955762 6.5% 10-01-2037 BEO       | **   | 3,679                         |
| FNMA POOL #962062 5% 03-01-2038 BEO         | **   | 178,998                       |
| FNMA POOL #962444 5% DUE 04-01-2038 BEO     | **   | 129,467                       |
| FNMA POOL #968066 6% 10-01-2022 BEO         | **   | 8,287                         |
| FNMA POOL #968252 7% 02-01-2038 BEO         | **   | 12,249                        |
| FNMA POOL #971053 4.5% 02-01-2039 BEO       | **   | 34,562                        |
| FNMA POOL #972242 6.5% 03-01-2038 BEO       | **   | 1,534                         |
| FNMA POOL #972571 5% 03-01-2038 BEO         | **   | 16,023                        |
| FNMA POOL #972572 5% DUE 03-01-2038 REG     | **   | 2,292                         |
| FNMA POOL #973161 6.5% 02-01-2038 BEO       | **   | 55,277                        |
| FNMA POOL #974156 7% 02-01-2038 BEO         | **   | 18,936                        |
| FNMA POOL #975184 5% 03-01-2038 BEO         | **   | 101,210                       |
| FNMA POOL #975441 5% DUE 03-01-2038 REG     | **   | 58,117                        |
| FNMA POOL #979973 5% 09-01-2036 BEO         | **   | 7,791                         |
| FNMA POOL #985626 6% 04-01-2033 BEO         | **   | 224,898                       |
| FNMA POOL #987325 ADJ RT DUE 09-01-2038 BEO | **   | 163,205                       |
| FNMA POOL #991549 7% 11-01-2038 BEO         | **   | 40,884                        |
| FNMA POOL #992249 7% 11-01-2038 BEO         | **   | 8,410                         |
| FNMA POOL #992262 5% 01-01-2039 BEO         | **   | 12,649                        |
| FNMA POOL #995072 5.5% 08-01-2038 BEO       | **   | 185,019                       |
| FNMA POOL #995149 6.5% 10-01-2038 BEO       | **   | 109,983                       |
| FNMA POOL #995381 6% 01-01-2024 BEO         | **   | 21,786                        |
| FNMA POOL #995899 6% 02-01-2038 BEO         | **   | 81,596                        |
| FNMA POOL #AA0472 4% 03-01-2039 BEO         | **   | 82,172                        |
| FNMA POOL #AA2700 5% 01-01-2039 BEO         | **   | 3,335                         |
| FNMA POOL #AB1228 5% 07-01-2040 BEO         | **   | 26,234                        |
| FNMA POOL #AB3701 4.5% 10-01-2041 BEO       | **   | 578,382                       |
| FNMA POOL #AB4058 4% 12-01-2041 BEO         | **   | 387,094                       |
| FNMA POOL #AB4590 3.5% DUE 03-01-2042 BEO   | **   | 551,994                       |
| FNMA POOL #AB4689 3.5% 03-01-2042 BEO       | **   | 663,674                       |
| FNMA POOL #AB4941 3.5% 04-01-2042 BEO       | **   | 1,885,929                     |
| FNMA POOL #AB5236 3% 05-01-2027 BEO         | **   | 219,714                       |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #AB5546 3.5% DUE 06-01-2042 BEO   | **   | 653,435                       |
| FNMA POOL #AB5593 3.5% 07-01-2042 BEO       | **   | 332,244                       |
| FNMA POOL #AB6136 2.5% 09-01-2027 BEO       | **   | 835,012                       |
| FNMA POOL #AB6229 3.5% 09-01-2042 BEO       | **   | 1,537,912                     |
| FNMA POOL #AB6238 3.5% 09-01-2042 BEO       | **   | 359,578                       |
| FNMA POOL #AB6390 3% 10-01-2042 BEO         | **   | 250,082                       |
| FNMA POOL #AB6694 3% 10-01-2042 BEO         | **   | 386,721                       |
| FNMA POOL #AB6832 3.5% 11-01-2042 BEO       | **   | 1,281,876                     |
| FNMA POOL #AB7272 3 12-01-2042 REG          | **   | 891,026                       |
| FNMA POOL #AB7410 3% 12-01-2042 BEO         | **   | 1,894,548                     |
| FNMA POOL #AB7426 3% 12-01-2042 BEO         | **   | 655,075                       |
| FNMA POOL #AB7568 3% 01-01-2043 BEO         | **   | 1,028,415                     |
| FNMA POOL #AB7570 3% 01-01-2043 BEO         | **   | 1,616,952                     |
| FNMA POOL #AB7716 2.5% 01-01-2028 BEO       | **   | 139,042                       |
| FNMA POOL #AB7741 3% 01-01-2043 BEO         | **   | 1,206,578                     |
| FNMA POOL #AB8925 3% DUE 04-01-2043 BEO     | **   | 72,000                        |
| FNMA POOL #AB9347 3% 05-01-2043 BEO         | **   | 1,482,271                     |
| FNMA POOL #AB9361 3.5% DUE 05-01-2043 BEO   | **   | 417,811                       |
| FNMA POOL #AB9461 3% 05-01-2043 BEO         | **   | 1,492,550                     |
| FNMA POOL #AB9516 2.5% 05-01-2028 BEO       | **   | 146,573                       |
| FNMA POOL #AB9615 4% 06-01-2033 BEO         | **   | 140,956                       |
| FNMA POOL #AB9663 3% 06-01-2043 BEO         | **   | 177,800                       |
| FNMA POOL #AB9825 2.5% 07-01-2028 BEO       | **   | 55,893                        |
| FNMA POOL #AB9980 3.5% 07-01-2043 BEO       | **   | 404,420                       |
| FNMA POOL #AC1889 4% 09-01-2039 BEO         | **   | 206,992                       |
| FNMA POOL #AC2953 4.5% 09-01-2039 BEO       | **   | 75,050                        |
| FNMA POOL #AC3237 5% 10-01-2039 BEO         | **   | 101,123                       |
| FNMA POOL #AC3237 5% 10-01-2039 BEO         | **   | 685,880                       |
| FNMA POOL #AC9526 5.5% DUE 01-01-2040 BEO   | **   | 521,631                       |
| FNMA POOL #AD0121 4.5% 09-01-2029 BEO       | **   | 741,454                       |
| FNMA POOL #AD0217 6% 08-01-2037 BEO         | **   | 52,937                        |
| FNMA POOL #AD0249 5.5% 04-01-2037 BEO       | **   | 314,838                       |
| FNMA POOL #AD0296 FLTG 12-01-2036           | **   | 73,029                        |
| FNMA POOL #AD0329 6.5 DUE 09-01-2028 BEO    | **   | 36,468                        |
| FNMA POOL #AD0452 6% 04-01-2021 BEO         | **   | 34                            |
| FNMA POOL #AD0471 5.5% 01-01-2024 BEO       | **   | 19,635                        |
| FNMA POOL #AD0752 7% 01-01-2039 BEO         | **   | 60,318                        |
| FNMA POOL #AD0979 7.5% 10-01-2035 BEO       | **   | 82,128                        |
| FNMA POOL #AD4178 4.5% 06-01-2040 BEO       | **   | 737,481                       |
| FNMA POOL #AD6510 5% 05-01-2040 BEO         | **   | 17,989                        |
| FNMA POOL #AD9143 4.5% 08-01-2040 BEO       | **   | 19,665                        |
| FNMA POOL #AD9153 4.5% 08-01-2040 BEO       | **   | 146,210                       |
| FNMA POOL #AD9713 5% 08-01-2040 BEO         | **   | 82,787                        |
| FNMA POOL #AE0081 6% 07-01-2024 BEO         | **   | 40,314                        |
| FNMA POOL #AE0113 4% 07-01-2040 BEO         | **   | 259,756                       |
| FNMA POOL #AE0478 4% 11-01-2040 BEO         | **   | 4,047                         |
| FNMA POOL #AE0521 6% 08-01-2037 BEO         | **   | 339,321                       |
| FNMA POOL #AE0654 2.266% DUE 12-01-2040 BEO | **   | 1,420,440                     |

| Security Name, Maturity Date, and Rate      | Cost | Current Value<br>(in dollars) |
|---------------------------------------------|------|-------------------------------|
| FNMA POOL #AE0758 7% 02-01-2039 BEO         | **   | 440,350                       |
| FNMA POOL #AE0967 3.5% 06-01-2039 BEO       | **   | 561,848                       |
| FNMA POOL #AE1807 4% 10-01-2040 BEO         | **   | 6,620                         |
| FNMA POOL #AE1840 5% 08-01-2040 BEO         | **   | 27,167                        |
| FNMA POOL #AE1862 5% 08-01-2040 BEO         | **   | 114,920                       |
| FNMA POOL #AE4456 4% 02-01-2041 BEO         | **   | 56,863                        |
| FNMA POOL #AE4664 4% 10-01-2040 BEO         | **   | 67,109                        |
| FNMA POOL #AE6090 4% 10-01-2040 BEO         | **   | 206,837                       |
| FNMA POOL #AE6191 4% 11-01-2040 BEO         | **   | 19,683                        |
| FNMA POOL #AE7314 4% 11-01-2040 BEO         | **   | 1,549                         |
| FNMA POOL #AE8446 4% 11-01-2040 BEO         | **   | 2,355                         |
| FNMA POOL #AE9387 4% 12-01-2040 BEO         | **   | 1,255                         |
| FNMA POOL #AH2683 4% 01-01-2041 BEO         | **   | 888,603                       |
| FNMA POOL #AL8558 6% 07-01-2041 BEO         | **   | 243,075                       |
| FNMA POOL #AM2674 2.61% DUE 03-01-2023 BEO  | **   | 626,384                       |
| FNMA POOL #AM4066 3.59% 08-01-2023 BEO      | **   | 965,441                       |
| FNMA POOL #AM4764 3.44% DUE 11-01-2023 BEO  | **   | 637,301                       |
| FNMA POOL #AM5473 3.76% 03-01-2024 BEO      | **   | 953,114                       |
| FNMA POOL #AM5612 3.42% DUE 05-01-2024 REG  | **   | 812,145                       |
| FNMA POOL #AM7514 3.07% DUE 02-01-2025 BEO  | **   | 1,249,516                     |
| FNMA POOL #AN0360 3.95% DUE 12-01-2045 BEO  | **   | 5,300,430                     |
| FNMA POOL #AN2309 2.21% 07-01-2026          | **   | 735,648                       |
| FNMA POOL #AN2670 2.305% DUE 11-01-2026 BEO | **   | 371,547                       |
| FNMA POOL #AN2689 2.2% 10-01-2026           | **   | 1,029,148                     |
| FNMA POOL #AN4000 3% DUE 12-01-2026 BEO     | **   | 1,059,300                     |
| FNMA POOL #AN4439 2.93% DUE 01-01-2027 BEO  | **   | 382,231                       |
| FNMA POOL #AN7895 3.55% DUE 12-01-2027 BEO  | **   | 4,634,891                     |
| FNMA POOL #AN7904 3.44% 12-01-2027          | **   | 3,582,948                     |
| FNMA POOL #AN9686 3.52% DUE 06-01-2028 BEO  | **   | 2,311,763                     |
| FNMA POOL #AN9976 3.96% DUE 02-01-2030 BEO  | **   | 2,537,261                     |
| FNMA POOL #AO0454 3.5% 08-01-2042 BEO       | **   | 438,275                       |
| FNMA POOL #AO0527 3% 05-01-2027 BEO         | **   | 199,351                       |
| FNMA POOL #AO2801 3% DUE 06-01-2027 BEO     | **   | 997,177                       |
| FNMA POOL #AO2802 3% 06-01-2027 BEO         | **   | 1,277,458                     |
| FNMA POOL #AO4135 3.5% 06-01-2042 BEO       | **   | 1,006,642                     |
| FNMA POOL #AO4688 3% DUE 07-01-2043 BEO     | **   | 1,704,557                     |
| FNMA POOL #AO6757 4% 06-01-2042 BEO         | **   | 204,743                       |
| FNMA POOL #AO7348 4% 08-01-2042 BEO         | **   | 271,874                       |
| FNMA POOL #AP0006 ADJ RT DUE 07-01-2042 BEO | **   | 55,502                        |
| FNMA POOL #AP0645 3.5% 07-01-2032 BEO       | **   | 51,557                        |
| FNMA POOL #AP2611 3.5% 09-01-2042 BEO       | **   | 288,066                       |
| FNMA POOL #AP3308 3.5% 09-01-2042 BEO       | **   | 331,350                       |
| FNMA POOL #AP3902 3% 10-01-2042 BEO         | **   | 320,347                       |
| FNMA POOL #AP4710 3.5% 08-01-2042 BEO       | **   | 646,070                       |
| FNMA POOL #AP5143 3% 09-01-2042 BEO         | **   | 368,930                       |
| FNMA POOL #AP6027 3% 04-01-2043 BEO         | **   | 385,326                       |
| FNMA POOL #AP6032 3% 04-01-2043 BEO         | **   | 409,419                       |
| FNMA POOL #AP6053 2.5% 07-01-2028 BEO       | **   | 92,387                        |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #AP6054 3% 07-01-2043 BEO       | **   | 37,379                        |
| FNMA POOL #AP7126 2.5% 10-01-2027 BEO     | **   | 226,411                       |
| FNMA POOL #AP8057 3.5% 09-01-2042 BEO     | **   | 432,812                       |
| FNMA POOL #AP8903 3.5% 10-01-2042 BEO     | **   | 365,604                       |
| FNMA POOL #AP9539 3% DUE 10-01-2042 BEO   | **   | 202,710                       |
| FNMA POOL #AP9766 4% 10-01-2042 BEO       | **   | 904,378                       |
| FNMA POOL #AQ0556 3% 11-01-2042 BEO       | **   | 1,406,407                     |
| FNMA POOL #AQ1534 3.5% 10-01-2032 BEO     | **   | 182,199                       |
| FNMA POOL #AQ1607 3.5% 11-01-2032 BEO     | **   | 137,625                       |
| FNMA POOL #AQ1802 3.5% 10-01-2042 BEO     | **   | 185,601                       |
| FNMA POOL #AQ7192 3% DUE 07-01-2043 REG   | **   | 64,837                        |
| FNMA POOL #AQ8359 3% 01-01-2043 BEO       | **   | 456,042                       |
| FNMA POOL #AR2638 3.5% 02-01-2043 BEO     | **   | 455,194                       |
| FNMA POOL #AR3368 2.5% DUE 02-01-2028 REG | **   | 121,745                       |
| FNMA POOL #AR4343 3% 06-01-2043 BEO       | **   | 236,840                       |
| FNMA POOL #AR4473 2.5% 03-01-2028 BEO     | **   | 792,483                       |
| FNMA POOL #AR7214 3% DUE 06-01-2043 REG   | **   | 1,517,401                     |
| FNMA POOL #AR7399 3% 06-01-2043 BEO       | **   | 98,369                        |
| FNMA POOL #AR7961 3.5% DUE 03-01-2033 REG | **   | 171,353                       |
| FNMA POOL #AR8749 3% 03-01-2043 BEO       | **   | 1,529,985                     |
| FNMA POOL #AR9215 3% DUE 03-01-2043 REG   | **   | 1,178,880                     |
| FNMA POOL #AS0047 2.5% 07-01-2028 BEO     | **   | 370,334                       |
| FNMA POOL #AS0070 4% DUE 08-01-2043 REG   | **   | 360,575                       |
| FNMA POOL #AS0302 3% 08-01-2043 BEO       | **   | 85,579                        |
| FNMA POOL #AS0522 3.5% 09-01-2043 BEO     | **   | 157,995                       |
| FNMA POOL #AS0838 5% 10-01-2043 BEO       | **   | 117,959                       |
| FNMA POOL #AS1364 3% 12-01-2043 BEO       | **   | 76,537                        |
| FNMA POOL #AS1745 3% 02-01-2029 BEO       | **   | 1,233,666                     |
| FNMA POOL #AS1774 4% 02-01-2044 BEO       | **   | 90,555                        |
| FNMA POOL #AS2117 4.0% 04-01-2044         | **   | 5,600                         |
| FNMA POOL #AS2369 3.5% 05-01-2029 BEO     | **   | 835,200                       |
| FNMA POOL #AS3282 3% 10-01-2043 BEO       | **   | 112,510                       |
| FNMA POOL #AS3293 4% 09-01-2044 BEO       | **   | 557,502                       |
| FNMA POOL #AS4271 4.5% 01-01-2045 BEO     | **   | 182,451                       |
| FNMA POOL #AS4302 4% 01-01-2045 BEO       | **   | 626,239                       |
| FNMA POOL #AS4354 4.5% 01-01-2045 BEO     | **   | 1,419,191                     |
| FNMA POOL #AS4427 4.5% 02-01-2045 BEO     | **   | 1,189,638                     |
| FNMA POOL #AS4431 4.5% 02-01-2045 BEO     | **   | 707,446                       |
| FNMA POOL #AS5068 3.5% 06-01-2045 BEO     | **   | 84,384                        |
| FNMA POOL #AS5103 3% 06-01-2030 BEO       | **   | 1,180,833                     |
| FNMA POOL #AS5133 3.5% 06-01-2045 BEO     | **   | 1,648,081                     |
| FNMA POOL #AS5598 4% 08-01-2045 BEO       | **   | 995,651                       |
| FNMA POOL #AS5722 3.5% 09-01-2045 BEO     | **   | 8,115,432                     |
| FNMA POOL #AS6065 3.5% 10-01-2045 BEO     | **   | 210,876                       |
| FNMA POOL #AS6067 3.5% 10-01-2045 BEO     | **   | 10,038,428                    |
| FNMA POOL #AS6286 4% 12-01-2045 BEO       | **   | 1,579,613                     |
| FNMA POOL #AS6304 4% DUE 12-01-2045 BEO   | **   | 2,316,483                     |
| FNMA POOL #AS6315 4% 12-01-2045 BEO       | **   | 87,190                        |

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|------------------------------------------------------|------|-------------------------------|
| FNMA POOL #AS6328 3.5% 12-01-2045 BEO                | **   | 2,441,604                     |
| FNMA POOL #AS6386 3% 12-01-2045 BEO                  | **   | 216,299                       |
| FNMA POOL #AS6395 3.5% 12-01-2045 BEO                | **   | 117,345                       |
| FNMA POOL #AS6452 3.5% 01-01-2046 BEO                | **   | 412,401                       |
| FNMA POOL #AS6489 4% DUE 01-01-2046 BEO              | **   | 1,445,580                     |
| FNMA POOL #AS6534 3.5% 01-01-2046 BEO                | **   | 3,960,363                     |
| FNMA POOL #AS7125 2.5% 05-01-2046 BEO                | **   | 790,777                       |
| FNMA POOL #AS7155 3% 05-01-2046 BEO                  | **   | 632,623                       |
| FNMA POOL #AS7530 2.5% 07-01-2046 BEO                | **   | 1,252,707                     |
| FNMA POOL #AS7533 3% 07-01-2046 BEO                  | **   | 2,690,748                     |
| FNMA POOL #AS7693 2% DUE 08-01-2031 BEO              | **   | 1,327,740                     |
| FNMA POOL #AS7738 3% 08-01-2046 BEO                  | **   | 1,985,822                     |
| FNMA POOL #AS7844 3% 09-01-2046 BEO                  | **   | 1,320,338                     |
| FNMA POOL #AS7877 2.5% 09-01-2046 BEO                | **   | 1,408,200                     |
| FNMA POOL #AS8143 4% 10-01-2046 BEO                  | **   | 189,097                       |
| FNMA POOL #AS8249 3% 11-01-2036 BEO                  | **   | 2,093,999                     |
| FNMA POOL #AS8269 3% 11-01-2046 BEO                  | **   | 10,055,218                    |
| FNMA POOL #AS8386 2.5% 11-01-2031 BEO                | **   | 766,868                       |
| FNMA POOL #AS8980 4.5% 03-01-2047 BEO                | **   | 1,946,726                     |
| FNMA POOL #AS9453 4% 04-01-2047 BEO                  | **   | 3,863,101                     |
| FNMA POOL #AS9588 4% 05-01-2047 BEO                  | **   | 4,008,816                     |
| FNMA POOL #AS9610 4.5% 05-01-2047 BEO                | **   | 6,272,681                     |
| FNMA POOL #AT0874 POOL #AT0874 3% DUE 07-01-2043 REG | **   | 76,967                        |
| FNMA POOL #AT1572 3% DUE 05-01-2043 REG              | **   | 1,534,045                     |
| FNMA POOL #AT2005 2.5% 04-01-2028 BEO                | **   | 625,729                       |
| FNMA POOL #AT2043 3% DUE 04-01-2043 REG              | **   | 50,575                        |
| FNMA POOL #AT2722 3% DUE 05-01-2043 REG              | **   | 727,840                       |
| FNMA POOL #AT2725 3% 05-01-2043 BEO                  | **   | 7,983,413                     |
| FNMA POOL #AT2894 2.5% DUE 05-01-2028 REG            | **   | 154,858                       |
| FNMA POOL #AT3179 3% 05-01-2043 BEO                  | **   | 400,778                       |
| FNMA POOL #AT3487 3.5% DUE 04-01-2043 REG            | **   | 1,309,559                     |
| FNMA POOL #AT5690 3% 06-01-2043 BEO                  | **   | 44,457                        |
| FNMA POOL #AT5803 3% 06-01-2043 BEO                  | **   | 60,497                        |
| FNMA POOL #AT5907 4% 06-01-2043 BEO                  | **   | 759,771                       |
| FNMA POOL #AT5915 4 DUE 06-01-2043 REG               | **   | 264,971                       |
| FNMA POOL #AT5994 3% 05-01-2043 BEO                  | **   | 153,416                       |
| FNMA POOL #AT6764 3% 07-01-2043 BEO                  | **   | 31,822                        |
| FNMA POOL #AT7213 2.5% DUE 06-01-2028 BEO            | **   | 56,482                        |
| FNMA POOL #AT7620 3% DUE 06-01-2043 REG              | **   | 1,278,307                     |
| FNMA POOL #AT8000 3% 06-01-2043 BEO                  | **   | 91,049                        |
| FNMA POOL #AT8326 3% DUE 06-01-2043 BEO              | **   | 1,531,053                     |
| FNMA POOL #AT8419 3 DUE 06-01-2043 REG               | **   | 218,388                       |
| FNMA POOL #AT8489 3% DUE 08-01-2043 REG              | **   | 1,957,704                     |
| FNMA POOL #AT8968 2.5% 07-01-2028 BEO                | **   | 49,732                        |
| FNMA POOL #AT9250 3% 07-01-2043 BEO                  | **   | 1,163,152                     |
| FNMA POOL #AT9311 FIXED 2.5% 07-01-2028 BEO          | **   | 95,761                        |
| FNMA POOL #AT9521 2.5% 07-01-2028 BEO                | **   | 177,170                       |
| FNMA POOL #AU0317 3% 06-01-2043 BEO                  | **   | 139,879                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #AU0909 2% 07-01-2028 BEO       | **   | 288,533                       |
| FNMA POOL #AU0923 3.5% 07-01-2043 BEO     | **   | 461,029                       |
| FNMA POOL #AU1629 3% DUE 07-01-2043 REG   | **   | 118,178                       |
| FNMA POOL #AU1632 3% DUE 07-01-2043 REG   | **   | 3,008,040                     |
| FNMA POOL #AU1811 2.5% 08-01-2028 BEO     | **   | 95,122                        |
| FNMA POOL #AU2032 3% 07-01-2043 BEO       | **   | 126,348                       |
| FNMA POOL #AU2909 3% 08-01-2028 BEO       | **   | 723,327                       |
| FNMA POOL #AU3034 2.5% 08-01-2028 BEO     | **   | 36,198                        |
| FNMA POOL #AU3176 3% DUE 08-01-2043 REG   | **   | 125,480                       |
| FNMA POOL #AU3191 2.5% DUE 08-01-2028 REG | **   | 205,436                       |
| FNMA POOL #AU3195 3% 08-01-2043 BEO       | **   | 113,166                       |
| FNMA POOL #AU3334 2.5% DUE 07-01-2028 REG | **   | 187,773                       |
| FNMA POOL #AU3789 2.5% DUE 08-01-2028 REG | **   | 116,957                       |
| FNMA POOL #AU3811 3% DUE 08-01-2043 REG   | **   | 83,498                        |
| FNMA POOL #AU4585 3% 08-01-2043 BEO       | **   | 61,403                        |
| FNMA POOL #AU5161 3 DUE 08-01-2043 REG    | **   | 2,078,431                     |
| FNMA POOL #AU5190 2.5% 08-01-2028 BEO     | **   | 144,639                       |
| FNMA POOL #AU5202 3% 08-01-2043 BEO       | **   | 86,734                        |
| FNMA POOL #AU5904 3.5% 09-01-2033 BEO     | **   | 378,997                       |
| FNMA POOL #AU8066 3% 09-01-2043 BEO       | **   | 103,687                       |
| FNMA POOL #AV0702 4% 12-01-2043 BEO       | **   | 222,115                       |
| FNMA POOL #AV0802 2.5% 08-01-2028 BEO     | **   | 26,369                        |
| FNMA POOL #AV2425 4% 02-01-2045 BEO       | **   | 86,863                        |
| FNMA POOL #AV4486 4.5% 01-01-2044 BEO     | **   | 214,990                       |
| FNMA POOL #AV4502 4.5% 01-01-2044 BEO     | **   | 128,141                       |
| FNMA POOL #AV4736 4% 12-01-2043 BEO       | **   | 135,395                       |
| FNMA POOL #AV5425 4.5% 01-01-2044 BEO     | **   | 1,073,114                     |
| FNMA POOL #AV5667 4% 01-01-2044 BEO       | **   | 167,924                       |
| FNMA POOL #AV5730 4.5% 04-01-2044 BEO     | **   | 550,761                       |
| FNMA POOL #AV5731 4.5% 04-01-2044 BEO     | **   | 235,298                       |
| FNMA POOL #AV5732 4.5% 04-01-2044 BEO     | **   | 169,022                       |
| FNMA POOL #AV5733 4.5% 04-01-2044 BEO     | **   | 124,005                       |
| FNMA POOL #AV5734 4.5% 04-01-2044 BEO     | **   | 300,661                       |
| FNMA POOL #AV7116 4.5% 03-01-2044 BEO     | **   | 199,308                       |
| FNMA POOL #AV8492 4.5% 02-01-2044 BEO     | **   | 366,916                       |
| FNMA POOL #AV9290 4.5% 02-01-2044 BEO     | **   | 636,012                       |
| FNMA POOL #AW3146 4% 06-01-2044 BEO       | **   | 331,584                       |
| FNMA POOL #AW9504 3% 01-01-2045 BEO       | **   | 96,518                        |
| FNMA POOL #AX1348 4% 10-01-2044 BEO       | **   | 21,442                        |
| FNMA POOL #AX3719 3.5% 07-01-2027 BEO     | **   | 378,928                       |
| FNMA POOL #AX4277 3% 01-01-2045 BEO       | **   | 607,446                       |
| FNMA POOL #AX4883 3% 12-01-2044 BEO       | **   | 1,815,014                     |
| FNMA POOL #AX6579 3% 01-01-2045 BEO       | **   | 98,816                        |
| FNMA POOL #AX7578 3% 01-01-2045 BEO       | **   | 96,329                        |
| FNMA POOL #AY1022 3% 05-01-2045 BEO       | **   | 990,037                       |
| FNMA POOL #AY1363 4% 04-01-2045 BEO       | **   | 342,884                       |
| FNMA POOL #AY1377 4% DUE 04-01-2045 REG   | **   | 391,334                       |
| FNMA POOL #AY3913 3.5% 02-01-2045 BEO     | **   | 339,177                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #AY4869 4% 06-01-2045 BEO       | **   | 498,025                       |
| FNMA POOL #AY5484 4% 12-01-2044 BEO       | **   | 6,251                         |
| FNMA POOL #AY6181 3.5% 04-01-2045 BEO     | **   | 451,040                       |
| FNMA POOL #AY9434 4% 12-01-2045 BEO       | **   | 112,250                       |
| FNMA POOL #AZ0711 3.5% 02-01-2046 BEO     | **   | 60,228                        |
| FNMA POOL #AZ3743 3.5% 11-01-2045 BEO     | **   | 1,270,141                     |
| FNMA POOL #AZ3926 4% 10-01-2045 BEO       | **   | 9,230                         |
| FNMA POOL #AZ4234 3% 06-01-2030 BEO       | **   | 2,662,396                     |
| FNMA POOL #AZ4775 3.5% 10-01-2045 BEO     | **   | 5,312,909                     |
| FNMA POOL #AZ5713 4% 09-01-2045 BEO       | **   | 779,553                       |
| FNMA POOL #AZ7353 3.5% 11-01-2045 BEO     | **   | 458,572                       |
| FNMA POOL #B00968 4% DUE 06-01-2049       | **   | 213,162                       |
| FNMA POOL #BA3779 4% 01-01-2046 BEO       | **   | 9,894                         |
| FNMA POOL #BA4750 3.5% 01-01-2031 BEO     | **   | 433,379                       |
| FNMA POOL #BA4766 4% 01-01-2046 BEO       | **   | 221,122                       |
| FNMA POOL #BA4780 4% 01-01-2046 BEO       | **   | 4,731,886                     |
| FNMA POOL #BA4801 4% 02-01-2046 BEO       | **   | 1,006,674                     |
| FNMA POOL #BA5330 4% 11-01-2045 BEO       | **   | 22,730                        |
| FNMA POOL #BA5827 3% 11-01-2030 BEO       | **   | 446,604                       |
| FNMA POOL #BA6018 3% 01-01-2046 BEO       | **   | 20,397                        |
| FNMA POOL #BA6555 3% 01-01-2046 BEO       | **   | 33,423                        |
| FNMA POOL #BA6798 4% 01-01-2046 BEO       | **   | 259,845                       |
| FNMA POOL #BA6824 3% 02-01-2046 BEO       | **   | 337,041                       |
| FNMA POOL #BA6924 3% 02-01-2046 BEO       | **   | 37,077                        |
| FNMA POOL #BC0884 3% 05-01-2046 BEO       | **   | 1,290,961                     |
| FNMA POOL #BC1104 3% 02-01-2046 BEO       | **   | 366,709                       |
| FNMA POOL #BC1509 3% 08-01-2046 BEO       | **   | 1,130,612                     |
| FNMA POOL #BC2817 3% 09-01-2046 BEO       | **   | 2,300,828                     |
| FNMA POOL #BC3020 3% 02-01-2046 BEO       | **   | 656,206                       |
| FNMA POOL #BC3883 4% DUE 03-01-2046 BEO   | **   | 759,439                       |
| FNMA POOL #BC4411 3.5% 03-01-2031 BEO     | **   | 716,076                       |
| FNMA POOL #BC4764 3% 10-01-2046 BEO       | **   | 1,189,495                     |
| FNMA POOL #BC9096 3.5% DUE 12-01-2046 REG | **   | 159,060                       |
| FNMA POOL #BD5992 2.5% 07-01-2031 BEO     | **   | 614,023                       |
| FNMA POOL #BD8104 3% 10-01-2046 BEO       | **   | 1,749,440                     |
| FNMA POOL #BE3776 4.5% 07-01-2047 BEO     | **   | 2,040,820                     |
| FNMA POOL #BE9806 4.5% 03-01-2047 BEO     | **   | 579,911                       |
| FNMA POOL #BE9838 4.5% 03-01-2047 BEO     | **   | 672,171                       |
| FNMA POOL #BE9839 4.5% 04-01-2047 BEO     | **   | 627,806                       |
| FNMA POOL #BF0035 4% 04-01-2055 BEO       | **   | 64,909                        |
| FNMA POOL #BF0064 4% 09-01-2055 BEO       | **   | 70,098                        |
| FNMA POOL #BF0104 4% 02-01-2056 BEO       | **   | 3,748,881                     |
| FNMA POOL #BF0133 4% 08-01-2056 BEO       | **   | 12,781,499                    |
| FNMA POOL #BF0183 4% 01-01-2057 BEO       | **   | 2,273,361                     |
| FNMA POOL #BF0191 4% 06-01-2057 BEO       | **   | 4,313,218                     |
| FNMA POOL #BF0222 4.5% 09-01-2057 BEO     | **   | 2,528,011                     |
| FNMA POOL #BF0301 4.5% 08-01-2058 BEO     | **   | 3,291,284                     |
| FNMA POOL #BF0334 3.5% 01-01-2059 BEO     | **   | 360,871                       |

| Security Name, Maturity Date, and Rate     | Cost | Current Value<br>(in dollars) |
|--------------------------------------------|------|-------------------------------|
| FNMA POOL #BH2623 4% DUE 08-01-2047 BEO    | **   | 15,138,411                    |
| FNMA POOL #BH4095 4% 10-01-2047 BEO        | **   | 486,691                       |
| FNMA POOL #BH4101 3.5% 10-01-2047 BEO      | **   | 2,615,857                     |
| FNMA POOL #BH6197 4% 07-01-2047 BEO        | **   | 621,102                       |
| FNMA POOL #BH6198 4% 07-01-2047 BEO        | **   | 1,112,600                     |
| FNMA POOL #BH6199 4% 07-01-2047 BEO        | **   | 1,185,829                     |
| FNMA POOL #BJ0669 3.5% 03-01-2033 BEO      | **   | 1,160,672                     |
| FNMA POOL #BJ0685 4% 04-01-2048 BEO        | **   | 708,552                       |
| FNMA POOL #BJ1635 3% 11-01-2032 BEO        | **   | 1,478,601                     |
| FNMA POOL #BJ2544 3% 12-01-2037 BEO        | **   | 785,532                       |
| FNMA POOL #BJ2763 4.5% 05-01-2048 BEO      | **   | 1,808,168                     |
| FNMA POOL #BJ5803 4% DUE 03-01-2048 BEO    | **   | 787,485                       |
| FNMA POOL #BJ6133 4% 01-01-2048 BEO        | **   | 118,865                       |
| FNMA POOL #BJ8078 3.5% 03-01-2048 BEO      | **   | 274,860                       |
| FNMA POOL #BJ8703 3.5% 05-01-2049 BEO      | **   | 157,053                       |
| FNMA POOL #BJ9249 4.5% 06-01-2048 BEO      | **   | 909,115                       |
| FNMA POOL #BK0751 3.5% 03-01-2048 BEO      | **   | 247,795                       |
| FNMA POOL #BK5094 5% 05-01-2048 BEO        | **   | 941,943                       |
| FNMA POOL #BK5710 4% 04-01-2048 BEO        | **   | 1,258,913                     |
| FNMA POOL #BK7603 4.5% 10-01-2048 BEO      | **   | 414,664                       |
| FNMA POOL #BK7608 4% 09-01-2048 BEO        | **   | 14,026,286                    |
| FNMA POOL #BK7700 4.5% 10-01-2048 BEO      | **   | 2,349,072                     |
| FNMA POOL #BK8753 4.5% 06-01-2049 BEO      | **   | 1,022,792                     |
| FNMA POOL #BK8814 4.5% 08-01-2048 BEO      | **   | 898,717                       |
| FNMA POOL #BK8893 4% 10-01-2048 BEO        | **   | 10,033,227                    |
| FNMA POOL #BK9849 4% 09-01-2033 BEO        | **   | 974,133                       |
| FNMA POOL #BL2576 3.04% DUE 06-01-2029 BEO | **   | 1,139,167                     |
| FNMA POOL #BL3540 2.79% DUE 08-01-2029 BEO | **   | 2,929,882                     |
| FNMA POOL #BL3975 2.4% 10-01-2031 BEO      | **   | 1,273,950                     |
| FNMA POOL #BL5081 2.63% DUE 05-01-2030 BEO | **   | 2,412,357                     |
| FNMA POOL #BL5850 2.26% DUE 04-01-2030 BEO | **   | 1,393,876                     |
| FNMA POOL #BL6028 2.14% DUE 04-01-2030 BEO | **   | 323,340                       |
| FNMA POOL #BL6386 2.02% DUE 08-01-2030 BEO | **   | 1,767,385                     |
| FNMA POOL #BM1565 3% 04-01-2047 BEO        | **   | 2,882,350                     |
| FNMA POOL #BM1775 4.5% 07-01-2047 BEO      | **   | 745,006                       |
| FNMA POOL #BM1948 6% 07-01-2041 BEO        | **   | 566,782                       |
| FNMA POOL #BM2005 4% 12-01-2047 BEO        | **   | 171,176                       |
| FNMA POOL #BM3119 1.8% 02-01-2047 BEO      | **   | 2,078,393                     |
| FNMA POOL #BM3280 4.5% 11-01-2047 BEO      | **   | 7,168,303                     |
| FNMA POOL #BM3473 3.5% 11-01-2047 BEO      | **   | 1,064,911                     |
| FNMA POOL #BM3724 3.5% 03-01-2048 BEO      | **   | 27,111,813                    |
| FNMA POOL #BM3855 4% 03-01-2048 BEO        | **   | 1,989,786                     |
| FNMA POOL #BM3904 5% 05-01-2048 BEO        | **   | 1,447,039                     |
| FNMA POOL #BM3933 4.5% 05-01-2048 BEO      | **   | 3,887,450                     |
| FNMA POOL #BM4579 3% 04-01-2047 BEO        | **   | 6,785,049                     |
| FNMA POOL #BM4676 4% 10-01-2048 BEO        | **   | 2,271,180                     |
| FNMA POOL #BM4716 3.5% 12-01-2030 BEO      | **   | 497,315                       |
| FNMA POOL #BM4750 3.5% 02-01-2045 BEO      | **   | 370,252                       |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #BM4751 3.5% 03-01-2043 BEO     | **   | 2,140,881                     |
| FNMA POOL #BM4781 4.5% 10-01-2048 BEO     | **   | 263,449                       |
| FNMA POOL #BM4897 3.5% 12-01-2046 BEO     | **   | 2,868,290                     |
| FNMA POOL #BM4898 4% 11-01-2038 BEO       | **   | 1,523,543                     |
| FNMA POOL #BM5082 4.5% 11-01-2048 BEO     | **   | 2,779,560                     |
| FNMA POOL #BM5119 4.5% 12-01-2048 BEO     | **   | 392,957                       |
| FNMA POOL #BM5184 4% 09-01-2033 BEO       | **   | 1,851,020                     |
| FNMA POOL #BM5261 4% 01-01-2048 BEO       | **   | 8,193,338                     |
| FNMA POOL #BM5521 3.5% 07-01-2048 BEO     | **   | 3,355,970                     |
| FNMA POOL #BM5568 4.5% 02-01-2049 BEO     | **   | 4,035,436                     |
| FNMA POOL #BN0341 5% DUE 12-01-2048 REG   | **   | 2,327,090                     |
| FNMA POOL #BN4428 4.5% DUE 12-01-2048 REG | **   | 1,310,789                     |
| FNMA POOL #BO1858 3.0% DUE 08-01-2049     | **   | 377,299                       |
| FNMA POOL #BO1864 3.0% DUE 08-01-2049 REG | **   | 98,896                        |
| FNMA POOL #BO2234 3.5% DUE 09-01-2034     | **   | 5,792,388                     |
| FNMA POOL #BO2252 3.5% DUE 10-01-2049     | **   | 9,021,529                     |
| FNMA POOL #BO8932 3.0% DUE 01-01-2050     | **   | 225,493                       |
| FNMA POOL #CA0789 3.5% 11-01-2032         | **   | 1,174,192                     |
| FNMA POOL #CA0907 3.5% DUE 12-01-2047     | **   | 1,011,795                     |
| FNMA POOL #CA1551 4.0% DUE 04-01-2048 REG | **   | 375,510                       |
| FNMA POOL #CA1576 5.0% DUE 01-01-2048 REG | **   | 745,457                       |
| FNMA POOL #CA1707 4.5% DUE 05-01-2048 BEO | **   | 52,802                        |
| FNMA POOL #CA2047 4.5% 07-01-2048         | **   | 1,390,566                     |
| FNMA POOL #CA2369 4.5% 09-01-2048         | **   | 57,256                        |
| FNMA POOL #CA2756 5% DUE 11-01-2048 REG   | **   | 1,455,366                     |
| FNMA POOL #CA3055 4.5% DUE 02-01-2049 BEO | **   | 853,978                       |
| FNMA POOL #CA3283 4.0% 03-01-2034         | **   | 2,240,643                     |
| FNMA POOL #CA3285 4.0% 03-01-2034         | **   | 2,082,916                     |
| FNMA POOL #CA3287 4.0% 03-01-2034         | **   | 569,893                       |
| FNMA POOL #CA3288 4.0% 04-01-2034         | **   | 3,322,276                     |
| FNMA POOL #CA3493 4% DUE 05-01-2049 REG   | **   | 183,771                       |
| FNMA POOL #CA3809 3% DUE 07-01-2049 REG   | **   | 1,054,252                     |
| FNMA POOL #CA3842 4.5% DUE 07-01-2049 REG | **   | 705,435                       |
| FNMA POOL #CA3860 3.5% 07-01-2049         | **   | 3,674,182                     |
| FNMA POOL #CA4033 4.5% DUE 08-01-2049 REG | **   | 719,865                       |
| FNMA POOL #CA4110 3.0% DUE 09-01-2049     | **   | 6,095,752                     |
| FNMA POOL #CA4133 3.0% DUE 09-01-2049     | **   | 3,260,902                     |
| FNMA POOL #CA4346 3% DUE 10-01-2049 REG   | **   | 499,597                       |
| FNMA POOL #CA4819 4% DUE 12-01-2049 BEO   | **   | 1,067,635                     |
| FNMA POOL #CA4823 4% DUE 12-01-2049 REG   | **   | 1,324,131                     |
| FNMA POOL #CA4979 3.0% 01-01-2050         | **   | 1,866,611                     |
| FNMA POOL #CA5164 3.5% DUE 02-01-2050 BEO | **   | 736,438                       |
| FNMA POOL #CA5226 3% DUE 02-01-2050 REG   | **   | 779,228                       |
| FNMA POOL #CA5379 4.5% DUE 03-01-2050 BEO | **   | 12,479,512                    |
| FNMA POOL #CA5561 3.5% DUE 04-01-2050 BEO | **   | 872,208                       |
| FNMA POOL #CA6000 3.0% 06-01-2050         | **   | 1,798,882                     |
| FNMA POOL #CA6427 3.0% 07-01-2050         | **   | 1,406,787                     |
| FNMA POOL #FM0062 3.5% 02-01-2050 BEO     | **   | 2,289,627                     |

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|-------------------------------------------|------|-------------------------------|
| FNMA POOL #FM1098 4% 05-01-2049 BEO       | **   | 433,185                       |
| FNMA POOL #FM1245 4% 09-01-2033 BEO       | **   | 13,162,928                    |
| FNMA POOL #FM1263 4.5% 07-01-2049 BEO     | **   | 117,168                       |
| FNMA POOL #FM1349 3.5% 03-01-2047 BEO     | **   | 3,760,300                     |
| FNMA POOL #FM1458 4.5% 04-01-2049 BEO     | **   | 185,779                       |
| FNMA POOL #FM1467 3% 12-01-2047 BEO       | **   | 3,126,644                     |
| FNMA POOL #FM1539 4.5% 09-01-2049 BEO     | **   | 345,078                       |
| FNMA POOL #FM1637 4.5% 05-01-2049 BEO     | **   | 2,381,477                     |
| FNMA POOL #FM1727 5% 09-01-2049 BEO       | **   | 3,489,360                     |
| FNMA POOL #FM1742 3% 10-01-2049 BEO       | **   | 86,960                        |
| FNMA POOL #FM1789 3% 11-01-2049 BEO       | **   | 3,201,231                     |
| FNMA POOL #FM1796 3.5% 10-01-2034 BEO     | **   | 138,889                       |
| FNMA POOL #FM1800 4% 08-01-2049 BEO       | **   | 8,665,934                     |
| FNMA POOL #FM2091 3.5% 12-01-2049 BEO     | **   | 3,684,065                     |
| FNMA POOL #FM2157 3.5% 12-01-2049 BEO     | **   | 2,181,127                     |
| FNMA POOL #FM2158 4% 10-01-2049 BEO       | **   | 332,541                       |
| FNMA POOL #FM2173 4% 09-01-2048 BEO       | **   | 200,565                       |
| FNMA POOL #FM2201 4.0% 01-01-2048         | **   | 986,918                       |
| FNMA POOL #FM2333 3.5% 02-01-2050 BEO     | **   | 2,322,167                     |
| FNMA POOL #FM2373 5% 12-01-2049 BEO       | **   | 394,680                       |
| FNMA POOL #FM2378 4.5% 01-01-2050 BEO     | **   | 1,122,124                     |
| FNMA POOL #FM2477 3% 05-01-2036 BEO       | **   | 4,300,257                     |
| FNMA POOL #FM2745 4.5% 03-01-2050 BEO     | **   | 404,281                       |
| FNMA POOL #FM2793 3% 03-01-2050 BEO       | **   | 1,621,465                     |
| FNMA POOL #FM2922 3% 02-01-2038 BEO       | **   | 2,100,013                     |
| FNMA POOL #FM3002 4.5% 11-01-2049 BEO     | **   | 77,202                        |
| FNMA POOL #FM3023 4% 02-01-2048 BEO       | **   | 230,526                       |
| FNMA POOL #FM3083 4.5% 10-01-2049 BEO     | **   | 220,489                       |
| FNMA POOL #FM3099 3.5% 09-01-2032 BEO     | **   | 8,864,506                     |
| FNMA POOL #FM3141 3.5% 11-01-2048 BEO     | **   | 3,020,026                     |
| FNMA POOL #FM3154 5% 09-01-2049 BEO       | **   | 731,131                       |
| FNMA POOL #FM3155 5% 12-01-2049 BEO       | **   | 7,086,906                     |
| FNMA POOL #FM3158 4% 11-01-2048 BEO       | **   | 589,100                       |
| FNMA POOL #FM3241 3% 03-01-2050 BEO       | **   | 27,848,287                    |
| FNMA POOL #FM3243 3.5% 02-01-2050 BEO     | **   | 321,637                       |
| FNMA POOL #FM3278 3.5% 11-01-2048 BEO     | **   | 1,837,176                     |
| FNMA POOL #FM3347 3.5% 05-01-2047 BEO     | **   | 5,295,616                     |
| FNMA POOL #FM3386 3.5% DUE 07-01-2034 BEO | **   | 2,539,184                     |
| FNMA POOL #FM3469 3.5% 08-01-2048 BEO     | **   | 2,699,959                     |
| FNMA POOL #FM3522 3% 02-01-2035 BEO       | **   | 3,063,124                     |
| FNMA POOL #FM3542 4% 05-01-2049 BEO       | **   | 169,027                       |
| FNMA POOL #FM3572 4.5% 09-01-2049 BEO     | **   | 1,269,650                     |
| FNMA POOL #FM3753 3.5% 04-01-2048 BEO     | **   | 269,439                       |
| FNMA POOL #FM3773 3.5% 11-01-2048 BEO     | **   | 7,422,776                     |
| FNMA POOL #FM3785 4% 07-01-2050 BEO       | **   | 1,546,587                     |
| FNMA POOL #FM3904 4% 03-01-2049 BEO       | **   | 2,924,971                     |
| FNMA POOL #FM3948 4% 04-01-2050 BEO       | **   | 4,733,766                     |
| FNMA POOL #FM3957 5% 03-01-2050 BEO       | **   | 1,067,776                     |

| Security Name, Maturity Date, and Rate    | Cost | Current Value<br>(in dollars) |
|-------------------------------------------|------|-------------------------------|
| FNMA POOL #FM4000 4% 01-01-2049 BEO       | **   | 4,761,283                     |
| FNMA POOL #FM4281 3.5% 08-01-2050 BEO     | **   | 2,378,136                     |
| FNMA POOL #FM4436 4% 06-01-2034 BEO       | **   | 3,399,061                     |
| FNMA POOL #FM5002 3.5% 05-01-2033 BEO     | **   | 4,198,399                     |
| FNMA POOL #FM5054 4% 11-01-2048 BEO       | **   | 202,938                       |
| FNMA POOL #FNAT5995 3 DUE 05-01-2043 REG  | **   | 112,766                       |
| FNMA POOL #G67717 4.0% DUE 11-01-2048 REG | **   | 945,763                       |
| FNMA POOL #MA0006 4% 03-01-2039 BEO       | **   | 9,154                         |
| FNMA POOL #MA0214 5% 10-01-2029 BEO       | **   | 273,409                       |
| FNMA POOL #MA0243 5% 11-01-2029 BEO       | **   | 222,874                       |
| FNMA POOL #MA0295 5% 01-01-2030 BEO       | **   | 123,057                       |
| FNMA POOL #MA0320 5% 02-01-2030 BEO       | **   | 80,626                        |
| FNMA POOL #MA0583 4% 12-01-2040 BEO       | **   | 3,664                         |
| FNMA POOL #MA0706 4.5% 04-01-2031 BEO     | **   | 119,321                       |
| FNMA POOL #MA0734 4.5% DUE 05-01-2031 BEO | **   | 382,490                       |
| FNMA POOL #MA0776 4.5% DUE 06-01-2031 BEO | **   | 386,620                       |
| FNMA POOL #MA0816 4.5% 08-01-2031 BEO     | **   | 302,335                       |
| FNMA POOL #MA0833 3% DUE 08-01-2021 BEO   | **   | 5,092                         |
| FNMA POOL #MA0913 4.5% 11-01-2031 BEO     | **   | 252,356                       |
| FNMA POOL #MA0939 4.5% 12-01-2031 BEO     | **   | 295,906                       |
| FNMA POOL #MA0968 4.5% 12-01-2031 BEO     | **   | 62,542                        |
| FNMA POOL #MA1044 3% DUE 04-01-2042 BEO   | **   | 108,578                       |
| FNMA POOL #MA1045 3% 04-01-2027 BEO       | **   | 478,538                       |
| FNMA POOL #MA1125 4 07-01-2042 BEO        | **   | 236,938                       |
| FNMA POOL #MA1146 4% 08-01-2042 BEO       | **   | 2,634,252                     |
| FNMA POOL #MA1177 3.5% 09-01-2042 BEO     | **   | 190,385                       |
| FNMA POOL #MA1177 3.5% 09-01-2042 BEO     | **   | 219,675                       |
| FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO | **   | 184,554                       |
| FNMA POOL #MA1221 4.5% 09-01-2042 BEO     | **   | 56,416                        |
| FNMA POOL #MA1253 4% 11-01-2042 BEO       | **   | 767,114                       |
| FNMA POOL #MA1272 3% 12-01-2042 BEO       | **   | 832,836                       |
| FNMA POOL #MA1373 3.5% 03-01-2043 BEO     | **   | 469,569                       |
| FNMA POOL #MA1458 3% 06-01-2043 BEO       | **   | 691,850                       |
| FNMA POOL #MA1463 3.5% 06-01-2043 BEO     | **   | 1,115,657                     |
| FNMA POOL #MA1508 3.5% 07-01-2043 BEO     | **   | 308,346                       |
| FNMA POOL #MA1510 4% 07-01-2043 BEO       | **   | 344,821                       |
| FNMA POOL #MA1510 4% 07-01-2043 BEO       | **   | 42,309                        |
| FNMA POOL #MA1546 3.5% DUE 08-01-2043 BEO | **   | 399,358                       |
| FNMA POOL #MA1547 4% 08-01-2043 BEO       | **   | 279,025                       |
| FNMA POOL #MA1553 2.5% 08-01-2028 BEO     | **   | 1,085,595                     |
| FNMA POOL #MA1582 3.5% DUE 09-01-2043 BEO | **   | 2,028,626                     |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO     | **   | 227,996                       |
| FNMA POOL #MA1591 4.5% 09-01-2043 BEO     | **   | 911,985                       |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO     | **   | 218,408                       |
| FNMA POOL #MA1629 4.5% 10-01-2043 BEO     | **   | 786,270                       |
| FNMA POOL #MA1664 4.5% 11-01-2043 BEO     | **   | 538,188                       |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO     | **   | 178,785                       |
| FNMA POOL #MA1711 4.5% 12-01-2043 BEO     | **   | 670,442                       |

| Security Name, Maturity Date, and Rate  | Cost | Current Value<br>(in dollars) |
|-----------------------------------------|------|-------------------------------|
| FNMA POOL #MA1728 5% 11-01-2033 BEO     | **   | 137,777                       |
| FNMA POOL #MA2373 2.5% 08-01-2030 BEO   | **   | 172,784                       |
| FNMA POOL #MA2516 3% 01-01-2046 BEO     | **   | 695,311                       |
| FNMA POOL #MA2670 3% 07-01-2046 BEO     | **   | 2,150,973                     |
| FNMA POOL #MA2728 2.5% 08-01-2031 BEO   | **   | 1,099,260                     |
| FNMA POOL #MA2798 2.5% 10-01-2031 BEO   | **   | 359,656                       |
| FNMA POOL #MA2806 3% DUE 11-01-2046 REG | **   | 10,437,536                    |
| FNMA POOL #MA2832 3% 12-01-2036 BEO     | **   | 2,105,091                     |
| FNMA POOL #MA2863 3% DUE 01-01-2047 BEO | **   | 5,577,038                     |
| FNMA POOL #MA2913 2.5% 02-01-2032 BEO   | **   | 283,871                       |
| FNMA POOL #MA2930 4% 03-01-2047 BEO     | **   | 290,931                       |
| FNMA POOL #MA2941 3.5% 03-01-2032 BEO   | **   | 1,767,259                     |
| FNMA POOL #MA2960 4% 04-01-2047 BEO     | **   | 1,780,301                     |
| FNMA POOL #MA2995 4% 05-01-2047 BEO     | **   | 1,462,668                     |
| FNMA POOL #MA3058 4% 07-01-2047 BEO     | **   | 304,996                       |
| FNMA POOL #MA3088 4% 08-01-2047 BEO     | **   | 2,759,198                     |
| FNMA POOL #MA3149 4% 10-01-2047 BEO     | **   | 1,020,709                     |
| FNMA POOL #MA3182 3.5% 11-01-2047 BEO   | **   | 5,189,365                     |
| FNMA POOL #MA3183 4% 11-01-2047 BEO     | **   | 495,722                       |
| FNMA POOL #MA3187 2.5% 11-01-2032 BEO   | **   | 1,403,009                     |
| FNMA POOL #MA3210 3.5% 12-01-2047 BEO   | **   | 96,759                        |
| FNMA POOL #MA3211 4% DUE 12-01-2047 BEO | **   | 1,180,885                     |
| FNMA POOL #MA3217 2.5% 12-01-2032 BEO   | **   | 3,188,917                     |
| FNMA POOL #MA3239 4% 01-01-2048 BEO     | **   | 2,591,768                     |
| FNMA POOL #MA3246 2.5% 01-01-2033 BEO   | **   | 18,077,645                    |
| FNMA POOL #MA3305 3.5% 03-01-2048 BEO   | **   | 31,690,661                    |
| FNMA POOL #MA3333 4% 04-01-2048 BEO     | **   | 217,590                       |
| FNMA POOL #MA3356 3.5% 05-01-2048 BEO   | **   | 8,065,184                     |
| FNMA POOL #MA3383 3.5% 06-01-2048 BEO   | **   | 28,336,548                    |
| FNMA POOL #MA3385 4.5% 06-01-2048 BEO   | **   | 1,509,892                     |
| FNMA POOL #MA3442 3.5% 08-01-2048 BEO   | **   | 3,186,053                     |
| FNMA POOL #MA3467 4% 09-01-2048 BEO     | **   | 571,926                       |
| FNMA POOL #MA3495 4% DUE 10-01-2048 BEO | **   | 17,044,451                    |
| FNMA POOL #MA3501 5% 10-01-2048 BEO     | **   | 1,360,795                     |
| FNMA POOL #MA3527 5% 11-01-2048 BEO     | **   | 2,093,872                     |
| FNMA POOL #MA3536 4% 12-01-2048 BEO     | **   | 10,634,968                    |
| FNMA POOL #MA3564 4.5% 01-01-2049 BEO   | **   | 797,824                       |
| FNMA POOL #MA3864 2.5% 12-01-2034 BEO   | **   | 421,943                       |
| FNMA POOL #MA3879 4.5% 12-01-2049 BEO   | **   | 6,560,975                     |
| FNMA POOL #MA3896 2.5% 01-01-2035 BEO   | **   | 2,066,785                     |
| FNMA POOL #MA3897 3% 01-01-2035 BEO     | **   | 3,892,261                     |
| FNMA POOL #MA3945 4.5% 02-01-2050 BEO   | **   | 3,957,882                     |
| FNMA POOL #MA3997 3% 04-01-2050 BEO     | **   | 2,639,925                     |
| FNMA POOL #MA4031 4.5% 05-01-2050 BEO   | **   | 311,315                       |
| FNMA POOL #MA4183 2.5% 11-01-2050 BEO   | **   | 6,847,064                     |
| FNMA POOL AM8674 2.81% 04-01-2025       | **   | 184,416                       |
| FNMA POOL AT3389 3 DUE 08-01-2043 REG   | **   | 466,725                       |
| FNMA POOL AU4346 3.5 DUE 07-01-2043 REG | **   | 718,533                       |

| Security Name, Maturity Date, and Rate            | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------|------|-------------------------------|
| FNMA POOL BO9692 3.0% 01-01-2050                  | **   | 732,552                       |
| FNMA POOL BP1662 3.5% 02-01-2050                  | **   | 538,576                       |
| FNMA POOL BQ6331 2.0% 2% 11-01-2050               | **   | 3,940,408                     |
| FNMA POOL CA0243 4.5% DUE 08-01-2047              | **   | 324,062                       |
| FNMA POOL#BO2218 3.5% 09-01-2034                  | **   | 7,068,965                     |
| FNMA POOL#CA1535 3.5% 02-01-2048 REG              | **   | 13,173,208                    |
| FNMA PREASSIGN 00800 5.5 03-25-2033               | **   | 53,433                        |
| FNMA REMIC 2004-40 CL-FY FRN 05-25-2034           | **   | 1,055,503                     |
| FNMA REMIC 2017-77 CL-CA 2.0% DUE 10-25-2047      | **   | 1,072,566                     |
| FNMA REMIC SER 2015-M7 CLS A2 2.59% 12-25-2024    | **   | 1,166,343                     |
| FNMA REMIC SER 03-85 CL PZ 5% 09-25-2033REG       | **   | 2,477,547                     |
| FNMA REMIC SER 10-21 CL FA FLTG 03-25-2040        | **   | 3,166,165                     |
| FNMA REMIC SER 12-128 CL JC 1.5% 09-25-2042       | **   | 2,335,354                     |
| FNMA REMIC SER 12-20 CL-BD 2.0% 01-25-2031        | **   | 3,058,405                     |
| FNMA REMIC SER 13-129 CL WT 2.5% DUE 11-25-2027   | **   | 345,733                       |
| FNMA REMIC SER 13-135 CL GA 3.0% 07-25-2032       | **   | 263,790                       |
| FNMA REMIC SER 13-37 CL JA 1.75% DUE 06-25-2042   | **   | 367,608                       |
| FNMA REMIC SER 16-49 CL-BA 2.5% 11-25-2041        | **   | 646,417                       |
| FNMA REMIC SER 16-60 CL Q 1.75% 09-25-2046        | **   | 1,374,339                     |
| FNMA REMIC SER 18-41 CL QB 3.5% FIXED 11-25-2043  | **   | 283,020                       |
| FNMA REMIC SER 2003-W1 CL IA-1 5.16683 12-25-2042 | **   | 92,754                        |
| FNMA REMIC SER 2003-W15 CL 1A1 6.5 07-25-2043     | **   | 55,833                        |
| FNMA REMIC SER 2005-70 CL NA 5.5 08-25-2035       | **   | 27,321                        |
| FNMA REMIC SER 2007-73 CL A1 FLT RT 07-25-2037    | **   | 197,584                       |
| FNMA REMIC SER 2012-19 CL BG 2.0% 12-25-2039      | **   | 183,366                       |
| FNMA REMIC SER 2013-133 CL-LA 3.0% 01-25-2033     | **   | 890,270                       |
| FNMA REMIC SER 2013-88 CL-CA 2.5% 08-25-2038      | **   | 37,670                        |
| FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042       | **   | 2,461,940                     |
| FNMA REMIC SER 2013-90 CL A 4.0% 11-25-2038       | **   | 213,514                       |
| FNMA REMIC SER 2014-87 CL-JB 3.0% 01-25-2045      | **   | 913,499                       |
| FNMA REMIC SER 2014-M1 CL A2 FLTG RT 07-25-2023   | **   | 337,829                       |
| FNMA REMIC SER 2015-33 CL-P 2.5% DUE 06-25-2045   | **   | 1,748,126                     |
| FNMA REMIC SER 2015-M12 CL A1 2.331% 04-25-2025   | **   | 1,284,508                     |
| FNMA REMIC SER 2017-30 CL E 3.0% 07-25-2043 REG   | **   | 7,602,397                     |
| FNMA REMIC SER-2018-MP CL-APT2 VAR 04-25-2028     | **   | 219,543                       |
| FNMA REMIC SR 10-134 CL DJ 2.25% 03-25-2039       | **   | 150,810                       |
| FNMA REMIC SR 12-128 CL QC 1.75% 06-25-2042       | **   | 350,396                       |
| FNMA REMIC SR 12-146 CL KC 2.0% 11-25-2042        | **   | 274,152                       |
| FNMA REMIC SR 13-129 CL CE 2.5% 10-25-2031        | **   | 276,231                       |
| FNMA REMIC SR 15-64 CL-E 3.0% 06-25-2039          | **   | 932,520                       |
| FNMA REMIC SR 2009-88 CL-MA 4.5% 10-25-2039       | **   | 48,404                        |
| FNMA REMIC SR 2010-149 CL VA 4.5% 02-25-2022      | **   | 1,187,146                     |
| FNMA REMIC SR 2014-59 CL-CA 1.5% DUE 08-25-2040   | **   | 159,206                       |
| FNMA REMIC SR 2017-46 CLLB 3.5 12-25-2052         | **   | 572,297                       |
| FNMA REMIC SR 2018-21 CL CA 3.5% 04-25-2045       | **   | 6,024,152                     |
| FNMA REMIC SR 2019-M19 CL A2 2.56% 12-31-2049     | **   | 1,469,313                     |
| FNMA REMIC TR 18-35 CL-EA 3.0% 05-25-2048         | **   | 7,683,388                     |
| FNMA REMIC TR 1994-29 CL Z 6.5 02-25-2024         | **   | 13,245                        |

| Security Name, Maturity Date, and Rate                | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------|------|-------------------------------|
| FNMA REMIC TR 2001-81 CL-HE 6.5 01-25-2032            | **   | 350,683                       |
| FNMA REMIC TR 2004-38 CL-FK FLTG RATE 05-25-2034      | **   | 148,409                       |
| FNMA REMIC TR 2004-W1 CL-1A7 5.681 11-25-2043         | **   | 244,847                       |
| FNMA REMIC TR 2005-64 CL-PL 5.5% 07-25-2035           | **   | 438,825                       |
| FNMA REMIC TR 2005-84 CL-XM 5.75 10-25-2035           | **   | 923,820                       |
| FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036       | **   | 51,693                        |
| FNMA REMIC TR 2006-48 CL-TF VAR RATE 06-25-2036       | **   | 22,175                        |
| FNMA REMIC TR 2006-9 CL-KZ 6 03-25-2036               | **   | 134,891                       |
| FNMA REMIC TR 2007-100 CL-YF FLT RATE DUE 10-25-2037  | **   | 337,097                       |
| FNMA REMIC TR 2009-29 CL-LA VAR RATE 05-25-2039       | **   | 640,572                       |
| FNMA REMIC TR 2009-62 CL-HJ 6 05-25-2039              | **   | 107,621                       |
| FNMA REMIC TR 2009-73 CL-AB 4.0% 09-25-2029           | **   | 2,135,841                     |
| FNMA REMIC TR 2009-87 CL-NF VAR RATE 11-25-2039       | **   | 685,385                       |
| FNMA REMIC TR 2009-W1 CL-A 6.0% DUE 12-25-2049 REG    | **   | 59,176                        |
| FNMA REMIC TR 2010-107 CL-KF FLTG RATE 03-25-2036     | **   | 163,710                       |
| FNMA REMIC TR 2010-134 CL-KZ PRIN ONLY 4.5 12-25-2040 | **   | 992,535                       |
| FNMA REMIC TR 2010-135 CL-BM 4.0% DUE 12-25-2040      | **   | 1,659,107                     |
| FNMA REMIC TR 2010-26 CL-F FLTG RATE DUE 11-25-2036   | **   | 2,948,340                     |
| FNMA REMIC TR 2010-43 CL-MC 3.5 DUE 05-25-2040 REG    | **   | 22,565                        |
| FNMA REMIC TR 2011-44 CL-EB 3 05-25-2026              | **   | 477,478                       |
| FNMA REMIC TR 2012-33 CL-CD 2.0% DUE 03-25-2027       | **   | 1,128,937                     |
| FNMA REMIC TR 2012-45 CL-PH 3.5 12-25-2039            | **   | 14,173                        |
| FNMA REMIC TR 2012-54 CL-WA 3.0% DUE 04-25-2032 REG   | **   | 121,346                       |
| FNMA REMIC TR 2012-68 CL-NA 2 DUE 03-25-2042 REG      | **   | 1,332,192                     |
| FNMA REMIC TR 2012-90 CL-DA 1.5 03-25-2042            | **   | 258,914                       |
| FNMA REMIC TR 2013-118 CL-YA 3.0% DUE 07-25-2028      | **   | 165,897                       |
| FNMA REMIC TR 2013-132 CL-LA 3 01-25-2044             | **   | 387,005                       |
| FNMA REMIC TR 2013-15 CL-CP 1.75 % 04-25-2041         | **   | 4,122,019                     |
| FNMA REMIC TR 2013-20 CL-YC 1.75% 03-25-2042          | **   | 1,685,189                     |
| FNMA REMIC TR 2013-53 CL-CL 3 06-25-2037              | **   | 276,896                       |
| FNMA REMIC TR 2013-57 CL-DG 3.5 06-25-2028            | **   | 284,003                       |
| FNMA REMIC TR 2013-58 CL-KJ 3 DUE 02-25-2043          | **   | 4,668,391                     |
| FNMA REMIC TR 2013-59 CL-HC 1.5 06-25-2028            | **   | 302,421                       |
| FNMA REMIC TR 2013-6 CL-NE 2.0% DUE 11-25-2032 REG    | **   | 234,767                       |
| FNMA REMIC TR 2013-62 CL-QA 3 06-25-2037              | **   | 688,071                       |
| FNMA REMIC TR 2013-71 CL-AC 2 03-25-2038              | **   | 80,357                        |
| FNMA REMIC TR 2013-86 CL-LC 3 02-25-2043              | **   | 692,658                       |
| FNMA REMIC TR 2013-90 CL-PD 3% 09-25-2042             | **   | 2,866,891                     |
| FNMA REMIC TR 2013-93 CL-PJ 3 07-25-2042 REG          | **   | 1,195,895                     |
| FNMA REMIC TR 2013-96 CL-FY VAR RATE 07-25-2042       | **   | 2,931,057                     |
| FNMA REMIC TR 2013-M6 CL-IAC VAR RATE DUE 02-25-2043  | **   | 190,904                       |
| FNMA REMIC TR 2014-20 CL-HK 1.5 01-25-2040            | **   | 116,131                       |
| FNMA REMIC TR 2014-26 CL-HC 2.5 02-25-2028            | **   | 1,924,002                     |
| FNMA REMIC TR 2014-27 CL-BA 3 05-25-2039              | **   | 119,236                       |
| FNMA REMIC TR 2014-32 CL-DK 3.0% 08-25-2043           | **   | 557,563                       |
| FNMA REMIC TR 2014-70 CL-BG 3% 09-25-2039             | **   | 1,529,858                     |
| FNMA REMIC TR 2015-53 CL-MA 2.5 06-25-2045            | **   | 1,817,706                     |
| FNMA REMIC TR 2015-79 CL-FE VAR RATE 11-25-2045       | **   | 196,815                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| FNMA REMIC TR 2015-94 CL-EP 3 07-25-2043                                     | **   | 737,722                       |
| FNMA REMIC TR 2016-10 CL-MA 1.5 10-25-2044                                   | **   | 520,941                       |
| FNMA REMIC TR 2016-100 CL-WF VAR RATE 01-25-2047                             | **   | 3,913,561                     |
| FNMA REMIC TR 2016-12 CL-EG 2 05-25-2032                                     | **   | 1,007,576                     |
| FNMA REMIC TR 2016-14 CL-PN 4% 01-25-2046                                    | **   | 1,957,122                     |
| FNMA REMIC TR 2016-2 CL-WA 3.5 05-25-2041                                    | **   | 844,009                       |
| FNMA REMIC TR 2016-75 CL-LA 2.5% DUE 05-25-2045 REG                          | **   | 949,055                       |
| FNMA REMIC TR 2016-84 CL-DF VAR RATE 11-25-2046                              | **   | 2,408,647                     |
| FNMA REMIC TR 2016-97 CL-CF VAR RATE 12-25-2056                              | **   | 671,634                       |
| FNMA REMIC TR 2017-79 CL-AB 3 09-25-2043                                     | **   | 2,653,648                     |
| FNMA REMIC TR 2019-59 CL-AD 3% 07-25-2040                                    | **   | 2,644,575                     |
| FNMA REMIC TR SER 06-106 CL FC FLTG DUE 11-25-2036 REG                       | **   | 768,084                       |
| FNMA REMIC TR SER 13-99 CL BD 2% 08-25-2041                                  | **   | 404,215                       |
| FNMA REMIC TR SER 1994-15 CL ZK 5.5 GTD MTG PASS THRU CTF DUE 02-25-2024 REG | **   | 118,828                       |
| FNMA REMIC TR SER 2013-12 CL-P 1.75% DUE 11-25-2041 REG                      | **   | 1,673,845                     |
| FNMA REMIC TR SR 12-128 CL WB 1.5% 10-25-2032                                | **   | 1,620,484                     |
| FNMA REMIC TR SR 2010-130 CL-EF VAR RATE 11-25-2040                          | **   | 168,196                       |
| FNMA REMIC TR SR 2010-135 CL-CA 2.0% 04-25-2040                              | **   | 198,623                       |
| FNMA REMIC TRANCHE SR 2019-M21 CL 1A1 1.95% 12-31-2049                       | **   | 4,963,973                     |
| FNMA REMICSER 2012-49 CL-QJ 1.75% 12-25-2040                                 | **   | 204,382                       |
| FNMA SER 07-15 CL CF FLT RT DUE 03-25-2037 REG                               | **   | 241,092                       |
| FNMA SER 10-118 CLS FN VAR RT 10-25-2040                                     | **   | 8,776,720                     |
| FNMA SER 10-57 CL HA 3.5% 02-25-2040                                         | **   | 159,935                       |
| FNMA SER 12-139 CL CA 2.0% 11-25-2042 REG                                    | **   | 933,533                       |
| FNMA SER 12-35 CL PL 2.0% DUE 11-25-2041 REG                                 | **   | 358,947                       |
| FNMA SER 12-68 CLS CA 1.5 05-25-2031                                         | **   | 1,020,337                     |
| FNMA SER 12-93 CL FL FLTG DUE 09-25-2032 BEO                                 | **   | 1,393,104                     |
| FNMA SER 13-137 CL BA 1.5% 01-25-2029                                        | **   | 1,526,061                     |
| FNMA SER 13-4 CLS GB 3.92 02-25-2043                                         | **   | 798,583                       |
| FNMA SER 13-44 CLS PB 1.75% DUE 01-25-2043                                   | **   | 807,696                       |
| FNMA SER 13-6 CLS NC 1.5% 11-25-2032                                         | **   | 1,621,936                     |
| FNMA SER 14-35 CLS CA 3.5 06-25-2044                                         | **   | 1,672,061                     |
| FNMA SER 14-67 CL HC 3.0% 03-25-2044                                         | **   | 123,720                       |
| FNMA SER 15-79 CLS FA FLTG 11-25-2045                                        | **   | 6,928,680                     |
| FNMA SER 16-2 CLS HA 3 12-25-2041                                            | **   | 1,112,500                     |
| FNMA SER 16-8 CLS HA 3.0% 06-25-2027                                         | **   | 267,681                       |
| FNMA SER 17-M3 CL A1 FLTG RT DUE 12-25-2026 REG                              | **   | 1,380,735                     |
| FNMA SER 18-49 CL CA 4.0% 12-25-2042                                         | **   | 4,553,394                     |
| FNMA SER 19-28 CL FJ FLTG DUE 06-25-2059 REG                                 | **   | 3,345,701                     |
| FNMA SER 2010-54 CL FT FRN 04-25-2037                                        | **   | 1,639,299                     |
| FNMA SER 2010-58 CL NK 3% 05-25-2040                                         | **   | 17,353                        |
| FNMA SER 2010-64 CL DM 05/01/2010 5 06/25/2040                               | **   | 167,072                       |
| FNMA SER 2011-146 CL NB 4 09-25-2041                                         | **   | 191,891                       |
| FNMA SER 2011-4 CL PK 3.0% 04-25-2040                                        | **   | 67,759                        |
| FNMA SER 2012-102 CL GA 1.375 DUE 09-25-2027 REG                             | **   | 2,189,663                     |
| FNMA SER 2012-145 CL DC 1.5 DUE 01-25-2028                                   | **   | 408,796                       |
| FNMA SER 2012-28 CL B 6.5 06-25-2039                                         | **   | 45,163                        |
| FNMA SER 2013-23 CL-NH 2% 03-25-2028                                         | **   | 507,164                       |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| FNMA SER 2013-9 CL BC 6.5 07-25-2042             | **   | 1,438,431                     |
| FNMA SER 2013-M7 CL A2 2.27999997139 12-27-2022  | **   | 180,569                       |
| FNMA SER 2014-23 CL PA 3.5 08-25-2036            | **   | 85,407                        |
| FNMA SER 2016-76 CL-ME 3.0% 01-25-2046           | **   | 3,700,039                     |
| FNMA SER 2017-M12 CL A2 FLTGT RT 06-25-2027      | **   | 429,234                       |
| FNMA SER 2017-M5 CL A2 3.303% 04-25-2029         | **   | 275,263                       |
| FNMA SER 2017-T1 CL A 2.898% DUE 06-25-2027 REG  | **   | 553,050                       |
| FNMA SER 2017-T1 CL A 2.898% DUE 06-25-2027 REG  | **   | 440,677                       |
| FNMA SER 2018-17 CL EA 3.5% DUE 11-25-2047       | **   | 772,774                       |
| FNMA SER 2018-M10 CLS A1 VAR RT 07-25-2028       | **   | 5,152,067                     |
| FNMA SER 2018-M2 CL A1 VAR 01-25-2028            | **   | 7,768,096                     |
| FNMA SER 2018-M3 CL A2 3.1935% 02-25-2030        | **   | 393,915                       |
| FNMA SER 2018-M4 CL A2 VAR RT DUE 03-25-2028 REG | **   | 549,340                       |
| FNMA SER 2019-M18 CL A1 2.079% 04-25-2029        | **   | 13,806,465                    |
| FNMA SER 2019-M25 CLS A1 2.142 09-25-2029        | **   | 9,342,103                     |
| FNMA SER 2019-M25 CLS AV1 2.05 10-25-2025        | **   | 3,163,261                     |
| FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG      | **   | 1,193,840                     |
| FNMA SER 2019-M5 CLS A1 3.009% 06-25-2028        | **   | 12,088,235                    |
| FNMA SER 3877 CL FA VAR RT 11-15-2040            | **   | 723,622                       |
| FNMA SER 4544 CL CA 3.5 06-15-2042               | **   | 814,080                       |
| FNMA SERIES 2013-96 CLASS YA 3.5 09-25-2038      | **   | 141,018                       |
| FNMA SR 06-101 CL FC VAR RT 07-25-2036           | **   | 216,411                       |
| FNMA SR 12-107 CL-AJ 1.75 12-25-2031             | **   | 1,495,833                     |
| FNMA SR 13-54 CL-CA 3.0% 06-25-2033              | **   | 4,519,736                     |
| FNMA SR 18-M14 CL A1 FLTGT 08-25-2028            | **   | 6,117,202                     |
| FNMA SR 19-60 CL BA 2.5% 10-25-2049              | **   | 456,360                       |
| FNMA SR 1993-G31 CL-PW 7.0% 09-25-2023           | **   | 1,353,746                     |
| FNMA SR 2013-26 CL-JD 3.0% 04-25-2033            | **   | 2,973,460                     |
| FNMA SR 2017-30 CL-VG 3 06-25-2030               | **   | 1,170,497                     |
| FNMA SR 2017-M7 CL A2 VAR RT 02-25-2027          | **   | 248,046                       |
| FNMA SR 2018-M13 CL A1 VAR DUE 03-25-2030 REG    | **   | 5,122,236                     |
| FNMA SR 2019-37 CL-AC 3.5% 12-25-2044            | **   | 2,202,799                     |
| FNMA SR 2019-M21 CL 2A1 2.0% 01-25-2030          | **   | 8,337,272                     |
| FNMA TRANCHE 00152 1.848% 11-25-2028             | **   | 12,899,496                    |
| FNMA TRANCHE 00633 1.754% DUE 05-25-2033REG      | **   | 4,834,849                     |
| FNMA TRANCHE 00641 1.375 02-26-2021              | **   | 4,853,931                     |
| FNMA TRANCHE 00689 1.875 09-24-2026              | **   | 421,688                       |
| FNMA TRANCHE 00766 2.25 12-25-2032               | **   | 1,140,926                     |
| FNMA TRANCHE 05-25-2027                          | **   | 432,280                       |
| FNMA TRANCHE 05-25-2027                          | **   | 224,561                       |
| FNMA TRANCHE 12-25-2026                          | **   | 585,835                       |
| FNMA TRANCHE 2 01-05-2022                        | **   | 6,134,561                     |
| FNMA TRANCHE 2.15656 10-25-2023                  | **   | 3,118,795                     |
| FNMA TRANCHE 2.375 04-25-2026                    | **   | 1,482,034                     |
| FNMA TRANCHE 2.654 12-25-2026                    | **   | 7,235,251                     |
| FNMA TRANCHE 2.875% 09-12-2023                   | **   | 428,602                       |
| FNMA TRANCHE 3 01-25-2046                        | **   | 281,997                       |
| FNMA TRANCHE 3.5 08-25-2042                      | **   | 3,559,482                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| FNMA TRANCHE 3.5 10-25-2042                                                 | **   | 1,544,665                     |
| FNMA TRANCHE 4.00 10-25-2040                                                | **   | 1,087,264                     |
| FNMA TRANCHE SER 2013-1 CL LA 1.25 02-25-2028                               | **   | 2,307,464                     |
| FNMA TRANCHE SER 2018-57 CL QA 4.5% DUE 05-25-2046 REG                      | **   | 1,764,404                     |
| FNMA TRANCHE SER 2018-M4 CLS A1 VAR RT DUE 11-25-2027                       | **   | 2,518,037                     |
| FNMA TREMIC SER 2019-M2 CL A1 3.024% FIXED DUE 08-25-2028                   | **   | 14,707,195                    |
| FNMA TRUST 2004 W-2 CL 2A-2 7 02-25-2044                                    | **   | 25,859                        |
| FNMA VAR 07-25-2024                                                         | **   | 1,205,371                     |
| FNMA REMIC SER 13-126 CL VH 4% FIXED 02-25-2025 REG                         | **   | 638,952                       |
| FOCUS HOME INTERAC EUR1.2                                                   | **   | 148,978                       |
| FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050                 | **   | 233,687                       |
| FONAR CORP COM NEW STK                                                      | **   | 19,947                        |
| FOOT LOCKER INC COM                                                         | **   | 649,264                       |
| FORD CR AUTO LEASE 1.85% DUE 03-15-2023                                     | **   | 5,381,283                     |
| FORD CR AUTO LEASE 1.88% DUE 05-15-2023                                     | **   | 1,581,720                     |
| FORD CR AUTO LEASE 3.3% DUE 02-15-2022                                      | **   | 1,956,530                     |
| FORD CR AUTO LEASE FIXED 2.98% DUE 06-15-2022                               | **   | 1,012,674                     |
| FORD CR AUTO OWNER 1.87% DUE 09-15-2022                                     | **   | 2,002,531                     |
| FORD CR AUTO OWNER FLTGT RT 2018-A CL A4 3.16% DUE 10-15-2023               | **   | 1,027,637                     |
| FORD CR AUTO OWNER TR 2020-C ASSET BACKED NT CL A-2 .25% DUE 09-15-2023 REG | **   | 3,342,828                     |
| FORD CR FLOORPLAN 2.44% DUE 09-15-2026                                      | **   | 9,400,266                     |
| FORD CR FLOORPLAN MASTER OWNER SER 19-2 CL A 3.32% 04-15-2026               | **   | 8,076,696                     |
| FORD CREDIT CANADA FRN GTD SNR 01/2022 CAD1                                 | **   | 1,739,002                     |
| FORD FNDTN 2.815% DUE 06-01-2070                                            | **   | 251,617                       |
| FORD MOTOR CR CO LLC 1% EMTN 10/02/2023 DUAL CURR 1.744% DUE 07-19-2024     | **   | 1,831,755                     |
| FORD MOTOR CR LLC 1.514% EMTN 17/02/2023EUR                                 | **   | 122,451                       |
| FORD MOTOR CR LLC FR SNR EMTN 12/21 EUR100000                               | **   | 1,576,347                     |
| FORD MOTOR CREDIT CO LLC 2.979% DUE 08-03-2022                              | **   | 3,558,450                     |
| FORD MOTOR CREDIT CO LLC 2.748% DUE 06-14-2024                              | **   | 136,866                       |
| FORD MOTOR CREDIT CO LLC FLTGT RT MTN RT 05-14-2021                         | **   | 121,906                       |
| FORD MTR CR CO LLC 4.134% DUE 08-04-2025                                    | **   | 419,500                       |
| FORD MTR CR CO LLC 3.219% DUE 01-09-2022                                    | **   | 2,523,189                     |
| FORD MTR CR CO LLC 3.339% DUE 03-28-2022                                    | **   | 565,600                       |
| FORD MTR CR CO LLC 3.37% DUE 11-17-2023                                     | **   | 203,958                       |
| FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO                                  | **   | 315,000                       |
| FORD MTR CR CO LLC 4.14% DUE 02-15-2023                                     | **   | 206,000                       |
| FORD MTR CR CO LLC 5.75% DUE 02-01-2021                                     | **   | 200,500                       |
| FORD MTR CR CO LLC 5.75% DUE 02-01-2021                                     | **   | 5,669,138                     |
| FORD MTR CR CO LLC FIXED 0% DUE 03-06-2024                                  | **   | 508,328                       |
| FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023                              | **   | 1,159,887                     |
| FORD MTR CR CO LLC MED TERM 01/12/2024                                      | **   | 113,454                       |
| FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2 3.55% DUE 10-07-2022 | **   | 1,424,500                     |
| FORD MTR CR CO LLC NT FLTGT RATE DUE 04-05-2021 REG                         | **   | 298,715                       |
| FORESTAR GROUP INC COM                                                      | **   | 171,086                       |
| FORMA THERAPEUTICS HLDGS INC COM                                            | **   | 82,294                        |
| FORMFACTOR INC COM STK                                                      | **   | 1,815,874                     |
| FORMOSAN RUBBER GP TWD10                                                    | **   | 474,539                       |
| FORTERRA INC COM                                                            | **   | 129,341                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| FORTESCUE METALS GRP LTD NPV                                         | **   | 4,808,453                     |
| FORTIS INC 3.055% DUE 10-04-2026                                     | **   | 330,204                       |
| FORTITUDE GOLD CORP COM                                              | **   | 2,743                         |
| FORTUNE BRANDS HOME & SEC INC COM                                    | **   | 1,641,881                     |
| FORUM ENGINEERING NPV                                                | **   | 138,599                       |
| FORWARD AIR CORP COM                                                 | **   | 61,165                        |
| FOSSIL GROUP INC COM                                                 | **   | 67,071                        |
| FOSTER L B CO CL A                                                   | **   | 63,210                        |
| FOUR CORNERS PPTY TR INC COM                                         | **   | 1,889,472                     |
| FOX CORP 4.03% DUE 01-25-2024                                        | **   | 5,041,952                     |
| FOX CORP 4.709% 01-25-2029                                           | **   | 3,239,512                     |
| FOX CORP FIXED 3.05% DUE 04-07-2025                                  | **   | 3,137,221                     |
| FOXCONN TECH CO TWD10                                                | **   | 181,994                       |
| FOXSEMICON INTEGRA TWD10                                             | **   | 126,633                       |
| FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1                            | **   | 204,609                       |
| FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1                           | **   | 2,120,840                     |
| FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1                               | **   | 891,955                       |
| FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1                            | **   | 211,532                       |
| FRANCE(GOVT OF) IDX/LKD SNR 25/07/2024 EUR1                          | **   | 2,284,219                     |
| FRANKLIN ELEC INC COM                                                | **   | 146,379                       |
| FRANKLIN STR PPTYS CORP COM                                          | **   | 44,517                        |
| FRANKS INTERNATIONAL NVRY5H0 EUR0.01                                 | **   | 78,953                        |
| FREDDIE MAC .6% 09-30-2025                                           | **   | 26,062,943                    |
| FREDDIE MAC 3% 01/06/2050 3% 06-01-2050                              | **   | 754,159                       |
| FREDDIE MAC 4.5% 01/01/2040 4.5% 01-01-2040                          | **   | 4,240,701                     |
| FREDDIE MAC SER 3914 CL NA 4.0% 06-15-2039                           | **   | 474,470                       |
| FREDDIE MAC SER 4000 CL PJ 3.0% 01-15-2042                           | **   | 58,704                        |
| FREDDIE MAC SER 4102 CL CE 1.5% 11-15-2040                           | **   | 554,717                       |
| FREDDIE MAC SER 4161 CL MA 3% 11-15-2039                             | **   | 68,216                        |
| FREDDIE MAC SER 4639 CL AC 3% 05-15-2040                             | **   | 129,439                       |
| FREDDIE MAC STACR REMIC TR NT CL M-1 VARRATE 144A .98234% 12-25-2050 | **   | 2,260,356                     |
| FREED ABS TR 2020-3FP ASSET BACKED NT CLA 144A 2.4% 09-20-2027       | **   | 108,044                       |
| FREIGHTCAR AMER INC COM                                              | **   | 4,138                         |
| FREMF 2015-K45 MTG FLTG RT 3.58927989006% DUE 04-25-2048             | **   | 625,994                       |
| FREQUENCY ELECTRS INC COM                                            | **   | 17,166                        |
| FRESENIUS MEDICAL CARE NPV                                           | **   | 4,446,261                     |
| FRESENIUS SE&KGAA NPV                                                | **   | 304,800                       |
| FRESH DEL MONTE PRODUCE INC COM STK                                  | **   | 135,683                       |
| FRONTDOOR INC COM                                                    | **   | 1,537,782                     |
| FRP HLDGS INC COM                                                    | **   | 42,134                        |
| FS BANCORP INC COM USD0.01                                           | **   | 11,508                        |
| FTI CONSULTING INC COM                                               | **   | 2,905,390                     |
| FUBON FINANCIAL HL TWD10                                             | **   | 625,165                       |
| FUJIFILM HOLDINGS CORP NPV                                           | **   | 116,039                       |
| FUJITSU Y50                                                          | **   | 2,562,557                     |
| FULLER H B CO COM                                                    | **   | 365,287                       |
| FULLSHARE HOLDINGS HKD0.01                                           | **   | 213,018                       |
| FULTON FINL CORP PA COM                                              | **   | 350,042                       |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| FUMAKILLA LTD NPV                                                            | **   | 197,838                       |
| FUNKO INC CL A CL A                                                          | **   | 26,189                        |
| FUT CALL JUN 22 EURO DOLLARS 9975                                            | **   | 3,938                         |
| FUT CALL MAR 22 EURO DOLLARS 9975                                            | **   | 2,100                         |
| FUTUREFUEL CORP COM STK                                                      | **   | 98,641                        |
| G1 THERAPEUTICS IN COM USD0.0001                                             | **   | 139,980                       |
| G5 ENTERTAINMENT NPV                                                         | **   | 869,312                       |
| GAIL INDIA LTD INR10                                                         | **   | 1,037,003                     |
| GALAXY ENTERTAINME NPV                                                       | **   | 264,407                       |
| GALP ENERGIA SGPS EUR1                                                       | **   | 3,006,994                     |
| GAMESTOP CORP NEW CL A                                                       | **   | 246,974                       |
| GAMESYS GROUP PLC ORD GBP0.1                                                 | **   | 259,106                       |
| GAMIDA CELL LTD COM ILS0.01                                                  | **   | 182,675                       |
| GAMING & LEISURE PPTYS INC COM                                               | **   | 3,390,278                     |
| GANNETT CO INC NEW COM                                                       | **   | 57,100                        |
| GARDEN REACH SHIPB INR10.00                                                  | **   | 125,847                       |
| GARTNER INC COM                                                              | **   | 1,409,672                     |
| GASLOG LTD                                                                   | **   | 41,675                        |
| GATES INDL CORP PL COM USD0.01                                               | **   | 299,567                       |
| GATX CORP COM                                                                | **   | 491,012                       |
| GATX CORP FLTG 11-05-2021                                                    | **   | 100,228                       |
| GAZPROM PJSC SPON ADR-EACH REPR 2 ORD SHS                                    | **   | 711,382                       |
| GAZPROM PJSC SPONSORED ADR                                                   | **   | 277,385                       |
| GCP APPLIED TECHNOLOGIES INC COM                                             | **   | 16,106                        |
| GDI PROPERTY GROUP NPV (STAPLED UNITS)                                       | **   | 443,308                       |
| GDR PAMPA ENERGIA S A SPONSORED ADR LEVEL 1                                  | **   | 16,536                        |
| GE CAP FDG LLC GTD NT 144A 4.4% 05-15-2030                                   | **   | 235,766                       |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                     | **   | 1,491,933                     |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                     | **   | 11,935,460                    |
| GEA GROUP AG NPV                                                             | **   | 1,104,007                     |
| GEBERIT AG CHF0.10 (REGD)                                                    | **   | 224,334                       |
| GEELY AUTOMOBILE H HKD0.02                                                   | **   | 1,550,948                     |
| GEN CORP NEW 3.25% DUE 04-15-2023                                            | **   | 95,228                        |
| GEN DYNAMICS CORP 2.25% DUE 11-15-2022                                       | **   | 923,204                       |
| GEN DYNAMICS CORP 3% DUE 05-11-2021                                          | **   | 2,872,405                     |
| GEN DYNAMICS CORP 3.75% DUE 05-15-2028                                       | **   | 2,702,464                     |
| GEN DYNAMICS CORP FIXED 3.25% DUE 04-01-2025                                 | **   | 1,104,186                     |
| GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040                                 | **   | 572,751                       |
| GEN ELEC CAP CORP 5.55% DUE 01-05-2026                                       | **   | 1,210,639                     |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 | **   | 1,236,549                     |
| GEN MOTORS FINL CO 4.3750 09-25-2021                                         | **   | 2,567,506                     |
| GEN MOTORS FINL CO 3.2% DUE 07-06-2021                                       | **   | 303,227                       |
| GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025                                | **   | 2,673,260                     |
| GEN MOTORS FINL CO FLT MTN 26/03/2022                                        | **   | 1,466,683                     |
| GEN MTRS CO COM                                                              | **   | 31,746,336                    |
| GEN MTRS FINL CO 3.15% DUE 06-30-2022                                        | **   | 7,345,650                     |
| GEN MTRS FINL CO 3.7% DUE 05-09-2023                                         | **   | 7,853,972                     |
| GEN MTRS FINL CO 5.25% DUE 03-01-2026                                        | **   | 2,434,557                     |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| GEN MTRS FINL CO FIXED 4.15% 06-19-2023                    | **   | 1,726,693                     |
| GEN MTRS FINL CO FIXED 4.2% DUE 11-06-2021                 | **   | 3,107,612                     |
| GENCO SERIES A PFD STOCK                                   | **   | 55,178                        |
| GENERAC HLDGS INC COM STK                                  | **   | 136,901                       |
| GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG             | **   | 720,932                       |
| GENERAL ELEC CO 3.625% DUE 05-01-2030 REG                  | **   | 1,942,908                     |
| GENERAL ELEC CO 3.625% DUE 05-01-2030 REG                  | **   | 480,013                       |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                      | **   | 11,723                        |
| GENERAL ELEC CO 4.25% DUE 05-01-2040                       | **   | 508,348                       |
| GENERAL ELEC CO 4.35% DUE 05-01-2050 REG                   | **   | 668,882                       |
| GENERAL ELEC CO FIXED 3.45% DUE 05-01-2027                 | **   | 226,209                       |
| GENERAL ELECTRIC CO                                        | **   | 45,634,320                    |
| GENERAL MLS INC 3.15% DUE 12-15-2021                       | **   | 2,548,205                     |
| GENERAL MLS INC 3.2% DUE 04-16-2021                        | **   | 1,242,928                     |
| GENERAL MLS INC 4% DUE 04-17-2025                          | **   | 169,574                       |
| GENERAL MLS INC NT FLTG DUE 04-16-2021 REG                 | **   | 1,302,183                     |
| GENERAL MLS INC NT FLTG DUE 04-16-2021 REG                 | **   | 2,676,825                     |
| GENERAL MOTORS FIN FRN GTD SNR EMTN 05/21 EUR              | **   | 489,829                       |
| GENERAL MOTORS FINL CO BNDS 3.5% 11-07-2024                | **   | 3,782,308                     |
| GENERAL MTRS CO 6.125% DUE 10-01-2025                      | **   | 5,458,359                     |
| GENERAL MTRS FINL CO INC 1.7% 08-18-2023                   | **   | 1,790,965                     |
| GENERAL MTRS FINL CO INC FLTG DUE 01-14-2022 REG           | **   | 100,817                       |
| GENERAL MTRS FINL CO INC FLTG RT DUE 01-05-2023            | **   | 3,246,913                     |
| GENERAL MTRS FINL CO INC SR NT FLTG RATEDUE 11-17-2023 REG | **   | 3,401,785                     |
| GENERALITAT DE CAT 4.22% SNR 26/04/35 EUR1000              | **   | 165,255                       |
| GENERTEC UNIVERSAL MEDICAL GROUP COMPANY LIMITED           | **   | 193,310                       |
| GENESCO INC COM                                            | **   | 374,350                       |
| GENIE ENERGY LTD CL B CL B                                 | **   | 22,481                        |
| GENMAB AS DKK1                                             | **   | 135,294                       |
| GENPACT LIMITED COM STK USD0.01                            | **   | 1,098,273                     |
| GENTEX CORP COM                                            | **   | 1,611,675                     |
| GENTHERM INC COM NPV                                       | **   | 825,033                       |
| GENUS ORD GBP0.10                                          | **   | 962,652                       |
| GENWORTH FINL INC COM CL A COM CL A                        | **   | 78,911                        |
| GEORGIA PWR CO 2.85% DUE 05-15-2022                        | **   | 723,306                       |
| GEOSPACE TECHNOLOGIES CORP COM                             | **   | 21,297                        |
| GERMAN AMERICAN BANCORP INC COM                            | **   | 86,597                        |
| GETINGE AB SER'B'NPV                                       | **   | 915,950                       |
| GETTY RLTY CORP NEW COM                                    | **   | 88,156                        |
| GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS                 | **   | 1,558,212                     |
| GIBRALTAR INDS INC COM                                     | **   | 4,180,865                     |
| GIGA-BYTE TECH TWD10                                       | **   | 488,913                       |
| G-III APPAREL GROUP LTD COM                                | **   | 161,836                       |
| GILEAD SCIENCES 1.2% DUE 10-01-2027                        | **   | 251,732                       |
| GILEAD SCIENCES 3.25% DUE 09-01-2022                       | **   | 10,443                        |
| GILEAD SCIENCES 3.65% DUE 03-01-2026                       | **   | 510,517                       |
| GILEAD SCIENCES 4.5% DUE 04-01-2021                        | **   | 796,000                       |
| GILEAD SCIENCES FLTG RT .37875% DUE 09-17-2021             | **   | 2,204,649                     |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| GILEAD SCIENCES INC .75% DUE 09-29-2023                               | **   | 1,544,680                     |
| GILEAD SCIENCES INC 2.6% DUE 10-01-2040                               | **   | 625,974                       |
| GLACIER BANCORP INC NEW COM                                           | **   | 3,055,754                     |
| GLADSTONE COML CORP COM STK                                           | **   | 49,500                        |
| GLATFELTER CORP COM                                                   | **   | 115,446                       |
| GLAXOSMITHKLINE 2.875% DUE 06-01-2022                                 | **   | 10,315,867                    |
| GLAXOSMITHKLINE 2.875% DUE 06-01-2022                                 | **   | 1,734,073                     |
| GLAXOSMITHKLINE 3.375% DUE 05-15-2023                                 | **   | 263,555                       |
| GLAXOSMITHKLINE CAP PLC .534% DUE 10-01-2023 REG                      | **   | 2,162,377                     |
| GLAXOSMITHKLINE ORD GBP0.25                                           | **   | 683,981                       |
| GLENORE FDG LLC 4% DUE 03-27-2027                                     | **   | 1,809,892                     |
| GLENORE FDG LLC DISC COML PAPER PROGRAM02-23-2021                     | **   | 2,669,156                     |
| GLENORE PLC ORD USD0.01                                               | **   | 475,222                       |
| GLENMARK PHARM INR1.00                                                | **   | 50,654                        |
| GLOBAL BLOOD THERAPEUTICS INC COM                                     | **   | 652,465                       |
| GLOBAL INDY GROUP LLC CL A SHS                                        | **   | 38,082                        |
| GLOBAL MED REIT INC COM NEW COM NEW                                   | **   | 24,396                        |
| GLOBAL MIXED-MODE TWD10                                               | **   | 387,163                       |
| GLOBAL NET LEASE INC COM NEW COMN STOCK                               | **   | 120,254                       |
| GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030                             | **   | 1,524,422                     |
| GLOBUS MED INC CL A NEW COM STK                                       | **   | 1,279,812                     |
| GLORY LTD NPV                                                         | **   | 62,618                        |
| GLP CAP L P / GLP FING II INC 5.3% 01-15-2029                         | **   | 1,504,035                     |
| GLS AUTO 2.96% DUE 05-15-2025                                         | **   | 3,598,814                     |
| GLS AUTO 3.16% DUE 06-16-2025                                         | **   | 2,090,544                     |
| GLYCOMIMETICS INC COM                                                 | **   | 108,732                       |
| GM FINANCIAL AUTOMOBILE LEASING TRU 2020-2 CL A2A .71% DUE 10-20-2022 | **   | 2,412,564                     |
| GM FINL AUTOMOBILE 1.67% DUE 04-20-2022                               | **   | 995,338                       |
| GM FINL AUTOMOBILE 1.7% DUE 12-20-2023                                | **   | 2,699,865                     |
| GM FINL AUTOMOBILE FIXED 2.03% DUE 06-20-2022                         | **   | 3,022,490                     |
| GM FINL AUTOMOBILE LEASING SER 19-2 CL A4 2.72% 03-20-2023            | **   | 415,620                       |
| GM FINL AUTOMOBILE LEASING SER 20-3 CL B.76% 10-21-2024 REG           | **   | 2,300,497                     |
| GM FINL AUTOMOBILE LEASING TR 2020-2 CL A-3 .8% DUE 07-20-2023 REG    | **   | 1,158,692                     |
| GM FINL AUTOMOBILE LEASING TR 2020-3 SER20-3 CL A2A .35% 11-21-2022   | **   | 2,165,629                     |
| GM FINL CNSMR 1.84% DUE 11-16-2022                                    | **   | 522,601                       |
| GM FINL CNSMR 1.9% DUE 03-17-2025                                     | **   | 8,375,015                     |
| GM FINL CNSMR 2.18% DUE 04-16-2024                                    | **   | 1,930,739                     |
| GM FINL CNSMR 2.81% DUE 12-16-2022                                    | **   | 418,445                       |
| GM FINL CNSMR 2.81% DUE 12-16-2022                                    | **   | 947,627                       |
| GM FINL CNSMR 2.97% DUE 11-16-2023                                    | **   | 1,988,499                     |
| GM FINL CNSMR AUTOMOBILE SER 19-4 CL A4 1.76% DUE 01-16-2025          | **   | 1,543,153                     |
| GMF FLOORPLAN 2.9% DUE 04-15-2026                                     | **   | 5,819,988                     |
| GMS INC COM                                                           | **   | 636,575                       |
| GNMA .6295% 07-20-2070                                                | **   | 696,541                       |
| GNMA 2.3% DUE 11-16-2051                                              | **   | 2,080,551                     |
| GNMA 2.35% DUE 07-16-2056                                             | **   | 1,822,252                     |
| GNMA 2.4% DUE 09-16-2058                                              | **   | 1,513,564                     |
| GNMA 2.5% DUE 09-16-2056                                              | **   | 538,940                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| GNMA 2.5% DUE 10-16-2057                                       | **   | 1,458,790                     |
| GNMA 2009-069 CL PV 4 DUE 08-20-2039                           | **   | 18,808                        |
| GNMA 2009-076 REMIC PASSTHRU MX CL CF 09-16-2039               | **   | 598,554                       |
| GNMA 2009-096 REMIC PASSTHRU FT 10-20-2039                     | **   | 516,234                       |
| GNMA 2010-128 CL JC 4 DUE 06-20-2039                           | **   | 1,118,706                     |
| GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059    | **   | 681,051                       |
| GNMA 2011-157 REMIC PASSTHRU CL PA 3.0% DUE 03-20-2041         | **   | 282,184                       |
| GNMA 2011-H09 CL AF VAR 03-20-2061                             | **   | 1,312,157                     |
| GNMA 2012-031 REMIC PASSTHRU CL MJ 2.75 DUE 03-20-2041         | **   | 1,110,067                     |
| GNMA 2012-059 REMIC PASSTHRU CTF CL F 05-20-2042               | **   | 238,499                       |
| GNMA 2012-H08 REMIC PASSTHRU CTF CL FS 04-20-2062              | **   | 2,721,363                     |
| GNMA 2012-H31 REMIC PASSTHRU SECS CL FD VAR RT 12-20-2062      | **   | 9,362,210                     |
| GNMA 2013-088 REMIC PASSTHRU SECS CL LV 2.5% 09-16-2026        | **   | 726,126                       |
| GNMA 2013-107 REMIC PASSTHRU CTF CL MX-AD FLTG RT 11-16-2047   | **   | 914,350                       |
| GNMA 2013-88 REMIC CL WA VAR RT DUE 06-20-2030 REG             | **   | 318,231                       |
| GNMA 2013-H04 REMIC PASSTHRU CTF CL BA 1.65 DUE 02-20-2063     | **   | 16,846                        |
| GNMA 2013-H05 REMIC PASSTHRU CL FB FLTG RT 02-20-2062          | **   | 8,100                         |
| GNMA 2014-190 REMIC PASSTHRU CTF CL PA FIXED 3.0% 06-20-2044   | **   | 1,337,091                     |
| GNMA 2014-H10 CL FA FLTG RT DUE04-20-2064                      | **   | 1,112,013                     |
| GNMA 2015-021 REMIC PASSTHRU CTF CL MX-AF 07-16-2048           | **   | 322,387                       |
| GNMA 2015-H27 REMIC PASSTHRU CTF CL FA 09-20-2065              | **   | 4,049,420                     |
| GNMA 2015-H31 REMIC PASSTHRU SEC CL FT 11-20-2065              | **   | 1,204,593                     |
| GNMA 2015-H32 REMIC PASSTHRU CTF CL FH 12-20-2065              | **   | 286,844                       |
| GNMA 2016-H04 MTG PASSTHRU CTF CL FK 02-20-2066                | **   | 3,510,042                     |
| GNMA 2016-H10 REMIC PASSTHRU CTF CL FJ 04-20-2066              | **   | 4,452                         |
| GNMA 2016-H10 REMIC PASSTHRU CTF CL FJ 04-20-2066              | **   | 256,425                       |
| GNMA 2016-H11 REMIC PASSTHRU CTF CL FE 04-20-2066              | **   | 1,972,244                     |
| GNMA 2016-H13 REMIC PASS THRU SECS CL FT05-20-2066             | **   | 2,381,714                     |
| GNMA 2016-H19 REMIC PASSTHRU SECS CL FA 09-20-2066             | **   | 533,121                       |
| GNMA 2016-H20 REMIC PASSTHRU CTF CL FG 08-20-2066              | **   | 2,357,512                     |
| GNMA 2016-H23 REMIC PASSTHRU CTF CL F FLTG RT 10-20-2066       | **   | 1,055,895                     |
| GNMA 2016-H26 REMIC PASSTHRU SECS CL MX-FC 12-20-2066          | **   | 100,484                       |
| GNMA 2017-121 MTG PASS THRU CTF 3% 07-20-2046                  | **   | 32,626                        |
| GNMA 2017-153 CL WA DUE 06-20-2036                             | **   | 857,233                       |
| GNMA 2017-H03 CL FB FLTG 06-20-2066                            | **   | 3,363,733                     |
| GNMA 2017-H10 REMIC PASSTHRU SECS CL FB FLTG RT 04-20-2067 REG | **   | 1,050,127                     |
| GNMA 2017-H14 CL FD FLTG 06-20-2067                            | **   | 832,453                       |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FB 06-20-2067              | **   | 1,308,471                     |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FE 06-20-2067              | **   | 2,473,835                     |
| GNMA 2017-H14 REMIC PASSTHRU CTF CL FG 06-20-2067              | **   | 1,341,854                     |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FG FLTG 07-20-2067 REG     | **   | 23,600,119                    |
| GNMA 2017-H16 REMIC PASSTHRU CTF CL FH 07-20-2067              | **   | 26,342,499                    |
| GNMA 2018-94 REMIC PASSTHRU CTF CL P 3.0% DUE 05-20-2043       | **   | 8,211,706                     |
| GNMA 2018-H08 REMIC SER 2018-H08 CLS KF VAR RT DUE 05-20-2068  | **   | 3,102,918                     |
| GNMA 2020-H13 REMIC PASSTHRU CTF .5295% 08-20-2070             | **   | 94,253                        |
| GNMA 2020-H13 REMIC PASSTHRU CTF .5795% 07-20-2070             | **   | 7,162,246                     |
| GNMA 2020-H13 REMIC PASSTHRU CTF .5795% 07-20-2070             | **   | 7,651,567                     |
| GNMA 3% DUE 01-20-2046                                         | **   | 905,866                       |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| GNMA 3% DUE 02-16-2046                           | **   | 1,410,520                     |
| GNMA 3% DUE 09-16-2039                           | **   | 20,967                        |
| GNMA 3.5% 09/20/2050 3.5% 09-20-2050             | **   | 1,877,994                     |
| GNMA 4% DUE 04-16-2041                           | **   | 329,376                       |
| GNMA 4% DUE 07-16-2039                           | **   | 28,855                        |
| GNMA 5% DUE 03-16-2034                           | **   | 200,053                       |
| GNMA 5.5% DUE 08-20-2033                         | **   | 132,615                       |
| GNMA 5.5% DUE 11-20-2037                         | **   | 60,176                        |
| GNMA 6.5% DUE 08-16-2042                         | **   | 428,443                       |
| GNMA CL 2007-035 CL TE 6 DUE 06-20-2037          | **   | 41,092                        |
| GNMA FIXED 2.35% DUE 05-16-2053                  | **   | 898,309                       |
| GNMA FIXED 3.5% DUE 02-20-2045                   | **   | 98,359                        |
| GNMA FLTGT RT .48213% DUE 10-20-2060             | **   | 4,184,209                     |
| GNMA FLTGT RT .65213% DUE 04-20-2061             | **   | 4,548,175                     |
| GNMA FLTGT RT SER 18-H15 CL FG 08-20-2068 REG    | **   | 151,432                       |
| GNMA FLTGT RT SER 18-H19 CL FA 12-20-2063 REG    | **   | 20,931,382                    |
| GNMA II JUMBOS TBA 2.0% 30 YEARS 03-15-2051      | **   | 6,775,742                     |
| GNMA II JUMBOS TBA 2.0% 30 YEARS 03-15-2051      | **   | 26,686,000                    |
| GNMA MTG PASS THRU CTF CL FM 02-20-2066          | **   | 27,525                        |
| GNMA POOL #3529 5% 03-20-2034 BEO                | **   | 2,131                         |
| GNMA POOL #4028 6% 09-20-2037 BEO                | **   | 32,392                        |
| GNMA POOL #4041 7% 10-20-2037 BEO                | **   | 162,831                       |
| GNMA POOL #4073 6% 01-20-2038 BEO                | **   | 66,207                        |
| GNMA POOL #4222 6% 08-20-2038 BEO                | **   | 30,519                        |
| GNMA POOL #4245 6% 09-20-2038 BEO                | **   | 372,458                       |
| GNMA POOL #4247 7% 09-20-2038 BEO                | **   | 134,152                       |
| GNMA POOL #4371 6% 02-20-2039 BEO                | **   | 6,774                         |
| GNMA POOL #4423 4.5% 04-20-2039 BEO              | **   | 3,311                         |
| GNMA POOL #4447 5% 05-20-2039 BEO                | **   | 67,101                        |
| GNMA POOL #4520 5% 08-20-2039 BEO                | **   | 301,307                       |
| GNMA POOL #4543 6% 09-20-2039 BEO                | **   | 25,973                        |
| GNMA POOL #4602 6% 12-20-2039 BEO                | **   | 5,667                         |
| GNMA POOL #4617 4.5% 01-20-2040 BEO              | **   | 251,487                       |
| GNMA POOL #4717 6% 06-20-2040 BEO                | **   | 15,562                        |
| GNMA POOL #4746 4.5% 07-20-2040 BEO              | **   | 124,387                       |
| GNMA POOL #4772 5% 08-20-2040 BEO                | **   | 197,261                       |
| GNMA POOL #4774 6% 08-20-2040 BEO                | **   | 200,374                       |
| GNMA POOL #4800 4% 09-20-2040 BEO                | **   | 296,231                       |
| GNMA POOL #4801 4.5% 09-20-2040 BEO              | **   | 11,017                        |
| GNMA POOL #4802 5% 09-20-2040 BEO                | **   | 163,029                       |
| GNMA POOL #4833 4% 10-20-2040 BEO                | **   | 999,858                       |
| GNMA POOL #4834 4.5% 10-20-2040 BEO              | **   | 38,545                        |
| GNMA POOL #4855 5% 11-20-2040 BEO                | **   | 780,572                       |
| GNMA POOL #4883 4.5% 12-20-2040 BEO              | **   | 197,447                       |
| GNMA POOL #4905 6% 12-20-2040 BEO                | **   | 233,023                       |
| GNMA POOL #4923 4.5% 01-20-2041 BEO              | **   | 267,321                       |
| GNMA POOL #4945 4% 02-20-2041 BEO                | **   | 161,786                       |
| GNMA POOL #497630 SER 2029 6% DUE 02-15-2029 REG | **   | 1,048                         |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #4978 4.5% 03-20-2041 BEO                | **   | 4,064,053                     |
| GNMA POOL #4979 5% 03-20-2041 BEO                  | **   | 365,445                       |
| GNMA POOL #498387 SER 2029 6% DUE 02-15-2029 REG   | **   | 1,756                         |
| GNMA POOL #4984 5.5% 03-20-2041 BEO                | **   | 430,363                       |
| GNMA POOL #4991 6% 03-20-2041 BEO                  | **   | 102,954                       |
| GNMA POOL #5016 4% 04-20-2041 BEO                  | **   | 142,616                       |
| GNMA POOL #5017 4.5% 04-20-2041 BEO                | **   | 342,031                       |
| GNMA POOL #5018 5% 04-20-2041 BEO                  | **   | 271,066                       |
| GNMA POOL #5019 6% 04-20-2041 BEO                  | **   | 41,490                        |
| GNMA POOL #5115 4.5% 07-20-2041 BEO                | **   | 56,452                        |
| GNMA POOL #5140 4.5% 08-20-2041 BEO                | **   | 532,854                       |
| GNMA POOL #5189 6% 09-20-2041 BEO                  | **   | 113,567                       |
| GNMA POOL #521330 SER 2035 5% DUE 05-15-2035 BEO   | **   | 125,304                       |
| GNMA POOL #523278 SER 2031 6% DUE 07-15-2031 REG   | **   | 12,013                        |
| GNMA POOL #5240 6% 11-20-2041 BEO                  | **   | 104,785                       |
| GNMA POOL #5259 4% 12-20-2041 BEO                  | **   | 78,427                        |
| GNMA POOL #5269 6% 12-20-2041 BEO                  | **   | 12,585                        |
| GNMA POOL #5280 4% 01-20-2042 BEO                  | **   | 118,243                       |
| GNMA POOL #5305 4% 02-20-2042 BEO                  | **   | 724,428                       |
| GNMA POOL #543812 SER 2031 6% DUE 02-15-2031 REG   | **   | 8,536                         |
| GNMA POOL #586373 5% DUE 02-15-2035 REG            | **   | 3,734                         |
| GNMA POOL #594106 SER 2033 4.5% DUE 09-15-2033 BEO | **   | 48,198                        |
| GNMA POOL #595611 SER 2035 5% DUE 01-15-2035 BEO   | **   | 3,724                         |
| GNMA POOL #603692 5% 06-15-2034 BEO                | **   | 815                           |
| GNMA POOL #604497 5% 07-15-2033 BEO                | **   | 5,620                         |
| GNMA POOL #607451 SER 2034 5% DUE 01-15-2034 REG   | **   | 22,731                        |
| GNMA POOL #607465 5% DUE 02-15-2034 REG            | **   | 48,959                        |
| GNMA POOL #610410 SER 2033 5% DUE 08-15-2033 BEO   | **   | 8,975                         |
| GNMA POOL #615656 5% 10-15-2033 BEO                | **   | 4,289                         |
| GNMA POOL #623871 5.0% 06-15-2034                  | **   | 3,749                         |
| GNMA POOL #633701 5.0% 09-15-2033                  | **   | 6,949                         |
| GNMA POOL #636484 5.0% 03-15-2035                  | **   | 12,227                        |
| GNMA POOL #637746 5.0% 12-15-2034                  | **   | 5,155                         |
| GNMA POOL #638222 5% 12-15-2034 BEO                | **   | 2,733                         |
| GNMA POOL #643362 5% 10-15-2035 BEO                | **   | 4,409                         |
| GNMA POOL #668014 3% 11-15-2044 BEO                | **   | 2,831,786                     |
| GNMA POOL #670030 3% 07-15-2045 BEO                | **   | 762,093                       |
| GNMA POOL #672676 SER 2038 5.5% DUE 04-15-2038 BEO | **   | 60,939                        |
| GNMA POOL #676754 SER 2038 5.5% DUE 03-15-2038 REG | **   | 145,164                       |
| GNMA POOL #687179 SER 2038 5.5% DUE 04-15-2038 REG | **   | 127,681                       |
| GNMA POOL #687835 6% 08-15-2038 BEO                | **   | 45,016                        |
| GNMA POOL #688043 6% 11-15-2038 BEO                | **   | 74,021                        |
| GNMA POOL #690922 5.5% 06-15-2038 BEO              | **   | 67,843                        |
| GNMA POOL #697586 5.5% 11-15-2038 BEO              | **   | 3,791                         |
| GNMA POOL #711379 SER 2038 5.5% DUE 07-15-2038 REG | **   | 1,910                         |
| GNMA POOL #723344 4% 09-15-2039 BEO                | **   | 321,556                       |
| GNMA POOL #723430 4.5% 11-15-2039 BEO              | **   | 90,802                        |
| GNMA POOL #723616 5% 01-15-2040 BEO                | **   | 751,381                       |

| Security Name, Maturity Date, and Rate             | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------|------|-------------------------------|
| GNMA POOL #726480 5% 11-15-2039 BEO                | **   | 989,064                       |
| GNMA POOL #733600 SER 2040 5% DUE 04-15-2040 REG   | **   | 91,160                        |
| GNMA POOL #733627 5% 05-15-2040 BEO                | **   | 183,878                       |
| GNMA POOL #736520 SER 2040 4.5% DUE 04-15-2040 REG | **   | 390,528                       |
| GNMA POOL #737111 FIXED 4.5% 04-15-2040 BEO        | **   | 249,239                       |
| GNMA POOL #738108 4.5% 03-15-2041 BEO              | **   | 335,772                       |
| GNMA POOL #745243 4% 07-15-2040 BEO                | **   | 331,351                       |
| GNMA POOL #771561 4.0% 08-15-2041                  | **   | 160,899                       |
| GNMA POOL #780049 SER 2021 9.5 DUE 11-15-2021 REG  | **   | 9                             |
| GNMA POOL #780151 SER 2021 9 DUE 12-15-2021 REG    | **   | 38                            |
| GNMA POOL #780345 SER 2021 9.5% DUE 12-15-2021 REG | **   | 8                             |
| GNMA POOL #781804 6% 09-15-2034 BEO                | **   | 185,459                       |
| GNMA POOL #781847 6% 12-15-2034 BEO                | **   | 127,126                       |
| GNMA POOL #781885 SER 2035 5% DUE 03-15-2035 REG   | **   | 9,426                         |
| GNMA POOL #781902 6% 02-15-2035 BEO                | **   | 145,440                       |
| GNMA POOL #781958 5% 07-15-2035 BEO                | **   | 10,000                        |
| GNMA POOL #782382 5.5% 08-15-2038 BEO              | **   | 16,689                        |
| GNMA POOL #782436 6% 10-15-2038 BEO                | **   | 68,938                        |
| GNMA POOL #782716 SER 2039 5% DUE 07-15-2039 REG   | **   | 95,263                        |
| GNMA POOL #783867 SER 2036 6% DUE 08-15-2036 BEO   | **   | 470,326                       |
| GNMA POOL #784119 3% 02-20-2046 BEO                | **   | 552,819                       |
| GNMA POOL #784571 3.5% 06-15-2048 BEO              | **   | 8,170,606                     |
| GNMA POOL #799706 SER 2042 3.5% DUE 09-15-2042 BEO | **   | 95,554                        |
| GNMA POOL #999999 2% 05-16-2049 BEO                | **   | 1,689,656                     |
| GNMA POOL #999999 2.20000004768% 04-16-2057 BEO    | **   | 977,949                       |
| GNMA POOL #AA5649 SER 2042 3.0% 09-15-2042         | **   | 472,943                       |
| GNMA POOL #AA5821 3 DUE 11-15-2042 REG             | **   | 716,974                       |
| GNMA POOL #AB2892 3.0% 09-15-2042                  | **   | 1,444,025                     |
| GNMA POOL #AB3031 SER 2042 3% DUE 10-15-2042 REG   | **   | 164,435                       |
| GNMA POOL #AB9108 SER 2042 3% DUE 10-15-2042 BEO   | **   | 3,142,386                     |
| GNMA POOL #AB9205 SER 2042 3% DUE 11-15-2042 BEO   | **   | 2,617                         |
| GNMA POOL #AB9323 SER 2042 3.5% DUE 09-15-2042 BEO | **   | 44,975                        |
| GNMA POOL #AC3752 3 DUE 12-15-2042 REG             | **   | 266,272                       |
| GNMA POOL #AD1034 3% DUE 07-15-2043 REG            | **   | 389,197                       |
| GNMA POOL #AD2413 3.5% DUE 05-15-2043 REG          | **   | 181,392                       |
| GNMA POOL #AD2414 3.5 DUE 05-15-2043 REG           | **   | 156,250                       |
| GNMA POOL #AD4102 SER 2043 3 DUE 07-15-2043 REG    | **   | 922,516                       |
| GNMA POOL #AD6086 3.5% 02-15-2050 BEO              | **   | 1,898,404                     |
| GNMA POOL #AE7691 3 DUE 08-15-2043 REG             | **   | 1,498,697                     |
| GNMA POOL #AE8109 SER 2044 3.5% DUE 01-15-2044 BEO | **   | 230,811                       |
| GNMA POOL #AF5807 SER 2044 3.5% DUE 01-15-2044 BEO | **   | 53,651                        |
| GNMA POOL #AI6888 3% 05-15-2045 BEO                | **   | 1,379,971                     |
| GNMA POOL #AK6718 3% 01-15-2045 BEO                | **   | 141,698                       |
| GNMA POOL #AK7285 3% 03-15-2045 BEO                | **   | 290,454                       |
| GNMA POOL #AK7286 3% 03-15-2045 BEO                | **   | 966,251                       |
| GNMA POOL #AK7329 3% 04-15-2045 BEO                | **   | 2,389,976                     |
| GNMA POOL #AK8997 SER 2045 3% DUE 07-15-2045 BEO   | **   | 986,221                       |
| GNMA POOL #AL1539 3% 05-15-2045 BEO                | **   | 535,624                       |

| Security Name, Maturity Date, and Rate           | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------|------|-------------------------------|
| GNMA POOL #AL4608 SER 2045 3% DUE 03-15-2045 BEO | **   | 1,649,281                     |
| GNMA POOL #AL8635 SER 2045 3% DUE 03-15-2045 BEO | **   | 1,372,388                     |
| GNMA POOL #AM4099 3% 04-15-2045 BEO              | **   | 1,164,816                     |
| GNMA POOL #AM8643 3% 05-15-2045 BEO              | **   | 1,896,085                     |
| GNMA POOL #AM8646 3% 05-15-2045 BEO              | **   | 757,927                       |
| GNMA POOL #AN5715 3% 06-15-2045 BEO              | **   | 310,559                       |
| GNMA POOL #AN5721 3% 06-15-2045 BEO              | **   | 134,454                       |
| GNMA POOL #AN5726 SER 2045 3% DUE 06-15-2045 BEO | **   | 1,708,060                     |
| GNMA POOL #AN5733 3% 06-15-2045 BEO              | **   | 186,848                       |
| GNMA POOL #AN5734 SER 2045 3% DUE 06-15-2045 BEO | **   | 2,088,588                     |
| GNMA POOL #BD4016 3% 10-15-2049 BEO              | **   | 1,140,496                     |
| GNMA POOL #BL1045X SER 2049 3.5% 10-15-2049      | **   | 1,104,109                     |
| GNMA POOL #BM7534 3.5% 02-20-2050 BEO            | **   | 506,282                       |
| GNMA POOL #BM9692 4.5% 07-20-2049 BEO            | **   | 1,773,114                     |
| GNMA POOL #BM9734 4% 10-20-2049 BEO              | **   | 417,393                       |
| GNMA POOL #BM9743 4% 11-20-2049 BEO              | **   | 3,456,892                     |
| GNMA POOL #BP6203X 3.5% 11-15-2049               | **   | 1,348,471                     |
| GNMA POOL #BP6229 3% 11-15-2049 BEO              | **   | 1,786,284                     |
| GNMA POOL #BQ0651 3.5% 11-15-2049 BEO            | **   | 809,657                       |
| GNMA POOL #BQ1238 3.5% 10-15-2049 BEO            | **   | 484,032                       |
| GNMA POOL #BQ7371 3.5% 11-15-2049 BEO            | **   | 437,153                       |
| GNMA POOL #BR6606 3% 02-15-2050 BEO              | **   | 88,333                        |
| GNMA POOL #BS1728 4% 01-20-2050 BEO              | **   | 320,349                       |
| GNMA POOL #BS1742 4% 02-20-2050 BEO              | **   | 312,514                       |
| GNMA POOL #BS1754 4% 03-15-2050 BEO              | **   | 100,014                       |
| GNMA POOL #BS1757 4% 03-20-2050 BEO              | **   | 210,471                       |
| GNMA POOL #BS5027 3.5% 02-15-2050 BEO            | **   | 99,946                        |
| GNMA POOL #BS5195 3.5% 01-15-2050 BEO            | **   | 288,993                       |
| GNMA POOL #BS8439 3.5% 05-15-2050 BEO            | **   | 941,388                       |
| GNMA POOL #BS8546 2.5% 12-20-2050 BEO            | **   | 539,086                       |
| GNMA POOL #BT0812 3% 03-20-2050 BEO              | **   | 2,690,674                     |
| GNMA POOL #MA0318 3.5% 08-20-2042 BEO            | **   | 1,563,773                     |
| GNMA POOL #MA1376 4% 10-20-2043 BEO              | **   | 369,919                       |
| GNMA POOL #MA1377 4.5% 10-20-2043 BEO            | **   | 638,038                       |
| GNMA POOL #MA1448 3.5% 11-20-2043 BEO            | **   | 11,360                        |
| GNMA POOL #MA1839 4% 04-20-2044 BEO              | **   | 426,147                       |
| GNMA POOL #MA1997 4.5% 06-20-2044 BEO            | **   | 473,334                       |
| GNMA POOL #MA2072 3% 07-20-2044 BEO              | **   | 278,906                       |
| GNMA POOL #MA2149 4% 08-20-2044 BEO              | **   | 259,714                       |
| GNMA POOL #MA2303 3.5% 10-20-2044 BEO            | **   | 778,571                       |
| GNMA POOL #MA2446 4% 12-20-2044 BEO              | **   | 470,508                       |
| GNMA POOL #MA2753 3% 04-20-2045 BEO              | **   | 385,958                       |
| GNMA POOL #MA2825 3% 05-20-2045 BEO              | **   | 353,766                       |
| GNMA POOL #MA2960 3% 07-20-2045 BEO              | **   | 703,581                       |
| GNMA POOL #MA3037 5% 08-20-2045 BEO              | **   | 250,860                       |
| GNMA POOL #MA3243 3% 11-20-2045 BEO              | **   | 234,055                       |
| GNMA POOL #MA3245 4% 11-20-2045 BEO              | **   | 758,186                       |
| GNMA POOL #MA3311 4% 12-20-2045 BEO              | **   | 905,541                       |

| Security Name, Maturity Date, and Rate         | Cost | Current Value<br>(in dollars) |
|------------------------------------------------|------|-------------------------------|
| GNMA POOL #MA3375 3% 01-20-2046 BEO            | **   | 154,435                       |
| GNMA POOL #MA3663 3.5% 05-20-2046 BEO          | **   | 448,945                       |
| GNMA POOL #MA3737 4% 06-20-2046 BEO            | **   | 1,261,946                     |
| GNMA POOL #MA3802 3% 07-20-2046 BEO            | **   | 396,303                       |
| GNMA POOL #MA3803 3.5% 07-20-2046 BEO          | **   | 5,298,954                     |
| GNMA POOL #MA3873 3% 08-20-2046 BEO            | **   | 1,179,085                     |
| GNMA POOL #MA3937 3.5% 09-20-2046 BEO          | **   | 423,142                       |
| GNMA POOL #MA3939 4.5% 09-20-2046 BEO          | **   | 407,687                       |
| GNMA POOL #MA4068 3% 11-20-2046 BEO            | **   | 560,041                       |
| GNMA POOL #MA4070 4% 11-20-2046 BEO            | **   | 407,179                       |
| GNMA POOL #MA4071 4.5% 11-20-2046 BEO          | **   | 1,017,065                     |
| GNMA POOL #MA4125 2.5% 12-20-2046 BEO          | **   | 876,195                       |
| GNMA POOL #MA4127 3.5% 12-20-2046 BEO          | **   | 1,433,096                     |
| GNMA POOL #MA4195 3% 01-20-2047 BEO            | **   | 950,897                       |
| GNMA POOL #MA4196 3.5% 01-20-2047 BEO          | **   | 1,064,072                     |
| GNMA POOL #MA4261 3% 02-20-2047 BEO            | **   | 2,728,023                     |
| GNMA POOL #MA4263 4% 02-20-2047 BEO            | **   | 605,279                       |
| GNMA POOL #MA4321 3.5% 03-20-2047 BEO          | **   | 1,212,953                     |
| GNMA POOL #MA4381 3% 04-20-2047 BEO            | **   | 99,399                        |
| GNMA POOL #MA4382 3.5% 04-20-2047 BEO          | **   | 1,329,514                     |
| GNMA POOL #MA4425 3% 05-20-2032 BEO            | **   | 2,832,076                     |
| GNMA POOL #MA4450 3% 05-20-2047 BEO            | **   | 1,775,249                     |
| GNMA POOL #MA4510 3.5% 06-20-2047 BEO          | **   | 2,127,669                     |
| GNMA POOL #MA4585 3% 07-20-2047 BEO            | **   | 665,230                       |
| GNMA POOL #MA4781 5% 10-20-2047 BEO            | **   | 1,389,983                     |
| GNMA POOL #MA4838 4% 11-20-2047 BEO            | **   | 4,272,487                     |
| GNMA POOL #MA4899 3% 12-20-2047 BEO            | **   | 2,881,342                     |
| GNMA POOL #MA4961 3% 01-20-2048 BEO            | **   | 1,830,593                     |
| GNMA POOL #MA4962 3.5% 01-20-2048 BEO          | **   | 957,982                       |
| GNMA POOL #MA4964 4.5% 01-20-2048 BEO          | **   | 580,701                       |
| GNMA POOL #MA5018 3% 02-20-2048 BEO            | **   | 194,902                       |
| GNMA POOL #MA5019 3.5% 02-20-2048 BEO          | **   | 5,234,992                     |
| GNMA POOL #MA5021 4.5% 02-20-2048 BEO          | **   | 3,712,207                     |
| GNMA POOL #MA5137 4% 04-20-2048 BEO            | **   | 1,324,377                     |
| GNMA POOL #MA5138 4.5% 04-20-2048 BEO          | **   | 639,566                       |
| GNMA POOL #MA5265 4.5% 06-20-2048 BEO          | **   | 1,587,316                     |
| GNMA POOL #MA5399 4.5% 08-20-2048 BEO          | **   | 1,160,503                     |
| GNMA POOL #MA5594 3.5% 11-20-2048 BEO          | **   | 1,510,005                     |
| GNMA POOL #MA5764 4.5% 02-20-2049 BEO          | **   | 686,191                       |
| GNMA POOL #MA5819 5% 03-20-2049 BEO            | **   | 71,306                        |
| GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG      | **   | 1,143,206                     |
| GNMA POOL #MA6222 5% 10-20-2049 BEO            | **   | 11,609,013                    |
| GNMA POOL #MA6413 5% 01-20-2050 BEO            | **   | 78,729                        |
| GNMA POOL #MA6477 4.5% 02-20-2050 BEO          | **   | 1,402,758                     |
| GNMA POOL #MA6603 5% 04-20-2050 BEO            | **   | 94,790                        |
| GNMA POOL AE7613 SER 2043 3 DUE 07-15-2043 REG | **   | 197,175                       |
| GNMA POOL #MA5712 5.0% 01-20-2049 REG          | **   | 2,487,248                     |
| GNMA REMIC 2015-H30 CL FD FLT RT 10-20-2065    | **   | 3,054,129                     |

| Security Name, Maturity Date, and Rate              | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------|------|-------------------------------|
| GNMA REMIC SER 10-61 CL KG 4% FIXED DUE 03-16-2040  | **   | 970,975                       |
| GNMA REMIC SER 11-116 CL BA 2% DUE 08-16-2026       | **   | 548,567                       |
| GNMA REMIC SER 11-128 CL BL 2% DUE 09-16-2026       | **   | 302,774                       |
| GNMA REMIC SER 13-H24 CL FB FLTG DUE 09-20-2063     | **   | 3,120,902                     |
| GNMA REMIC SER 15-H04 CL FA FLTG DUE 12-20-2064 REG | **   | 7,762,453                     |
| GNMA REMIC SER 2008-032 CL PN 4.2 10-16-2037        | **   | 20,181                        |
| GNMA REMIC SR 19-78 CL KP 2.5% 06-20-2049           | **   | 2,525,751                     |
| GNMA REMIC SR 2017-H12 CL FL VAR RT 05-20-2067      | **   | 23,293,985                    |
| GNMA SER 2017-H01 CL FC FLTG 12-20-2066             | **   | 1,610,852                     |
| GNMA SER 09-98 CLS DA 3.25% 07-16-2039              | **   | 2,371,750                     |
| GNMA SER 12-H12 CL HD 2.0% 05-20-2062               | **   | 76,302                        |
| GNMA SER 12-H14 CL NA 2.0% 06-20-2062               | **   | 181                           |
| GNMA SER 13-115 CL PB 02-20-2043                    | **   | 252,305                       |
| GNMA SER 13-17 CL A 2.5% 10-20-2039                 | **   | 2,171,566                     |
| GNMA SER 13-H18 CL EA FLTG DUE 07-20-2063 REG       | **   | 2,644,506                     |
| GNMA SER 18-36 CL AM 3.0% 07-20-2045                | **   | 7,575,458                     |
| GNMA SER 19-111 CL NA 3.5% 05-20-2048               | **   | 8,553,249                     |
| GNMA SER 19-123 CLS A 3.0% 10-20-2049               | **   | 700,096                       |
| GNMA SER 2.25 DUE 12-16-2041                        | **   | 1,034,411                     |
| GNMA SER 2009-061 CL NP 4.0% DUE 08-20-2039         | **   | 536,908                       |
| GNMA SER 2010-113 CL CJ 3 DUE 11-20-2039            | **   | 121,466                       |
| GNMA SER 2010-160 CL WX 4.5% 06-20-2039             | **   | 1,237,626                     |
| GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060     | **   | 1,900,033                     |
| GNMA SER 2013-144 CL DA 3.0% 09-20-2041             | **   | 814,187                       |
| GNMA SER 2014-054 CL AC 2.87422 DUE 02-16-2049      | **   | 873,089                       |
| GNMA SER 2014-17 CL AM FLTG RT DUE 06-16-2048 REG   | **   | 76,483                        |
| GNMA SER 2015-H11 CL FC FLTG RT 5-20-2065           | **   | 1,581,222                     |
| GNMA SER 2015-H20 CL FB FLT RT 08-20-2065           | **   | 415,883                       |
| GNMA SER 2016-164 CL AD 2.0% 12-20-2037             | **   | 1,119,293                     |
| GNMA SER 2017-051 CL AB 2.35% 04-16-2057            | **   | 2,488,418                     |
| GNMA SER 2017-H07 CL FG FLTG RT DUE 02-20-2067 REG  | **   | 5,294,742                     |
| GNMA SER 2017-H19 CL FA FLTG RT DUE 08-20-2067      | **   | 6,025,043                     |
| GNMA SER 2018-38 CL WF FLTG DUE 10-20-2043          | **   | 181,910                       |
| GNMA SER 2018-H06 CL PF FLTG 02-20-2068             | **   | 3,767,449                     |
| GNMA SER 2018-H07 CL FD FLTG 05-20-2068 REG         | **   | 6,541,057                     |
| GNMA SR 2006-38 CL FZ FLTG DUE 09-16-2035           | **   | 1,176,198                     |
| GNMA SR 2010-115 CL DA 2.5% DUE 09-20-2040          | **   | 843,348                       |
| GNMA SR 2011-156 CL PD 2.0% 04-20-2040              | **   | 437,232                       |
| GNMA SR 2018-166 CL H-C 3.5% 09-20-2048             | **   | 1,274,900                     |
| GNMA SR 2019-031CL HA 3.0% 07-20-2047               | **   | 1,788,697                     |
| GNMA SR 20-H09 CL FL FLTG RT 05-20-2070             | **   | 2,095,972                     |
| GNMA SR 20-H09 CL NF FLTG RT 04-20-2070             | **   | 93,891                        |
| GNMAII POOL #004224 SER 2038 7 DUE 08-20-2038 REG   | **   | 126,595                       |
| GNMAII POOL #2958 SER 2030 8% DUE 08-20-2030 REG    | **   | 8,231                         |
| GNMAII POOL #3879 SER 2036 6% DUE 07-20-2036 REG    | **   | 1,235                         |
| GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG  | **   | 10,028                        |
| GNMAII POOL #4060 SER 2037 6% DUE 12-20-2037 REG    | **   | 32,272                        |
| GNMAII POOL #4099 SER 2038 6% DUE 03-20-2038 REG    | **   | 13,436                        |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG               | **   | 4,848                         |
| GNMAII POOL #4268 SER 2038 6% DUE 10-20-2038 REG               | **   | 3,610                         |
| GNMAII POOL #4291 SER 2038 6% DUE 11-20-2038 REG               | **   | 181,229                       |
| GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG             | **   | 521,411                       |
| GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG               | **   | 117,238                       |
| GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO               | **   | 683,774                       |
| GNMAII POOL #4837 SER 2040 6% DUE 10-20-2040 BEO               | **   | 47,711                        |
| GNMAII POOL #4922 SER 2041 4% DUE 01-20-2041 BEO               | **   | 215,182                       |
| GNMAII POOL #5063 SER 2041 6% DUE 05-20-2041 BEO               | **   | 58,723                        |
| GNMAII POOL #5082 SER 2041 4.5% DUE 06-20-2041 BEO             | **   | 230,944                       |
| GNMAII POOL #5326 SER 2027 3% DUE 03-20-2027 BEO               | **   | 126,445                       |
| GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO           | **   | 779,030                       |
| GNMAII POOL #783637 SER 2042 3% DUE 06-20-2042 REG             | **   | 75,143                        |
| GNMAII POOL #784825 SER 2049 3.5% DUE 10-20-2049               | **   | 1,077,909                     |
| GNMAII POOL #784905 SER 2050 3.0% DUE 01-20-2050 REG           | **   | 1,475,735                     |
| GNMAII POOL #80012 SER 2026 ADJ RT 11-20-2026                  | **   | 7,645                         |
| GNMAII POOL #80106 2.25% DUE 08-20-2027 REG                    | **   | 10,468                        |
| GNMAII POOL #80397 SER 2030 ADJ RT 04-20-2030                  | **   | 1,135                         |
| GNMAII POOL #8358 ADJ RT 01-20-2024                            | **   | 4,049                         |
| GNMAII POOL #8399 SER 2024 ADJ RT 04-20-2024                   | **   | 3,759                         |
| GNMAII POOL #8744 SER 2025 ADJ RT 11-20-2025                   | **   | 12,203                        |
| GNMAII POOL #8770 SER 2025 ADJ RT 12-20-2025                   | **   | 12,654                        |
| GNMAII POOL #8781 SER 2026 ADJ RT 01-20-2026                   | **   | 372                           |
| GNMAII POOL #8788 SER 2026 3% DUE 01-20-2026 REG               | **   | 3,725                         |
| GNMAII POOL #BS8420 SER 2050 4% DUE 04-20-2050 BEO             | **   | 1,586,978                     |
| GNMAII POOL #G2 MA4654 SER 2047 4.5% DUE 08-20-2047 REG GNMAII | **   | 700,672                       |
| GNMAII POOL #MA0023 SER 2042 4% DUE 04-20-2042 REG             | **   | 231,654                       |
| GNMAII POOL #MA0073 SER 2027 3% DUE 05-20-2027 REG             | **   | 281,155                       |
| GNMAII POOL #MA0272 SER 2027 2.0% DUE 07-20-2027               | **   | 232,601                       |
| GNMAII POOL #MA0299 SER 2027 2.5% DUE 08-20-2027 REG           | **   | 561,970                       |
| GNMAII POOL #MA0317 3 DUE 08-20-2012 REG                       | **   | 847,711                       |
| GNMAII POOL #MA0391 SER 2042 3% DUE 09-20-2042 REG             | **   | 1,083,593                     |
| GNMAII POOL #MA0392 SER 2042 3.5 DUE 09-20-2042 REG            | **   | 1,183,852                     |
| GNMAII POOL #MA0462 3.5 DUE 10-20-2042 REG                     | **   | 1,664,185                     |
| GNMAII POOL #MA0463 4 DUE 10-20-2042 REG                       | **   | 1,140,285                     |
| GNMAII POOL #MA0624 3 12-20-2042 REG                           | **   | 408,056                       |
| GNMAII POOL #MA0626 4 DUE 11-20-2042 REG                       | **   | 544,942                       |
| GNMAII POOL #MA0698 3 01-20-2043 REG                           | **   | 583,274                       |
| GNMAII POOL #MA0933 SER 2043 3% DUE 04-20-2043 REG             | **   | 492,687                       |
| GNMAII POOL #MA1012 SER 2043 3.5% DUE 05-20-2043 REG           | **   | 1,295,002                     |
| GNMAII POOL #MA1995 SER 2044 3.5% DUE 06-20-2044 BEO           | **   | 3,039,941                     |
| GNMAII POOL #MA2372 SER 2044 4% DUE 11-20-2044 REG             | **   | 1,092,085                     |
| GNMAII POOL #MA2677 3.0% 03-20-2045 REG                        | **   | 828,710                       |
| GNMAII POOL #MA2678 SER 2045 3.5% DUE 03-20-2045 REG           | **   | 1,265,295                     |
| GNMAII POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG           | **   | 2,450,575                     |
| GNMAII POOL #MA3172 SER 2045 3% DUE 10-20-2045 REG             | **   | 1,208,057                     |
| GNMAII POOL #MA3174 SER 2045 4% DUE 10-20-2045 REG             | **   | 615,457                       |
| GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO           | **   | 5,258,090                     |

| Security Name, Maturity Date, and Rate                   | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------|------|-------------------------------|
| GNMAII POOL #MA3662 SER 2046 3% DUE 05-20-2046 REG       | **   | 2,279,090                     |
| GNMAII POOL #MA4003 SER 2046 3% DUE 10-20-2046 REG       | **   | 3,538,332                     |
| GNMAII POOL #MA4004 SER 2046 3.5% DUE 10-20-2046 REG     | **   | 4,632,550                     |
| GNMAII POOL #MA4322 SER 2047 4% DUE 03-20-2047 REG       | **   | 1,986,413                     |
| GNMAII POOL #MA4383 SER 2047 4% DUE 04-20-2047 REG       | **   | 830,762                       |
| GNMAII POOL #MA4452 4.0% DUE 05-20-2047 REG              | **   | 727,308                       |
| GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG       | **   | 3,662,791                     |
| GNMAII POOL #MA4718 3% DUE 09-20-2047 REG                | **   | 173,675                       |
| GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG       | **   | 14,002,805                    |
| GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG     | **   | 1,064,787                     |
| GNMAII POOL #MA4900 SER 2047 3.5% DUE 12-20-2047         | **   | 256,470                       |
| GNMAII POOL #MA4901 4% 12-20-2047                        | **   | 1,795,881                     |
| GNMAII POOL #MA5020 4.0% 02-20-2048                      | **   | 1,322,743                     |
| GNMAII POOL #MA5078 4.0% 03-20-2048                      | **   | 2,228,439                     |
| GNMAII POOL #MA5079 4.5% 03-20-2048                      | **   | 196,023                       |
| GNMAII POOL #MA5193 4.5% DUE 05-01-2048 REG              | **   | 2,585,082                     |
| GNMAII POOL #MA5266 SER 2048 5% DUE 06-01-2048 REG       | **   | 304,833                       |
| GNMAII POOL #MA5331 4.5% DUE 07-20-2048 REG              | **   | 210,436                       |
| GNMAII POOL #MA5467 4.5% DUE 09-20-2048                  | **   | 2,725,554                     |
| GNMAII POOL #MA5529 4.5% 10-20-2048                      | **   | 1,682,704                     |
| GNMAII POOL #MA5530 SER 2048 5.0% DUE 10-20-2048 REG     | **   | 2,145,449                     |
| GNMAII POOL #MA5597 5.0% 11-20-2048 REG                  | **   | 66,453                        |
| GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG     | **   | 656,650                       |
| GNMAII POOL #MA5762 3.5% DUE 02-20-2049                  | **   | 43,659                        |
| GNMAII POOL #MA5818 SER 2049 4.5% DUE 03-20-2049 REG MBS | **   | 1,802,657                     |
| GNMAII POOL #MA5988 5.0% 06-20-2049                      | **   | 317,890                       |
| GNMAII POOL #MA6153 3.0% 09-20-2049                      | **   | 2,078,261                     |
| GNMAII POOL #MA6339 3.5% 12-20-2049                      | **   | 706,144                       |
| GNMAII POOL #MA6342M 5.0% 12-20-2049                     | **   | 70,193                        |
| GNMAII POOL #MA6412 4.5% DUE 01-20-2050 REG              | **   | 25,257,134                    |
| GNMAII POOL #MA6474 3.0% 02-20-2050 REG                  | **   | 4,028,368                     |
| GNMAII POOL #MA6544 4.5% 03-20-2050                      | **   | 848,345                       |
| GNMAII POOL #MA6656 SER 2050 3% DUE 05-20-2050 REG       | **   | 1,811,631                     |
| GNMAII POOL #MA6866 3.0% 09-20-2050                      | **   | 2,283,413                     |
| GNMAII POOL #MA6932 3.0% DUE 10-20-2050                  | **   | 2,516,754                     |
| GNMAII POOL #MA7051 2.0% DUE 12-20-2050 REG              | **   | 3,139,415                     |
| GNMAII POOL #MA7053 3.0% DUE 12-20-2050                  | **   | 6,167,725                     |
| GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG      | **   | 5,740,872                     |
| GODO STEEL LTD NPV                                       | **   | 37,672                        |
| GODREJ PROPS LTD DEMAT EQUITY INR 5                      | **   | 835,467                       |
| GOGO INC COM                                             | **   | 113,374                       |
| GOLD BULLION BAR .9999-1 OZ                              | **   | 9,887,041                     |
| GOLD RESOURCE CORP COM                                   | **   | 26,609                        |
| GOLDMAN SACHS 2.875% DUE 02-25-2021                      | **   | 2,669,962                     |
| GOLDMAN SACHS 2.876% DUE 10-31-2022                      | **   | 3,836,308                     |
| GOLDMAN SACHS 2.905% DUE 07-24-2023                      | **   | 4,476,535                     |
| GOLDMAN SACHS 3% DUE 04-26-2022                          | **   | 1,522,253                     |
| GOLDMAN SACHS 3.2% DUE 02-23-2023                        | **   | 3,800,658                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| GOLDMAN SACHS 3.5% DUE 11-16-2026                                               | **   | 7,005,294                     |
| GOLDMAN SACHS 3.691% DUE 06-05-2028                                             | **   | 1,152,023                     |
| GOLDMAN SACHS 3.691% DUE 06-05-2028                                             | **   | 16,531,531                    |
| GOLDMAN SACHS 3.75% DUE 02-25-2026                                              | **   | 965,555                       |
| GOLDMAN SACHS 3.85% DUE 01-26-2027                                              | **   | 8,165,248                     |
| GOLDMAN SACHS 3.85% DUE 07-08-2024                                              | **   | 7,789,448                     |
| GOLDMAN SACHS 4% DUE 03-03-2024                                                 | **   | 30,519,325                    |
| GOLDMAN SACHS 4.25% DUE 10-21-2025                                              | **   | 1,318,822                     |
| GOLDMAN SACHS 4.75% DUE 10-21-2045                                              | **   | 13,927                        |
| GOLDMAN SACHS 5.25% DUE 07-27-2021                                              | **   | 2,087,003                     |
| GOLDMAN SACHS 5.75% DUE 01-24-2022                                              | **   | 2,457,515                     |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                              | **   | 367,239                       |
| GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 06-01-2043/06-01-2012 REG | **   | 5,895                         |
| GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025                                         | **   | 13,681,838                    |
| GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038                                     | **   | 610,170                       |
| GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG                               | **   | 5,257,159                     |
| GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030                                     | **   | 1,075,652                     |
| GOLDMAN SACHS GROUP INC 2.908% 06-05-2023 REG                                   | **   | 1,501,548                     |
| GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG                                   | **   | 547,713                       |
| GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG                                   | **   | 5,477,127                     |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                       | **   | 830,454                       |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                       | **   | 12,812,721                    |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO                      | **   | 131,645                       |
| GOLDMAN SACHS GROUP INC COM                                                     | **   | 44,192,258                    |
| GOLDMAN SACHS GROUP INC FRN 10-28-2027                                          | **   | 1,681,747                     |
| GOLDMAN SACHS MTG SER 2012-GCJ9 CL A3 2.773 DUE 11-10-2045                      | **   | 3,885,611                     |
| GOLFZON CO LTD KRW500                                                           | **   | 107,543                       |
| GOODMAN GROUP NPV                                                               | **   | 393,616                       |
| GOODRICH PETE CORP COM PAR \$ COM PAR \$                                        | **   | 19,322                        |
| GOODYEAR TIRE & RUBBER CO COM                                                   | **   | 1,900,358                     |
| GOOSEHEAD INS INC COM CL A COM CL A                                             | **   | 2,108,569                     |
| GOPRO INC CL A CL A                                                             | **   | 1,817,592                     |
| GORMAN RUPP CO COM                                                              | **   | 117,501                       |
| GOSSAMER BIO INC COM USD0.0001                                                  | **   | 234,401                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051                                | **   | 19,973,676                    |
| GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 02-15-2051                                | **   | 6,264,375                     |
| GOVERNMENT NATIONAL MORTGAGE ASSOC POOL #646853 5.5% 08-15-2035 BEO             | **   | 3,807                         |
| GOVERNMENT NATL MTG SER 2015-H14 CL FA FLTG RT 06-20-2065                       | **   | 2,678,992                     |
| GP STRATEGIES CORP COM STK                                                      | **   | 36,114                        |
| GPE BRUXELLES LAM NPV                                                           | **   | 112,383                       |
| GPO MEXICO SA SER'B'COM NPV                                                     | **   | 306,497                       |
| GPT GROUP NPV (STAPLED SECURITIES)                                              | **   | 163,950                       |
| GRAFTON GROUP PLC                                                               | **   | 483,141                       |
| GRAHAM HLDGS CO COM CL B COM                                                    | **   | 353,098                       |
| GRAINGER W W INC 1.85% DUE 02-15-2025                                           | **   | 4,745,822                     |
| GRAINGER W W INC COM                                                            | **   | 313,605                       |
| GRAND AVE CRE 2020-FL2 LTD / GRAND SR SECD NT CL A FLTG RATE 2.5765 03-15-2035  | **   | 2,965,642                     |
| GRANITE CONST INC COM                                                           | **   | 207,483                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| GRANULES INDIA INR1                                                        | **   | 363,900                       |
| GRAPHIC PACKAGING HLDG CO COM STK                                          | **   | 1,662,204                     |
| GRAY T.V INC COM CL B                                                      | **   | 244,091                       |
| GREAT EASTERN SHI INR10 (POST REORG)                                       | **   | 254,574                       |
| GREAT HALL MG NO.1 FRN M/BKD 03/2039 EUR'A2B'                              | **   | 410,291                       |
| GREAT HALL MG NO.1 FRN M/BKD 06/2038 EUR'A2B'                              | **   | 412,795                       |
| GREAT HALL MTGS NO 1 PLC 2007-02 ASSET BACKED NT CL AC 144A 18 JUN 2039    | **   | 481,243                       |
| GREAT LAKES DREDGE & DOCK CORP NEW COM                                     | **   | 116,199                       |
| GREAT PLAINS 4.85% DUE 06-01-2021                                          | **   | 1,526,360                     |
| GREAT SOUTHN BANCORP INC COM                                               | **   | 119,658                       |
| GREAT WEST LIFECO COM NPV                                                  | **   | 114,349                       |
| GREAT WESTN BANCORP INC COM                                                | **   | 206,367                       |
| GREEN BRICK PARTNERS INC COM                                               | **   | 209,395                       |
| GREEN DOT CORP COM STK                                                     | **   | 1,317,047                     |
| GREEN PLAINS INC COM STK                                                   | **   | 472,158                       |
| GREENBRIER COS INC COM STK                                                 | **   | 196,052                       |
| GREENLIGHT CAPITAL RE LTD CLASS A                                          | **   | 47,881                        |
| GREENPOINT MTG FDG TR 2006-OH1 MTG PASSTHRU CTF CL A-1 FLTG 01-25-2037 REG | **   | 1,225,192                     |
| GREIF INC                                                                  | **   | 88,632                        |
| GREIF INC.                                                                 | **   | 169,049                       |
| GREYWOLF CLO VII LTD SRS 18-7A CL A1 10-20-2031                            | **   | 5,249,988                     |
| GRIFFON CORP COM                                                           | **   | 14,266                        |
| GROCERY OUTLET HLDG CORP COM                                               | **   | 3,985,406                     |
| GROUP 1 AUTOMOTIVE INC COM                                                 | **   | 309,097                       |
| GROUPON INC COM NEW COM NEW                                                | **   | 2,090                         |
| GRUMA, S.A.B DE C.V                                                        | **   | 225,449                       |
| GRUPO BIMBO SAB DE CV                                                      | **   | 105,683                       |
| GRUPO CEMENTOS CHIHUAHUA S.A.B DE C.V                                      | **   | 43,971                        |
| GRUPO COM CHEDRAUI NPV B CL'T                                              | **   | 226,900                       |
| GRUPO FINANCIERO BANORTE S A B DE C V                                      | **   | 214,613                       |
| GRUPO TRAXION SAB COM SER'A'NPV 144A/REGS                                  | **   | 97,416                        |
| GS HOME SHOPPING I KRW5000                                                 | **   | 175,898                       |
| GS MTG SECS CORP SER 2004-AR1 CL A2B FLTRT 06-25-2034 REG                  | **   | 746,032                       |
| GS MTG SECS SER 2014-GC24 CL A-AB 0.0% DUE 09-10-2047 REG                  | **   | 1,557,468                     |
| GS MTG SECS TR 1.56% DUE 12-12-2053                                        | **   | 3,432,413                     |
| GS MTG SECS TR 2020-GC45 SR 20-GC45 CL A3 2.63% 02-13-2053                 | **   | 3,017,230                     |
| GS MTG SECS TR 3.05% DUE 05-10-2049                                        | **   | 1,900,105                     |
| GS MTG SECS TR 3.36400008202% DUE 11-10-2047                               | **   | 8,964,394                     |
| GS MTG SECS TR 3.469% DUE 11-10-2050                                       | **   | 2,101,012                     |
| GS MTG SECS TR 3.482 DUE 01-10-2045                                        | **   | 7,973,348                     |
| GS MTG SECS TR 4.243% DUE 08-10-2046                                       | **   | 3,432,950                     |
| GUARANTY BANCSHARES INC TEX COM USD1.00                                    | **   | 62,625                        |
| GUARDANT HEALTH INC COM                                                    | **   | 2,413,020                     |
| GUARDIAN LIFE GLOBAL FDG SR SECD TRANCHE# SR 00025 1.25% 11-19-2027        | **   | 1,700,242                     |
| GUESS INC COM                                                              | **   | 194,080                       |
| GUIDEWIRE SOFTWARE INC COM USD0.0001                                       | **   | 1,350,506                     |
| GULF IS FABRICATION INC COM                                                | **   | 8,290                         |
| H & E EQUIP SVCS INC COM                                                   | **   | 86,061                        |

| Security Name, Maturity Date, and Rate                                | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------|------|-------------------------------|
| H PLUS H INTL DKK10.00                                                | **   | 44,457                        |
| H&R REAL ESTATE INVT TR                                               | **   | 1,041,085                     |
| H.U. GROUP HOLDINGS INC                                               | **   | 444,795                       |
| HACI OMER SABANCI TRY1                                                | **   | 350,360                       |
| HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050                      | **   | 448,813                       |
| HACKETT GROUP INC COM STK                                             | **   | 41,976                        |
| HAIER SMART HOME CO LTD-H                                             | **   | 1,363,351                     |
| HAIN CELESTIAL GROUP INC COM                                          | **   | 116,074                       |
| HALFORDS GROUP ORD GBP0.01                                            | **   | 58,887                        |
| HALLIBURTON CO 3.25% DUE 11-15-2021                                   | **   | 2,308,918                     |
| HALLIBURTON CO 3.5% DUE 08-01-2023                                    | **   | 173,097                       |
| HALLIBURTON CO 3.8% DUE 11-15-2025                                    | **   | 21,309                        |
| HALLIBURTON CO 3.8% DUE 11-15-2025                                    | **   | 105,423                       |
| HALLIBURTON CO COM                                                    | **   | 6,080,130                     |
| HALLMARK FINL SVCS INC COM NEW COM NEW                                | **   | 11,566                        |
| HALWANI BROS COMMON STOCK                                             | **   | 489,296                       |
| HAMAKYOREX CO LTD NPV                                                 | **   | 324,197                       |
| HAMBURGER HAFEN NPV (REGD) 'A'                                        | **   | 100,638                       |
| HAMILTON CNTY OHIO HEALTH CARE FACS REV 3.756% 06-01-2042 BEO TAXABLE | **   | 253,303                       |
| HAMILTON LANE INC CL A CL A                                           | **   | 2,239,489                     |
| HAN JIN TRANSPORT KRW5000                                             | **   | 97,498                        |
| HANA FINANCIAL GRP KRW5000                                            | **   | 1,649,247                     |
| HANCOCK WHITNEY CORP                                                  | **   | 4,302,918                     |
| HANCOM INC KRW500                                                     | **   | 316,849                       |
| HANGER INC COM                                                        | **   | 169,719                       |
| HANKOOK TIRE & TECHNOLOGY CO LTD                                      | **   | 64,021                        |
| HANKUK CARBON CO KRW500                                               | **   | 148,558                       |
| HANMI FINL CORP COM NEW COM NEW                                       | **   | 250,943                       |
| HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAP INC COM               | **   | 1,808,643                     |
| HANOVER INS GROUP INC 2.5% 09-01-2030                                 | **   | 182,652                       |
| HANOVER INS GROUP INC COM                                             | **   | 4,353,984                     |
| HANSOL PAPER CO KRW5000                                               | **   | 26,057                        |
| HANWA CO LTD NPV                                                      | **   | 1,221,547                     |
| HANWHA AEROSPACE CO LTD                                               | **   | 28,521                        |
| HANWHA CORP KRW5000                                                   | **   | 494,619                       |
| HARBORONE NORTHEAST BANCORP INC COM                                   | **   | 202,224                       |
| HARLEY DAVIDSON COM USD0.01                                           | **   | 6,604,238                     |
| HARLEY DAVIDSON FLTGT RT 1.16763% DUE 03-02-2021                      | **   | 200,037                       |
| HARLEY-DAVIDSON FIXED 2.35% DUE 10-15-2024                            | **   | 3,555,256                     |
| HARMONIC INC COM                                                      | **   | 330,562                       |
| HARPOON THERAPEUTICS INC COM                                          | **   | 92,069                        |
| HARSCO CORP COM                                                       | **   | 84,991                        |
| HARTALEGA HOLDINGS NPV                                                | **   | 201,364                       |
| HARTFORD FINL SVCS 4.3 DUE 04-15-2043                                 | **   | 201,755                       |
| HARTFORD FINL SVCS GROUP INC COM                                      | **   | 11,995,202                    |
| HARVARD BIOSCIENCE INC COM                                            | **   | 28,267                        |
| HARVEST CLO SR 10A CL 15/11/2028                                      | **   | 145,644                       |
| HASBRO INC 3.9% DUE 11-19-2029                                        | **   | 509,631                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| HAVERTY FURNITURE COS INC COM STK                                             | **   | 78,638                        |
| HAWAIIAN HOLDINGS INC COM                                                     | **   | 138,503                       |
| HAWKINS INC COM                                                               | **   | 88,822                        |
| HAWTHORN BANCSHARES INC COM STK                                               | **   | 11,848                        |
| HAYFIN EMERALD CL4 FRN CLO 02/2033 EUR 'A'                                    | **   | 491,924                       |
| HAYNES INTL INC COM NEW COM NEW                                               | **   | 48,348                        |
| HCA INC 4.75% 05-01-2023                                                      | **   | 4,585,854                     |
| HCI GROUP INC COM NPV                                                         | **   | 264,795                       |
| HCL TECHNOLOGIES INR2                                                         | **   | 2,318,329                     |
| HCP INC 3.875% DUE 08-15-2024                                                 | **   | 396,054                       |
| HDFC BANK LTD INR1                                                            | **   | 3,426,479                     |
| HEALTH CARE SVC CORP 1.5% 06-01-2025                                          | **   | 1,312,775                     |
| HEALTH CATALYST INC COM                                                       | **   | 669,100                       |
| HEALTHCARE RLTY TR                                                            | **   | 3,344,060                     |
| HEALTHCARE TR AMER 2% DUE 03-15-2031                                          | **   | 195,001                       |
| HEALTHCARE TR AMER 3.1% DUE 02-15-2030                                        | **   | 350,639                       |
| HEALTHCARE TR AMER INC CL A NEW CL A NEW                                      | **   | 517,311                       |
| HEALTHPEAK PPTYS FIXED 3% DUE 01-15-2030                                      | **   | 2,418,851                     |
| HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029                                 | **   | 90,747                        |
| HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029                                 | **   | 720,305                       |
| HEALTHSTREAM INC COM STK ISIN# US42222N1037                                   | **   | 306,088                       |
| HEARTLAND EXPRESS INC COM                                                     | **   | 207,010                       |
| HEARTLAND FINL USA INC COM STK                                                | **   | 233,177                       |
| HECLA MNG CO COM                                                              | **   | 709,683                       |
| HEG LIMITED INR10                                                             | **   | 30,395                        |
| HEIDELBERGCEMENT INDIA LIMITED                                                | **   | 138,243                       |
| HEIDRICK & STRUGGLES INTL INC COM                                             | **   | 349,005                       |
| HELEN TROY LTD COM STK                                                        | **   | 3,598,367                     |
| HELIOS TECHNOLOGIES INC                                                       | **   | 101,890                       |
| HELIX ENERGY SOLUTIONS GROUP INC COM STK                                      | **   | 367,051                       |
| HELMERICH & PAYNE INC COM                                                     | **   | 392,122                       |
| HELMERICH & PAYNE INC CORP BOND 4.65% 03-15-2025                              | **   | 4,713,720                     |
| HEMISPHERE MEDIA GROUP INC CL A CL A                                          | **   | 32,292                        |
| HENGAN INTL HKD0.10                                                           | **   | 824,642                       |
| HERAN CO LTD TWD10                                                            | **   | 225,812                       |
| HERC HLDGS INC COM                                                            | **   | 885,445                       |
| HERITAGE COMM CORP COM STK                                                    | **   | 82,003                        |
| HERITAGE CRYSTAL CLEAN INC COM STK                                            | **   | 69,046                        |
| HERITAGE FINL CORP WASH COM                                                   | **   | 119,874                       |
| HERITAGE INS HLDGS INC COM                                                    | **   | 115,482                       |
| HERMAN MILLER INC COM STK USD0.20                                             | **   | 11,086                        |
| HERMES INTL NPV                                                               | **   | 194,942                       |
| HERO FDG 2017-2 FIXED 3.28% DUE 09-20-2048                                    | **   | 177,356                       |
| HERO MOTOCORP LTD INR2                                                        | **   | 700,944                       |
| HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW | **   | 27,426                        |
| HERSHEY CO FIXED .9% DUE 06-01-2025                                           | **   | 2,131,525                     |
| HERTZ FLEET LEASE 3.23% DUE 05-10-2032                                        | **   | 121,931                       |
| HERTZ GLOBAL HLDGS INC NEW COM                                                | **   | 13,137                        |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| HERTZ VEH FING II 3.29% DUE 02-20-2024                                 | **   | 117,223                       |
| HESKA CORP COM RESTRICTED NEW STOCK                                    | **   | 3,506,378                     |
| HESS CORP 6% DUE 01-15-2040                                            | **   | 12,354                        |
| HESS CORP COM STK                                                      | **   | 24,526,287                    |
| HEWLETT PACKARD 1.45% DUE 04-01-2024                                   | **   | 770,639                       |
| HEWLETT PACKARD ENTERPRISE CO COM                                      | **   | 18,154,200                    |
| HEWLETT PACKARD FLTG RT .95838% DUE 10-05-2021                         | **   | 500,072                       |
| HEXCEL CORP NEW COM                                                    | **   | 140,330                       |
| HIBBETT SPORTS INC COM STK                                             | **   | 725,395                       |
| HIGHWOODS PTYS INC COM                                                 | **   | 2,966,424                     |
| HILAN LTD ILS1                                                         | **   | 59,597                        |
| HILL INTL INC COM                                                      | **   | 6,298                         |
| HILLENBRAND INC COM STK                                                | **   | 47,123                        |
| HILL-ROM HLDGS INC COM STK                                             | **   | 1,525,785                     |
| HILLTOP HLDGS INC COM STK                                              | **   | 1,189,230                     |
| HILTON GRAND VACATIONS INC COM                                         | **   | 1,313,565                     |
| HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO                  | **   | 282,054                       |
| HINDUSTAN PETROL INR10                                                 | **   | 39,794                        |
| HISENSE HOME APPL. 'H'CNY1                                             | **   | 23,110                        |
| HITACHI NPV                                                            | **   | 8,954,209                     |
| HITO COMMUNICATIONS HOLDINGS                                           | **   | 28,858                        |
| HLTH CARE REIT INC 3.75% DUE 03-15-2023                                | **   | 212,369                       |
| HMS HLDGS CORP COM                                                     | **   | 584,141                       |
| HNI CORP COM                                                           | **   | 39,353                        |
| HO TUNG CHEMICAL TWD10                                                 | **   | 64,620                        |
| HOCHTIEF AG NPV                                                        | **   | 2,239,147                     |
| HOLLYFRONTIER CORP 2.625% 10-01-2023                                   | **   | 51,100                        |
| HOLLYFRONTIER CORP 5.875% DUE 04-01-2026                               | **   | 335,009                       |
| HOLLYFRONTIER CORP COM                                                 | **   | 1,723,756                     |
| HOME BANCORP INC COM STK                                               | **   | 132,617                       |
| HOME BANCSHARES INC COM                                                | **   | 6,702,094                     |
| HOME CAPITAL GROUP COM                                                 | **   | 622,441                       |
| HOME DEPOT INC 2.5% DUE 04-15-2027                                     | **   | 6,134,366                     |
| HOME DEPOT INC 3.125% DUE 12-15-2049                                   | **   | 576,860                       |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG                                 | **   | 495,013                       |
| HOME DEPOT INC 3.35% DUE 04-15-2050 REG                                | **   | 1,035,365                     |
| HOME DEPOT INC 3.9% DUE 12-06-2028 REG                                 | **   | 120,320                       |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                     | **   | 76,626                        |
| HOME DEPOT INC COM                                                     | **   | 17,020,398                    |
| HOME FED BANCORP INC LA NEW STOCK                                      | **   | 9,516                         |
| HOMESTREET INC INC                                                     | **   | 104,591                       |
| HOMETRUST BANCSHARES INC COM                                           | **   | 158,554                       |
| HOMOLOGY MEDICINES INC COM                                             | **   | 362,996                       |
| HON HAI PRECISION TWD10                                                | **   | 3,559,230                     |
| HONDA AUTO .82% DUE 07-15-2024                                         | **   | 2,675,853                     |
| HONDA AUTO 2.21% DUE 03-21-2024                                        | **   | 5,147,350                     |
| HONDA AUTO RECEIVABLES 2018-1 OWNER TR SER 18-2 CL A3 3.11% 05-18-2022 | **   | 196,832                       |
| HONDA AUTO RECEIVABLES 2018-1 OWNER TR SER 18-2 CL A4 3.28% 08-19-2024 | **   | 10,619,462                    |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| HONDA AUTO RECEIVABLES OWNER TR SER 19-3 A3 2.15% 08-15-2023 | **   | 1,778,566                     |
| HONDA MOTOR CO NPV                                           | **   | 1,351,857                     |
| HONEYWELL INTL INC 1.35% DUE 06-01-2025 REG                  | **   | 2,604,724                     |
| HONEYWELL INTL INC 2.5% DUE 11-01-2026                       | **   | 149,023                       |
| HONEYWELL INTL INC COM STK                                   | **   | 33,746,344                    |
| HONG KONG EXCHANGES & CLEAR                                  | **   | 2,985,981                     |
| HOOKER FURNITURE CORP COM                                    | **   | 68,177                        |
| HOPE BANCORP INC COM                                         | **   | 227,659                       |
| HORACE MANN EDUCATORS CORP COM                               | **   | 2,875,116                     |
| HORIZON BANCORP INC/IN COM                                   | **   | 105,215                       |
| HORIZON GLOBAL CORP COM                                      | **   | 3,384                         |
| HORIZON THERAPEUTICS PLC COM USD0.0001                       | **   | 254,269                       |
| HORNBACK HLDG KGAA NPV                                       | **   | 715,536                       |
| HOSIDEN CORP NPV                                             | **   | 1,242,489                     |
| HOST HOTELS & 3.875% DUE 04-01-2024                          | **   | 121,549                       |
| HOST HOTELS & RESORTS INC REIT                               | **   | 4,327,554                     |
| HOST HOTELS & RESORTS L P 4.0% 06-15-2025                    | **   | 752,383                       |
| HOSTESS BRANDS INC CL A CL A                                 | **   | 1,235,323                     |
| HOTEL PROPERTY INVESTMENTS NPV (STAPLED SECURITY)            | **   | 424,830                       |
| HOUGHTON MIFFLIN HARCOURT CO COM                             | **   | 770,975                       |
| HOUSING DEVEL FIN INR2                                       | **   | 4,682,099                     |
| HOUSTON WIRE & CABLE CO COM STK                              | **   | 8,830                         |
| HOWARD BANCORP INC COM                                       | **   | 36,918                        |
| HOWARD HUGHES CORP COM STOCK                                 | **   | 1,390,431                     |
| HOYA CORP NPV                                                | **   | 11,944,146                    |
| HP INC 2.2% DUE 06-17-2025                                   | **   | 2,193,707                     |
| HP INC 3% DUE 06-17-2027                                     | **   | 182,062                       |
| HSBC BK CDA 3.3% DUE 11-28-2021                              | **   | 410,495                       |
| HSBC HLDGS PLC 3.033% 11-22-2023                             | **   | 210,155                       |
| HSBC HLDGS PLC 1.589% DUE 05-24-2027 REG                     | **   | 3,116,851                     |
| HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG                     | **   | 402,800                       |
| HSBC HLDGS PLC 3.262% 03-13-2023                             | **   | 413,178                       |
| HSBC HLDGS PLC 3.262% 03-13-2023                             | **   | 1,549,419                     |
| HSBC HLDGS PLC 3.6% DUE 05-25-2023                           | **   | 6,130,990                     |
| HSBC HLDGS PLC 3.9% DUE 05-25-2026                           | **   | 1,883,382                     |
| HSBC HLDGS PLC 4.25% DUE 08-18-2025                          | **   | 227,235                       |
| HSBC HLDGS PLC 4.3% DUE 03-08-2026                           | **   | 9,217,236                     |
| HSBC HLDGS PLC 4.583% 06-19-2029                             | **   | 875,459                       |
| HSBC HLDGS PLC 4.95% DUE 03-31-2030                          | **   | 250,720                       |
| HSBC HLDGS PLC FIXED 3.95% DUE 05-18-2024                    | **   | 1,283,614                     |
| HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049                     | **   | 449,000                       |
| HSBC HLDGS PLC FLTGT RT 1.645% DUE 04-18-2026                | **   | 1,283,566                     |
| HSBC HLDGS PLC FLTGT RT 2.099% DUE 06-04-2026                | **   | 6,587,125                     |
| HSBC HLDGS PLC FLTGT RT 2.633% DUE 11-07-2025                | **   | 532,459                       |
| HSBC HLDGS PLC FLTGT RT 2.848% DUE 06-04-2031                | **   | 1,201,581                     |
| HSBC HLDGS PLC FLTGT RT 4.292% DUE 09-12-2026                | **   | 22,793,605                    |
| HSBC HOLDINGS PLC 4.041% 03-13-2028                          | **   | 913,574                       |
| HSBC HOLDINGS PLC 4.25 NTS 03-14-2024 USD1000                | **   | 1,379,179                     |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| HSTN LTG & PWR CO 9.15 BD DUE 3-15-2021 REG                 | **   | 508,224                       |
| HUB GROUP INC CL A                                          | **   | 298,623                       |
| HUBER & SUHNER AG CHF0.25 (REGD)                            | **   | 329,690                       |
| HUBSPOT INC COM                                             | **   | 3,758,648                     |
| HUDBAY MINERALS IN COM NPV                                  | **   | 279,749                       |
| HUDSON PACIFIC PROPERTIES INC COM                           | **   | 333,157                       |
| HULIC COMPANY LTD                                           | **   | 35,195                        |
| HULIC REIT INC. REIT                                        | **   | 298,347                       |
| HUMANA INC 3.15 DUE 12-01-2022                              | **   | 2,047,095                     |
| HUMANA INC 3.85% DUE 10-01-2024                             | **   | 3,156,411                     |
| HUMANA INC 4.5% DUE 04-01-2025                              | **   | 195,311                       |
| HUMANA INC BNDS 2.9% 12-15-2022                             | **   | 2,645,139                     |
| HUMANA INC COM                                              | **   | 8,743,674                     |
| HUMMINGBIRD RESOUR ORD GBP0.01                              | **   | 62,965                        |
| HUNT J B TRANS 3.875% DUE 03-01-2026                        | **   | 200,951                       |
| HUNTINGTON 3.15% DUE 03-14-2021                             | **   | 16,049                        |
| HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030              | **   | 321,734                       |
| HUNTINGTON INGALLS INDS INC COM                             | **   | 418,017                       |
| HUNTINGTON NATL BK COLUMBUS OH FLTG RT 02-05-2021           | **   | 3,185,269                     |
| HUNTINGTON NATL BK MD 1.8% DUE 02-03-2023                   | **   | 6,524,374                     |
| HUNTSMAN CORP COM STK                                       | **   | 1,535,601                     |
| HUNTSMAN INTL LLC 5.125% DUE 11-15-2022                     | **   | 213,804                       |
| HUONS GLOBAL CO LT KRW500                                   | **   | 43,046                        |
| HURCO CO COM                                                | **   | 29,730                        |
| HURON CONSULTING GROUP INC COM STK                          | **   | 850,059                       |
| HUSKY ENERGY INC 4% DUE 04-15-2024                          | **   | 85,736                        |
| HUSKY ENERGY INC 4% DUE 04-15-2024                          | **   | 4,286,801                     |
| HUSKY ENERGY INC FIXED 4.4% DUE 04-15-2029                  | **   | 445,055                       |
| HUSQVARNA AB SER'B'NPV                                      | **   | 2,075,623                     |
| HUTTIG BLDG PRODS INC COM                                   | **   | 5,578                         |
| HWA SUNG IND KRW5000                                        | **   | 5,660                         |
| HYATT HOTELS CORP COM CL A COM CL A                         | **   | 921,443                       |
| HYDRO-QUEBEC 8.05 DEB DUE 07-07-2024 REGPUTABLE 7-7-06 @100 | **   | 330,876                       |
| HYDRO-QUEBEC DEB DTD 01/30/1992 8.4% DUE01-15-2022 REG      | **   | 151,210                       |
| HYSTER-YALE MATLS HANDLING INC CL A COM                     | **   | 122,733                       |
| HYUNDAI AUTO .26% DUE 09-15-2023                            | **   | 4,552,869                     |
| HYUNDAI AUTO 1.93% DUE 07-15-2022                           | **   | 877,555                       |
| HYUNDAI AUTO 1.96% DUE 02-15-2023                           | **   | 1,346,729                     |
| HYUNDAI AUTO 2.38% DUE 04-17-2023                           | **   | 704,684                       |
| HYUNDAI AUTO FIXED 2.53% DUE 11-15-2023                     | **   | 1,469,907                     |
| HYUNDAI AUTO FIXED 2.79% DUE 07-15-2022                     | **   | 89,426                        |
| HYUNDAI CAP AMER 2.85% DUE 11-01-2022                       | **   | 1,430,092                     |
| HYUNDAI CAP AMER 3% DUE 06-20-2022                          | **   | 541,543                       |
| HYUNDAI CAP AMER 5.75% DUE 04-06-2023                       | **   | 2,209,545                     |
| HYUNDAI ENG & CONS KRW5000                                  | **   | 376,740                       |
| HYUNDAI GLOVIS CO KRW500                                    | **   | 1,467,096                     |
| HYUNDAI HEKOREA SHIPBUILDING & OFFSHOREAVY INDS KRW5000     | **   | 238,451                       |
| HYUNDAI HOME SHOPPING NETWORK CORP                          | **   | 26,678                        |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| HYUNDAI MOBIS KRW5000                                                       | **   | 276,948                       |
| I/L CANADA (GOVT OF) 3% 01/12/2036 CAD1000                                  | **   | 115,405                       |
| I/O CMO DBUBS MTG TR SER 2011-LC2 CL XA FLTG RT 10 07-10-2044               | **   | 174                           |
| I/O CMO UBS COML MTG TR 2012-C1 COML MTG144A CL X-A 2.561868 05-10-2045 BEO | **   | 12,847                        |
| I/O CMO UBS-BARCLAYS COML MTG TR 2013-C5CL X-A 144A VAR RT 03-10-2046 BEO   | **   | 177,515                       |
| I/O FEDERAL HOME LN MTG CORP SER 2936 CL SC VAR RT 03-15-2029               | **   | 47,654                        |
| I/O FHLMC MULTICLASS SER 004579 CL SD 01-15-2038                            | **   | 19,801                        |
| I/O FHLMC MULTICLASS SER 323 CL 300 DUE 01-15-2044                          | **   | 380,120                       |
| I/O FHLMC MULTICLASS SER 4075 CL PI 02-15-2041                              | **   | 19,402                        |
| I/O FNMA POOL #AN6788 2.87% 09-01-2027                                      | **   | 2,106,216                     |
| I/O FNMA REMIC SER 2013-13 CL IK 03-25-2028                                 | **   | 16,090                        |
| I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG                           | **   | 20,698                        |
| I/O FNMA SMBS TR 404 CL 05-25-2040                                          | **   | 239,301                       |
| I/O FNMA SMBS TR 421 CL 12-25-2038                                          | **   | 113,848                       |
| IA FINANCIAL CORP COM NPV                                                   | **   | 289,110                       |
| IBM CR LLC 3.6% DUE 11-30-2021                                              | **   | 1,010,114                     |
| ICA GRUPPEN AB NPV                                                          | **   | 274,816                       |
| ICE_CDS CSFBUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305           | **   | 3,291                         |
| ICE_CDS CSFBUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26           | **   | 7,612                         |
| ICE_CDS CSFBUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6           | **   | 1,856                         |
| ICE_CDS GOLDUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0           | **   | 5,067                         |
| ICE_CDS GOLDUS33 20/06/2022 SELL TESCO PLC 6% 12/14/202 SWPC0F0Z7           | **   | 4,845                         |
| ICE_CDS GOLDUS33 20/06/2025 SELL TESCO PLC 6% 12/14/202 SWPC0GVU2           | **   | 3,822                         |
| ICE_CDS GOLDUS33 20/12/2026 SELL SHELL INTERNATIONAL FI SWPC0EM03           | **   | 3,445                         |
| ICE_CDX CSFBUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7           | **   | 165,446                       |
| ICE_CDX GOLDUS33 06/20/2030 BUY CDX.NA.IG.34 SWPC0J6H3                      | **   | 1,874                         |
| ICE_CDX GOLDUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30                     | **   | 2,450                         |
| ICF INTL INC COM STK                                                        | **   | 194,447                       |
| ICHIGO HOTEL REIT INV CORP REIT                                             | **   | 127,821                       |
| ICHIGO OFFICE REIT INVESTMENT                                               | **   | 140,536                       |
| ICHITAN GRP PCL GDR COMMON STOCK                                            | **   | 153,355                       |
| ICHOR HOLDINGS LTD COM USD0.0001                                            | **   | 79,040                        |
| IDA PWR CO SECD 4.2% DUE 03-01-2048                                         | **   | 2,202,708                     |
| IDACORP INC COM                                                             | **   | 2,468,259                     |
| IDOM INC NPV                                                                | **   | 435,805                       |
| IEC ELECTRS CORP NEW COM                                                    | **   | 20,325                        |
| IES HLDGS INC COM                                                           | **   | 43,600                        |
| IGO LTD                                                                     | **   | 665,817                       |
| IHO VERWALTUNGS GMBH 144 PAY IN KIND 05-15-2027 BEO                         | **   | 424,000                       |
| II-VI INC COM                                                               | **   | 1,414,755                     |
| IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO                | **   | 461,888                       |
| ILIAD SA NPV                                                                | **   | 397,307                       |
| ILL TOOL WKS INC COM                                                        | **   | 20,904,224                    |
| ILLUMINA INC COM                                                            | **   | 20,042,530                    |
| ILUKA RESOURCES NPV                                                         | **   | 1,393,091                     |
| IMAX CORP COM                                                               | **   | 156,864                       |
| IMI ORD GBP0.28571428                                                       | **   | 1,051,540                     |
| IMMUNOGEN INC COM                                                           | **   | 508,737                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| IMPALA PLATINUM NPV                                           | **   | 28,493                        |
| IMPERIAL BRANDS FINANCE PLC 3.5% DUE 02-11-2023 BEO           | **   | 9,736,006                     |
| IMPERIAL OIL COM NPV                                          | **   | 320,490                       |
| IN MICH PWR CO 3.2% DUE 03-15-2023                            | **   | 147,264                       |
| IN MICH PWR CO FIXED 3.85% 05-15-2028                         | **   | 293,551                       |
| INARI MED INC COM                                             | **   | 932,868                       |
| INBODY CO LTD                                                 | **   | 31,697                        |
| INDEPENDENCE CONTRACT DRILLING INC COM                        | **   | 1,020                         |
| INDEPENDENCE HLDG CO NEW COM NEW                              | **   | 104,058                       |
| INDEPENDENCE RLTY TR INC COM                                  | **   | 114,773                       |
| INDEPENDENT BK CORP MASS COM                                  | **   | 87,721                        |
| INDEPENDENT BK CORPORATION                                    | **   | 179,418                       |
| INDEPENDENT BK GROUP INC COM                                  | **   | 427,449                       |
| INDIABULLS HOUSING FINANCE LTD CMSTK                          | **   | 295,379                       |
| INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)         | **   | 408,274                       |
| INDONESIA GOVERNMENT 8.375% 15/03/34                          | **   | 799,324                       |
| INDONESIA(REP OF) 2.625% SNR MTN 14/06/23 EUR                 | **   | 1,560,026                     |
| INDORAMA VENTURES THB1(NVDR)                                  | **   | 817,935                       |
| INDUSTRI JAMU & FARMASI SIDO MUNCUL COMMON STOCK              | **   | 163,378                       |
| INDUSTRIAL & COMMERCIAL BANK CHINA 'H'                        | **   | 2,055,005                     |
| INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT COM SHS BEN INT | **   | 132,706                       |
| INDUSTRIAS ROMI SA COM NPV                                    | **   | 44,055                        |
| INDUSTRIES OF QATA QARI                                       | **   | 41,617                        |
| INDYMAC ABS INC SER 2005-B CL M3 FLT RT 08-25-2035 BEO        | **   | 80,863                        |
| INES CORPORATION NPV                                          | **   | 605,131                       |
| INFINERA CORP COM STK USD0.001                                | **   | 1,548,881                     |
| INFORMATION SVCS GROUP INC COM STK                            | **   | 26,860                        |
| INFOSYS LIMITED ADR                                           | **   | 2,113,377                     |
| ING BANK NV 144A 5 DUE 06-09-2021                             | **   | 840,599                       |
| ING BK N V MEDIUM 2.75% DUE 03-22-2021                        | **   | 3,368,380                     |
| ING GROEP N V 3.55% 04-09-2024                                | **   | 874,056                       |
| ING GROEP N V FIXED 4.625% DUE 01-06-2026                     | **   | 940,908                       |
| ING GROEP N.V. 6.875%-FRN PERP USD200000                      | **   | 524,313                       |
| ING GROEP N.V. EUR0.01                                        | **   | 5,743,006                     |
| INGENIA GROUP                                                 | **   | 852,535                       |
| INGERSOLL-RAND 2.9% DUE 02-21-2021                            | **   | 401,266                       |
| INGERSOLL-RAND GLOBAL HLDG CO LTD 4.25 DUE 06-15-2023         | **   | 589,086                       |
| INGEVITY CORP COM                                             | **   | 796,680                       |
| INGLES MKTS INC CL A                                          | **   | 86,642                        |
| INGREDION INC COM                                             | **   | 752,243                       |
| INLAND HOMES ORD GBP0.10                                      | **   | 219,351                       |
| INMODE LTD COM ILS0.01                                        | **   | 1,655,010                     |
| INNOLUX CORP TWD10                                            | **   | 990,048                       |
| INNOSPEC INC COM STK                                          | **   | 307,575                       |
| INNOVATIVE INDL PPTYS INC COM                                 | **   | 1,062,154                     |
| INNOVIVA INC COM                                              | **   | 59,522                        |
| INOZYME PHARMA INC COM                                        | **   | 172,241                       |
| INPHI CORP COM                                                | **   | 2,737,939                     |

| Security Name, Maturity Date, and Rate                                    | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------|------|-------------------------------|
| INSIGHT ENTERPRISES INC COM                                               | **   | 280,772                       |
| INSPERITY INC COM                                                         | **   | 1,583,130                     |
| INSPIRE MED SYS INC COM                                                   | **   | 502,012                       |
| INSTALLED BLDG PRODS INC COM                                              | **   | 1,776,640                     |
| INSTEEL INDS INC COM                                                      | **   | 67,500                        |
| INSU ACQUISITION CORP II COM CL A COM CLA                                 | **   | 348,320                       |
| INSULET CORP COM STK                                                      | **   | 201,948                       |
| INTEGER HLDGS CORP COM                                                    | **   | 3,685,782                     |
| INTEGRA LIFESCIENCES HLDG CORP COM DESP                                   | **   | 1,654,097                     |
| INTEL CORP 3.7% DUE 07-29-2025                                            | **   | 151,625                       |
| INTEL CORP 3.7% DUE 07-29-2025                                            | **   | 4,717,352                     |
| INTEL CORP 4.6% DUE 03-25-2040                                            | **   | 171,626                       |
| INTEL CORP 4.75% DUE 03-25-2050                                           | **   | 320,979                       |
| INTEL CORP COM                                                            | **   | 9,716,046                     |
| INTER AMERN DEV BK .0005% 05-24-2023                                      | **   | 7,212,223                     |
| INTER AMERN DEV BK GLOBAL MEDIUM TERM BKGLOBAL NT .25% DUE 11-15-2023 REG | **   | 12,058,496                    |
| INTERCEPT PHARMACEUTICALS INC COM                                         | **   | 312,060                       |
| INTERCONTINENTAL 3.75% DUE 12-01-2025                                     | **   | 156,856                       |
| INTERCONTINENTAL EXCHANGE INC .7% DUE 06-15-2023 REG                      | **   | 2,184,758                     |
| INTERCONTINENTAL EXCHANGE INC 3.45% 09-21-2023                            | **   | 3,226,502                     |
| INTERCONTINENTAL EXCHANGE INC 4.0% 10-15-2023                             | **   | 5,494,250                     |
| INTERDIGITAL INC COM                                                      | **   | 270,269                       |
| INTERFACE INC COM                                                         | **   | 480,260                       |
| INTERFOR CORP COM NPV                                                     | **   | 324,645                       |
| INTERNATIONAL BK FOR RECON & DEV NT .25%DUE 11-24-2023 REG                | **   | 5,902,537                     |
| INTERNATIONAL BUSINESS MACHS CORP 2.85% 05-13-2022 REG                    | **   | 2,459,356                     |
| INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG                 | **   | 8,709,578                     |
| INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000            | **   | 371,791                       |
| INTERNATIONAL GAME TECHNOLOGY COMMON STOCK                                | **   | 1,719,986                     |
| INTERNATIONAL SEAWAYS INC INTERNATIONAL SEAWAYS INC COMMON STOCK          | **   | 222,431                       |
| INTERPUBLIC GROUP COMPANIES INC COM                                       | **   | 3,157,419                     |
| INTERPUBLIC GROUP COS INC 3.75% 10-01-2021                                | **   | 3,137,710                     |
| INTERSECT ENT INC COM                                                     | **   | 408,330                       |
| INTERSTATE PWR & LT CO 3.6% 04-01-2029                                    | **   | 288,779                       |
| INTERSTATE PWR & LT CO 3.6% 04-01-2029                                    | **   | 2,512,379                     |
| INTERVEST OFFICES & WAREHOUSES NPV                                        | **   | 491,044                       |
| INTESA SANPAOLO 7%-FRN PERP EUR200000'REGS'                               | **   | 614,375                       |
| INTESA SANPAOLO 7.75%-FRN PERP EUR200000                                  | **   | 293,958                       |
| INTESA SANPAOLO NPV                                                       | **   | 4,356,063                     |
| INTESA SANPAOLO S 3.375% DUE 01-12-2023                                   | **   | 942,350                       |
| INTEST CORP COM                                                           | **   | 12,376                        |
| INTEVAC INC COM                                                           | **   | 22,928                        |
| INTL BANCSHARES CORP COM                                                  | **   | 413,862                       |
| INTL BK FOR RECON & DEV SUSTAINABLE DEV BD .625% DUE 04-22-2025 REG       | **   | 24,231,834                    |
| INTL BUSINESS 3.625% DUE 02-12-2024                                       | **   | 555,694                       |
| INTL BUSINESS FIXED 2.85% DUE 05-15-2040                                  | **   | 107,595                       |
| INTL CONTAINER TER PHP1                                                   | **   | 141,508                       |
| INTL GAME SYSTEM TWD10                                                    | **   | 460,149                       |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| INTL LEASE FIN 5.875% DUE 08-15-2022                       | **   | 313,345                       |
| INTL LEASE FIN 5.875% DUE 08-15-2022                       | **   | 2,485,146                     |
| INTL PAPER CO COM                                          | **   | 12,623,908                    |
| INTOPS CO KRW500                                           | **   | 31,979                        |
| INTREPID POTASH INC COM NEW                                | **   | 56,873                        |
| INTRICON CORP COM                                          | **   | 21,829                        |
| INTUIT INC 1.35% DUE 07-15-2027                            | **   | 71,621                        |
| INTUITIVE SURGICAL INC COM NEW STK                         | **   | 37,943,478                    |
| INVACARE CORP COM                                          | **   | 242,375                       |
| INVESCO LTD COM STK USD0.20                                | **   | 938,100                       |
| INVESTAR HLDG CORP COM                                     | **   | 11,859                        |
| INVESTOR AB SER'B'NPV                                      | **   | 369,694                       |
| INVESTORS BANCORP INC NEW COM                              | **   | 474,239                       |
| INVESTORS TITLE CO NC COM                                  | **   | 41,769                        |
| INWIDO AB NPV                                              | **   | 623,912                       |
| IOL CHEMICALS&PHAR INR10                                   | **   | 162,264                       |
| IOVANCE BIOTHERAPEUTICS INC COM                            | **   | 600,694                       |
| IPALCO ENTERPRISES FIXED 3.7% DUE 09-01-2024               | **   | 561,336                       |
| IPSEN SA EUR1                                              | **   | 620,063                       |
| IRHYTHM TECHNOLOGIES INC COM                               | **   | 633,588                       |
| IRIDIUM COMMUNICATIONS INC COM STK                         | **   | 452,002                       |
| IROBOT CORP COM                                            | **   | 422,566                       |
| IRS CHASUS33 05/07/2024 CNY P 7DCNRR0 / R 2.785% SWU00UYG9 | **   | 8,341                         |
| IRS CITIUS33 19/06/2024 CNY P 7DCNRR0 / R 3.2% SWU00UMO5   | **   | 49,283                        |
| IRS MRMDUS33 18/03/2025 CNY P 7DCNRR0 / R 2.63% SWU00ZEX3  | **   | 45                            |
| IRS MSLNGB2X 04/06/2024 CNY P 7DCNRR0 / R 2.925% SWU00UBW9 | **   | 26,274                        |
| IRS THB 6MTHBFX/6M 2.48% CITIUS33 18/05/2027 SWU00LT91     | **   | 24,656                        |
| IRS THB 6MTHBFX/6M 2.81% CITIUS33 18/05/2037 SWU00LTA8     | **   | 70,123                        |
| I-SENS INC KRW500                                          | **   | 429,999                       |
| ISRAEL(STATE OF) 1% BDS 30/04/2021 ILS10000                | **   | 1,699,147                     |
| ISRAEL(STATE OF) 1.75% SNR 31/08/25 ILS1000                | **   | 334,340                       |
| ISRAEL(STATE OF) 2% BDS 31/03/2027 ILS10000                | **   | 381,341                       |
| ISRAEL(STATE OF) 3.8% 13/05/2060                           | **   | 476,220                       |
| ISTAR INC                                                  | **   | 502,702                       |
| ITALY(REPUBLIC OF) 2.35% IDX/LKD NTS 15-09-2024 EUR1000    | **   | 10,924,812                    |
| ITC HLDGS CORP 2.7% 11-15-2022 BEO                         | **   | 1,019,799                     |
| ITC HLDGS CORP 3.25% DUE 06-30-2026                        | **   | 890,122                       |
| ITE TECH INC TWD10                                         | **   | 384,187                       |
| ITOCHU CORP NPV                                            | **   | 1,365,311                     |
| ITOCHU ENEX CO LTD NPV                                     | **   | 612,183                       |
| ITRON INC COM STK NPV                                      | **   | 997,168                       |
| ITT INC COM                                                | **   | 2,104,417                     |
| ITURAN LOCATION & CONTROL ILS0.333                         | **   | 97,155                        |
| ITV ORD GBP0.10                                            | **   | 431,739                       |
| IWASAKI ELECTRIC NPV                                       | **   | 54,845                        |
| J & J SNACK FOODS CORP COM STK NPV                         | **   | 2,545,582                     |
| J ALEXANDERS HLDGS INC COM CL A                            | **   | 19,319                        |
| J P MORGAN CHASE 2.6942% DUE 04-15-2046                    | **   | 4,017,598                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| J P MORGAN CHASE 3.0934% DUE 07-05-2032                                          | **   | 4,800,299                     |
| J P MORGAN CHASE 3.6744% DUE 12-15-2046                                          | **   | 699,739                       |
| J2 GLOBAL INC COM                                                                | **   | 2,701,031                     |
| JABIL INC COM USD0.001                                                           | **   | 3,291,142                     |
| JACK HENRY & ASSOC INC COM                                                       | **   | 4,357,531                     |
| JACKSON NATIONAL LIFE GLOBAL FNDG 144A 3.875% DUE 06-11-2025 BEO                 | **   | 281,848                       |
| JADESTONE ENERGY NPV                                                             | **   | 303,702                       |
| JAMES RIVER GROUP HOLDINGS COM USD0.0002                                         | **   | 944,172                       |
| JAMESTOWN CLO LTD SER 20-15A C L A FRN 04-15-2033 BEO                            | **   | 597,778                       |
| JAMIESON WELLNESS COM NPV                                                        | **   | 62,391                        |
| JAMNA AUTO IND INR1                                                              | **   | 109,727                       |
| JANOME SEWING MACH NPV                                                           | **   | 138,138                       |
| JANUS HENDERSON GROUP PLC ORD USD1.50                                            | **   | 738,335                       |
| JAPAN (10 YR 0.1% .1% 20/03/2030                                                 | **   | 586,961                       |
| JAPAN (30 YR TBOND .5% 20/03/2049                                                | **   | 1,224,433                     |
| JAPAN BK INTL COOPERATION 1% BDS 27/10/2021 USD 2% DUE 11-04-2021 BEO            | **   | 3,855,931                     |
| JAPAN EXCELLENT IN REIT                                                          | **   | 1,109,467                     |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIE2.125% DUE 02-12-2021 BEO                | **   | 10,018,376                    |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO | **   | 1,358,591                     |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIEGLOBAL NT 144A 2.125% DUE 10-25-2023 BEO | **   | 1,881,126                     |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIENT SER 53 144A 2.125% DUE 04-13-2021 BEO | **   | 502,366                       |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 144A 2.625% 04-20-2022                 | **   | 205,698                       |
| JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 144A 2.625% 04-20-2022                 | **   | 4,525,349                     |
| JAPAN GOVT CPI IDX/LKD 10/03/2028                                                | **   | 2,152,364                     |
| JAPAN GOVT TBOND .1% 20/06/2029                                                  | **   | 196,077                       |
| JAPAN LOGISTICS FD REIT                                                          | **   | 1,120,775                     |
| JAPAN POST INSURAN NPV                                                           | **   | 2,136,153                     |
| JAPAN REAL ESTATE INVESTMENT CO                                                  | **   | 184,818                       |
| JAPAN RETAIL FUND REIT                                                           | **   | 196,974                       |
| JAPAN TOBACCO INC 2% SNR EMTN 13/04/2021USD                                      | **   | 501,460                       |
| JAPAN TOBACCO INC NPV                                                            | **   | 3,858,031                     |
| JAPAN(GOVT OF) 0% T-BILL 08/03/2021 JPY                                          | **   | 3,778,114                     |
| JAPAN(GOVT OF) 0% T-BILL 15/03/2021 JPY                                          | **   | 6,393,849                     |
| JAPAN(GOVT OF) 0% T-BILL 18/01/2021 JPY                                          | **   | 2,518,385                     |
| JAPAN(GOVT OF) 0.1% I/L SNR 10/03/2029 JPY                                       | **   | 2,432,937                     |
| JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000                                        | **   | 675,233                       |
| JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000                                        | **   | 674,256                       |
| JARIR MARKETING CO SAR10                                                         | **   | 385,601                       |
| JAZZ PHARMACEUTICALS PLC COM USD0.0001                                           | **   | 3,053,425                     |
| JB CHEMICALS & PHARMA LTD COM                                                    | **   | 67,295                        |
| JB FINANCIAL GROUP                                                               | **   | 254,853                       |
| JBCC HOLDINGS INC NPV                                                            | **   | 25,290                        |
| JBG SMITH PROPERTIES COM USD0.01 WI                                              | **   | 1,738,393                     |
| JBS SA COM NPV                                                                   | **   | 92,698                        |
| JD SPORTS FASHION ORD GBP0.0025                                                  | **   | 195,961                       |
| JEFFERIES FINL GROUP INC COM                                                     | **   | 467,129                       |
| JEFFERIES GROUP 5.125% DUE 01-20-2023                                            | **   | 2,184,869                     |
| JELD-WEN HLDG INC COM                                                            | **   | 2,601,277                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| JETBLUE AWYS CORP COM                                                      | **   | 1,395,855                     |
| JFROG LTD COM                                                              | **   | 1,099,525                     |
| JINDAL STEEL & PWR INR1.00                                                 | **   | 377,542                       |
| JOHN DEERE CAPITAL CORP 2.05% DUE 01-09-2025                               | **   | 1,885,390                     |
| JOHNSON & JOHNSON .55% DUE 09-01-2025 REG                                  | **   | 1,845,961                     |
| JOHNSON & JOHNSON .95% DUE 09-01-2027                                      | **   | 1,808,929                     |
| JOHNSON & JOHNSON .95% DUE 09-01-2027                                      | **   | 1,216,002                     |
| JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG                                  | **   | 3,455,602                     |
| JOHNSON & JOHNSON COM USD1                                                 | **   | 46,157,351                    |
| JOHNSON CTLS INTL PLC COM USD0.01                                          | **   | 13,286,956                    |
| JOHNSON ELEC HLDGS HKD0.05                                                 | **   | 120,153                       |
| JOHNSON OUTDOORS INC CL A                                                  | **   | 157,795                       |
| J-OIL MILLS INC NPV                                                        | **   | 75,553                        |
| JONES LANG LASALLE INC COM STK                                             | **   | 2,134,599                     |
| JOST WERKE AG NPV (REGD)                                                   | **   | 763,667                       |
| JOUNCE THERAPEUTICS INC. COM                                               | **   | 127,659                       |
| JPMBB COML MTG 2.8164% DUE 11-15-2048                                      | **   | 1,054,826                     |
| JPMBB COML MTG 3.0456% DUE 04-15-2047                                      | **   | 55,856                        |
| JPMBB COML MTG 3.31060004234% DUE 03-15-2049                               | **   | 13,971,016                    |
| JPMBB COML MTG 3.3222% DUE 07-15-2048                                      | **   | 1,406,458                     |
| JPMBB COML MTG FLTG RT 4.2016% DUE 09-15-2047                              | **   | 6,827,425                     |
| JPMBB COML MTG FLTG RT 4.55348% DUE 09-15-2047                             | **   | 907,121                       |
| JPMBB COML MTG SECS TR 2014-C24 COML MTGPASSTHRU CTF CL 3.3726% 11-15-2047 | **   | 11,006,332                    |
| JPMBB COML MTG SECS TR 2015-C31 FLTG RT CL B 08-15-2048                    | **   | 1,510,848                     |
| JPMBB COML MTG SECS TR SER 2014-C23 CL A-SB 3.657%09-15-2047               | **   | 1,441,369                     |
| JPMBB COML MTG SECS TR SER 2014-C25 CL A-4A1 3.408% 11-15-2047             | **   | 2,898,067                     |
| JPMDB COML MTG SECS TR 2016-C4 CL A-2 2.8822% 9-15-2026                    | **   | 8,776,275                     |
| JPMORGAN CHASE & 2.7% DUE 05-18-2023                                       | **   | 5,330,321                     |
| JPMORGAN CHASE & 2.95% DUE 10-01-2026                                      | **   | 20,502,507                    |
| JPMORGAN CHASE & 3.2% DUE 01-25-2023                                       | **   | 4,169,875                     |
| JPMORGAN CHASE & 3.3% DUE 04-01-2026                                       | **   | 3,357,657                     |
| JPMORGAN CHASE & 3.625% DUE 05-13-2024                                     | **   | 1,652,970                     |
| JPMORGAN CHASE & 3.797% DUE 07-23-2024                                     | **   | 5,098,350                     |
| JPMORGAN CHASE & 4.023% DUE 12-05-2024                                     | **   | 4,153,139                     |
| JPMORGAN CHASE & 4.203% DUE 07-23-2029                                     | **   | 1,374,927                     |
| JPMORGAN CHASE & CO 3.875 09-10-2024                                       | **   | 8,661,760                     |
| JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG                   | **   | 5,968,171                     |
| JPMORGAN CHASE & CO 2.522% DUE 04-22-2031                                  | **   | 1,515,556                     |
| JPMORGAN CHASE & CO 2.739% DUE 10-15-2030                                  | **   | 3,517,522                     |
| JPMORGAN CHASE & CO 2.776% 04-25-2023                                      | **   | 2,578,772                     |
| JPMORGAN CHASE & CO 2.956% DUE 05-13-2031                                  | **   | 3,596,818                     |
| JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO                              | **   | 30,917,985                    |
| JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG                                | **   | 2,799,769                     |
| JPMORGAN CHASE & CO 4.452% 12-05-2029                                      | **   | 6,893,590                     |
| JPMORGAN CHASE & CO 4.6% DUE 12-31-2049                                    | **   | 2,364,425                     |
| JPMORGAN CHASE & CO COM                                                    | **   | 52,243,941                    |
| JPMORGAN CHASE & CO NT FIXED/FLTG DUE 04-01-2023/04-01-2022 REG            | **   | 9,202,460                     |
| JPMORGAN CHASE & FLTG RT .653% DUE 09-16-2024                              | **   | 2,910,331                     |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| JPMORGAN CHASE & FLTG RT 1.514% DUE 06-01-2024                      | **   | 4,810,064                     |
| JPMORGAN CHASE & FLTG RT 2.301% DUE 10-15-2025                      | **   | 14,659,675                    |
| JPMORGAN CHASE & FLTG RT 3.559% DUE 04-23-2024                      | **   | 857,453                       |
| JPMORGAN CHASE & FLTG RT 3.559% DUE 04-23-2024                      | **   | 27,411,688                    |
| JPN BANK FOR INT'L COOP 3.375% 10-31-2023 REG                       | **   | 650,625                       |
| JULIUS BAER GRUPPE CHF0.02 (REGD)                                   | **   | 3,699,831                     |
| JUNIPER NETWORKS INC COM                                            | **   | 1,143,958                     |
| JUST GROUP PLC ORD GBP0.10                                          | **   | 50,385                        |
| JYSKE REALKREDIT 1% CVD BDS 01/10/50 DKK0.01                        | **   | 1,126,820                     |
| JYSKE REALKREDIT 1% SNR 01/10/2050 DKK0.01                          | **   | 1,103,425                     |
| K WAH INTL HKD0.10 COM STK                                          | **   | 796,049                       |
| KADANT INC COM                                                      | **   | 1,006,315                     |
| KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01                      | **   | 103,845                       |
| KAJIMA CORP NPV                                                     | **   | 1,776,949                     |
| KAKAO CORP KRW500                                                   | **   | 1,259,158                     |
| KALVISTA PHARMACEUTICALS INC COM                                    | **   | 337,319                       |
| KAMADA LTD ORD ILS1.00                                              | **   | 68,720                        |
| KAMAN CORP COM                                                      | **   | 222,064                       |
| KAMIGUMI CO LTD NPV                                                 | **   | 1,374,515                     |
| KANAMOTO CO LTD NPV                                                 | **   | 253,969                       |
| KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048                        | **   | 388,802                       |
| KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041                          | **   | 88,781                        |
| KAR AUCTION SVCS INC COM STK                                        | **   | 55,904                        |
| KARDEMIR KARABUK D TRY1'D'                                          | **   | 153,587                       |
| KARYOPHARM THERAPEUTICS INC COM                                     | **   | 198,438                       |
| KASIKORNBANK PCL THB10 (NVDR)                                       | **   | 133,163                       |
| KB HOME COM                                                         | **   | 2,066,474                     |
| KB KOOKMIN BK NEW YORK BRH ISTL CTF INSTL CTF DEP .4195% 12-20-2021 | **   | 3,921,482                     |
| KBC GROEP NV 0.75% SNR EMTN 01/03/22 EUR                            | **   | 247,763                       |
| KBC GROEP NV NPV                                                    | **   | 6,785,035                     |
| KBR INC COM                                                         | **   | 444,093                       |
| KEARNY FINL CORP MD COM                                             | **   | 173,163                       |
| KEB HANA BK NEW YORK AGY DISC COML PAPERNOTE DUE 10-26-2020         | **   | 1,607,456                     |
| KEDGE CONSTRUCTION TWD10                                            | **   | 194,194                       |
| KELLY SERVICES INC CL A COM                                         | **   | 118,195                       |
| KEMPER CORP DEL COM                                                 | **   | 448,764                       |
| KENAMETAL INC CAP                                                   | **   | 1,107,422                     |
| KENNEDY-WILSON HLDGS INC COM                                        | **   | 11,646                        |
| KERRY PROPERTIES HKD1                                               | **   | 1,645,781                     |
| KEURIG DR PEPPER 3.551% DUE 05-25-2021                              | **   | 6,071,795                     |
| KEURIG DR PEPPER 4.057% DUE 05-25-2023                              | **   | 434,606                       |
| KEURIG DR PEPPER 4.417% DUE 05-25-2025                              | **   | 3,458,813                     |
| KEURIG DR PEPPER 5.085% DUE 05-25-2048                              | **   | 141,100                       |
| KEURIG DR PEPPER INC CORP 4.985% 05-25-2038                         | **   | 334,741                       |
| KEWAUNEE SCIENTIFIC CORP COM                                        | **   | 6,318                         |
| KEY TRONIC CORP COM                                                 | **   | 8,556                         |
| KEYBANK NATL ASSN 2.5% DUE 11-22-2021                               | **   | 3,736,377                     |
| KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 3.3% 02-01-2022             | **   | 515,996                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| KEYCORP 2.55% 10-01-2029 BEO                                   | **   | 346,587                       |
| KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021  | **   | 318,301                       |
| KEYENCE CORP NPV                                               | **   | 168,851                       |
| KEYERA CORP COM                                                | **   | 1,793,177                     |
| KEYSIGHT TECHNOLOGIES INC COM                                  | **   | 238,687                       |
| KFC HOLDINGS JAPAN NPV                                         | **   | 245,088                       |
| KFORCE INC                                                     | **   | 278,173                       |
| KIA MOTORS CORP KRW5000                                        | **   | 3,047,219                     |
| KID ASA NOK1.20                                                | **   | 163,389                       |
| KILROY REALTY CORP 2.5% DUE 11-15-2032                         | **   | 760,385                       |
| KILROY RLTY CORP COM                                           | **   | 525,841                       |
| KILROY RLTY L P 4.375% DUE 10-01-2025                          | **   | 2,243,526                     |
| KIMBALL ELECTRONICS INC COM                                    | **   | 46,563                        |
| KIMBALL INTL INC CL B                                          | **   | 209,221                       |
| KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG                    | **   | 299,411                       |
| KIMBERLY CLARK DE MEXICO S.A.B DE C.V                          | **   | 168,538                       |
| KIMBERLY-CLARK CORP COM                                        | **   | 9,885,601                     |
| KIMCO RLTY CORP 2.7% DUE 10-01-2030                            | **   | 593,492                       |
| KIMCO RLTY CORP COM                                            | **   | 557,667                       |
| KINDER MORGAN 3.5 DUE 03-01-2021                               | **   | 360,000                       |
| KINDER MORGAN 4.15% DUE 03-01-2022                             | **   | 3,669,136                     |
| KINDER MORGAN INC 4.3% DUE 06-01-2025                          | **   | 4,301,579                     |
| KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050                   | **   | 263,370                       |
| KINDER MORGAN INC FLTGT RT 1.52125% DUE 01-15-2023             | **   | 10,806,024                    |
| KINDRED GROUP PLC SDR EACH REP 1 GBP0.000625                   | **   | 1,378,113                     |
| KING STREET FDG TR 3.75% DUE 04-18-2029                        | **   | 3,822,952                     |
| KING STREET FUNDING TRUST 1.65% 01-15-2031                     | **   | 416,566                       |
| KINGBOARD HOLDINGS LTD                                         | **   | 506,041                       |
| KINGFISHER ORD GBP0.157142857                                  | **   | 3,375,144                     |
| KINGSTONE COS INC COM                                          | **   | 10,015                        |
| KINNEVIK AB SER'B'NPV                                          | **   | 156,865                       |
| KINROSS GOLD CORP COM NPV                                      | **   | 3,547,550                     |
| KINSUS INTERCONNE TWD10                                        | **   | 890,228                       |
| KINTETSU WORLD EXP NPV                                         | **   | 953,377                       |
| KIRBY CORP COM                                                 | **   | 333,060                       |
| KISCO CORP COMSTK                                              | **   | 13,020                        |
| KITE RLTY GROUP TR COM NEW COM NEW                             | **   | 121,011                       |
| KIWOOM SECURITIES KRW5000                                      | **   | 265,771                       |
| KKR & CO INC CL A CL A                                         | **   | 20,980,136                    |
| KLA CORP 4.65% DUE 11-01-2024                                  | **   | 7,967,576                     |
| KLAB INC NPV                                                   | **   | 444,182                       |
| KLOECKNER & & CO SE                                            | **   | 250,710                       |
| KLX ENERGY SVCS HLDGS INC COM USD0.01                          | **   | 4,477                         |
| KMC (KUEI MENG) TWD10                                          | **   | 24,593                        |
| KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 | **   | 729,592                       |
| KNOLL INC COM NEW COM                                          | **   | 100,969                       |
| KNORR BREMSE AG                                                | **   | 1,523,736                     |
| KNOWLES CORP COM                                               | **   | 252,565                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| KODIAK SCIENCES INC COM USD0.0001                                             | **   | 549,003                       |
| KOHL'S CORP COM                                                               | **   | 820,473                       |
| KOITO MFG CO LTD NPV                                                          | **   | 4,693,379                     |
| KOLON GLOBAL CORP KRW5000                                                     | **   | 60,505                        |
| KOMATSU FINANCE AMERICA 2.437% 11/09/2022                                     | **   | 310,207                       |
| KOMELON CORPORATIO KRW500                                                     | **   | 119,048                       |
| KOMMUNALBANKEN AS MEDIUM TERM NTS BOOK ETRANCHE # TR 65 2% DUE 06-19-2024 BEO | **   | 316,881                       |
| KON AHOLD DELHAIZE EUR0.01                                                    | **   | 4,727,433                     |
| KONE CORPORATION NPV ORD 'B'                                                  | **   | 2,360,413                     |
| KONINKLIJKE PHILIP EUR0.20                                                    | **   | 7,746,963                     |
| KOPLA CO LTD KRW500                                                           | **   | 92,635                        |
| KOREA ASSET IN TRU KRW500                                                     | **   | 111,121                       |
| KOREA INVESTMENT HOLDINGS KRW5000                                             | **   | 476,552                       |
| KOREA KUMHO PETRO PRF KRW5000                                                 | **   | 185,802                       |
| KOREA ZINC KRW5000                                                            | **   | 728,003                       |
| KOREA(REPUBLIC OF) 2.125% SNR 10/06/2027KRW                                   | **   | 167,269                       |
| KOREA(REPUBLIC OF) 2.375% SNR 10/12/2027KRW                                   | **   | 165,436                       |
| KOREA(REPUBLIC OF) 2.375% SNR 10/12/2028KRW                                   | **   | 749,436                       |
| KOREA(REPUBLIC OF) 2.625% SNR 10/06/2028KRW                                   | **   | 346,275                       |
| KOREA(REPUBLIC OF) 5.5% SNR 10/03/28 KRW10000                                 | **   | 198,596                       |
| KORN FERRY COM                                                                | **   | 389,412                       |
| KORNIT DIGITAL LTD COMMON STOCK                                               | **   | 2,351,071                     |
| KOSE CORPORATION NPV                                                          | **   | 3,538,027                     |
| KOSHIDAKA HLDG CO NPV                                                         | **   | 112,533                       |
| KOSMOS ENERGY LTD COM USD0.01                                                 | **   | 625,368                       |
| KOSSAN RUBBER INDU NPV                                                        | **   | 255,022                       |
| KRAFT HEINZ FOODS 3.75% DUE 04-01-2030                                        | **   | 309,944                       |
| KRAFT HEINZ FOODS 3.95% DUE 07-15-2025                                        | **   | 4,443,626                     |
| KRATON CORPORATION                                                            | **   | 477,516                       |
| KRATOS DEFENSE & SECURITY SOLUTIONS INC                                       | **   | 4,786,014                     |
| KROGER CO 2.65% DUE 10-15-2026                                                | **   | 218,459                       |
| KROGER CO 4 DUE 02-01-2024                                                    | **   | 227,424                       |
| KROGER CO FIXED 3.95% DUE 01-15-2050                                          | **   | 607,234                       |
| KRONOS WORLDWIDE INC COM STK                                                  | **   | 146,178                       |
| KS CY PWR & LT CO 3.15 DUE 03-15-2023                                         | **   | 25,275                        |
| KS CY SOUTHN                                                                  | **   | 195,352                       |
| K'S HOLDINGS CORP NPV                                                         | **   | 126,585                       |
| KTIS CORP KRW500                                                              | **   | 55,170                        |
| KUBOTA CORP NPV                                                               | **   | 7,529,132                     |
| KULICKE & SOFFA INDS INC COM                                                  | **   | 386,332                       |
| KUMBA IRON ORE LTD ZAR0.01                                                    | **   | 906,334                       |
| KUNG LONG BATTERIES IND TWD10                                                 | **   | 35,154                        |
| KUNLUN ENERGY CO COMSTK                                                       | **   | 499,775                       |
| KURA ONCOLOGY INC COM                                                         | **   | 130,248                       |
| KUWAIT (STATE OF) 3.5% SNR MTN 20/03/2027 USD                                 | **   | 2,277,500                     |
| KUWAIT ST NT 144A 2.75% DUE 03-20-2022 BEO                                    | **   | 4,280,562                     |
| KYMERA THERAPEUTICS INC COM                                                   | **   | 192,200                       |
| KYOCERA CORP NPV                                                              | **   | 5,641,070                     |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 | **   | 94,916                        |
| L3HARRIS 1.8% DUE 01-15-2031                                       | **   | 304,542                       |
| L3HARRIS TECHNOLOGIES INC 3.85% DUE 12-15-2026                     | **   | 288,879                       |
| LA FRANCAISE DES EUR0.40                                           | **   | 1,435,525                     |
| LA Z BOY INC COM                                                   | **   | 258,163                       |
| LAB CORP AMER 3.6% DUE 02-01-2025                                  | **   | 171,269                       |
| LAFARGEHOLCIM LTD                                                  | **   | 3,143,002                     |
| LAKELAND BANCORP INC COM                                           | **   | 108,712                       |
| LAKELAND INDS INC COM                                              | **   | 194,838                       |
| LANDEC CORP COM                                                    | **   | 155,274                       |
| LANDS END INC NEW COM                                              | **   | 123,380                       |
| LANDSTAR SYS INC COM                                               | **   | 999,716                       |
| LANDWIRTSCH RENTENBANK 4.25% 24/01/2023                            | **   | 83,596                        |
| LANNETT INC COM                                                    | **   | 146,883                       |
| LANXESS AG NPV                                                     | **   | 1,052,580                     |
| LAR ESPANA REAL ESTATE SOCIMI SA EUR2                              | **   | 309,752                       |
| LARSEN & TOUBRO INR2                                               | **   | 261,614                       |
| LAS VEGAS SANDS 2.9% DUE 06-25-2025                                | **   | 115,108                       |
| LAS VEGAS SANDS 3.2% DUE 08-08-2024                                | **   | 1,165,091                     |
| LASALLE LOGIP.REIT REIT                                            | **   | 486,669                       |
| LATTICE SEMICONDUCTOR CORP COM                                     | **   | 1,662,166                     |
| LAUREATE ED INC CL A CL A                                          | **   | 170,410                       |
| LAUREL RD PRIME STUDENT SR 19-A CL A2FX 0.0% 10-25-2048            | **   | 971,554                       |
| LAURUS LABS LTD INR2 (POST SUBD)                                   | **   | 193,180                       |
| LAWSON PRODS INC COM                                               | **   | 58,801                        |
| LAZYDAYS HLDGS INC COM                                             | **   | 11,375                        |
| LCH_IRS CSFBUS33 17/03/2031 JPY P 0.25% / R 6MLIBOR SWU00W8H2      | **   | 13,764                        |
| LCH_IRS GOLDUS33 01/15/2028 USD P 0.4% / R 3MLIBOR SWU013ZU6       | **   | 12,745                        |
| LCH_IRS GOLDUS33 02/10/2029 CAD P 3MCDOR / R 1.713% SWU00WS56      | **   | 48,078                        |
| LCH_IRS GOLDUS33 03/03/2022 CAD P 3MCDOR / R 1.27% SWU010CM5       | **   | 10,383                        |
| LCH_IRS GOLDUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9       | **   | 63,338                        |
| LCH_IRS GOLDUS33 03/30/2026 USD P 0.4% / R 3MLIBOR SWU015GP3       | **   | 40,309                        |
| LCH_IRS GOLDUS33 03/30/2031 USD P 0.75% / R 3MLIBOR SWU015JB1      | **   | 179,956                       |
| LCH_IRS GOLDUS33 06/09/2041 USD P 1.25% / R 3MLIBOR SWU0177O2      | **   | 26,496                        |
| LCH_IRS GOLDUS33 06/16/2031 USD P 0.75% / R 3MLIBOR SWU017A26      | **   | 16,554                        |
| LCH_IRS GOLDUS33 07/03/2049 CAD P 3MCDOR / R 2.565% SWU00T160      | **   | 103,085                       |
| LCH_IRS GOLDUS33 08/31/2051 USD P 3MLIBOR / R 1.635% SWU00VXP8     | **   | 12,955                        |
| LCH_IRS GOLDUS33 12/16/2025 USD P 3MLIBOR / R 1% SWU0ZY112         | **   | 51,504                        |
| LCH_IRS GOLDUS33 15/12/2040 EUR P 6MEURIB / R 0.55% SWU00XH31      | **   | 13,931                        |
| LCH_IRS GOLDUS33 16/09/2025 CHF P 6MLIBOR / R -0.5% SWU013C64      | **   | 37,131                        |
| LCH_IRS GOLDUS33 16/12/2025 NZD P 0.5% / R 3MBBR SWU016IW4         | **   | 251                           |
| LCH_IRS GOLDUS33 17/03/2026 CNY P 7DCNRR0 / R 2.803% SWU016TC6     | **   | 7,463                         |
| LCH_IRS GOLDUS33 17/03/2031 EUR P 6MEURIB / R -0.25% SWU014YX9     | **   | 875                           |
| LCH_IRS GOLDUS33 17/06/2022 CAD P 3MCDOR / R 1.5% SWU00Y1J1        | **   | 5,907                         |
| LCH_IRS GOLDUS33 17/06/2025 CAD P 3MCDOR / R 1.5% SWU00Y1K8        | **   | 31,276                        |
| LCH_IRS GOLDUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3        | **   | 77,287                        |
| LCH_IRS GOLDUS33 17/11/2032 EUR P 6MEURIB / R -0.06% SWU016KQ4     | **   | 7,781                         |
| LCH_IRS GOLDUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UG12        | **   | 190,228                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| LCH_IRS GOLDUS33 18/12/2048 CAD P 3MCDOR / R 2.75% SWU00RPX9  | **   | 123,173                       |
| LCH_IRS GOLDUS33 18/12/2049 CAD P 3MCDOR / R 2.2% SWU00UG46   | **   | 31,735                        |
| LCH_IRS GOLDUS33 19/06/2029 EUR P 6MEURIB / R 1.31% SWU00SI72 | **   | 136,051                       |
| LCH_IRS GOLDUS33 19/06/2029 SEK P 3MSTBOR / R 1% SWU00SMX0    | **   | 73,186                        |
| LCH_IRS GOLDUS33 19/06/2049 JPY P 6MLIBOR / R 0.5% SWU00U746  | **   | 4,679                         |
| LCH_IRS LCH_CSFBUS JPY P 6M LIBOR/R .45% 20/03/2029 SWU00KXL1 | **   | 24,711                        |
| LCH_OIS GOLDUS33 16/06/2023 GBP P 1DSONIA / R 0 SWU016SV5     | **   | 4,726                         |
| LCH_OIS GOLDUS33 16/06/2031 GBP P 1DSONIA / R 0.25% SWU016SZ6 | **   | 26,845                        |
| LCH_OIS GOLDUS33 16/06/2051 GBP P 1DSONIA / R 0.5% SWU016T10  | **   | 42,042                        |
| LCH_RPI CSFBUS33 15/02/2030 GBP P RPI / R 3.453% SWU09HH37    | **   | 21,789                        |
| LCH_RPI GOLDUS33 15/01/2030 GBP P RPI / R 3.386% SWU09GG14    | **   | 8,786                         |
| LCH_RPI GOLDUS33 15/02/2030 GBP P RPI / R 3.436% SWU0DM641    | **   | 6,705                         |
| LCH_RPI GOLDUS33 15/02/2030 GBP P RPI / R 3.45% SWU0JF673     | **   | 32,481                        |
| LCH_RPI GOLDUS33 15/02/2030 GBP P RPI / R 3.453% SWU09HH37    | **   | 25,421                        |
| LCH_RPI GOLDUS33 15/08/2030 GBP P RPI / R 3.475% SWU09CC17    | **   | 18,912                        |
| LCH_RPI GOLDUS33 15/11/2030 GBP P 3.397% / R RPI SWU09JU12    | **   | 788                           |
| LCH_RPI GOLDUS33 15/11/2030 GBP P RPI / R 3.472% SWU09VF12    | **   | 5,507                         |
| LCH_RPI GOLDUS33 15/11/2040 GBP P RPI / R 3.34% SWU09WE29     | **   | 3,495                         |
| LCH_RPI GOLDUS33 15/11/2050 GBP P 3% / R RPI SWU09BM42        | **   | 19,587                        |
| LCH_RPI GOLDUS33 15/11/2050 GBP P 3.051% / R RPI SWU0VB9A8    | **   | 10,561                        |
| LCH_RPI WFBUS6S 05/24/2021 USD P 1.678% / R CPI SWU029980     | **   | 17,931                        |
| LCH_RPI WFBUS6S 11/21/2026 USD P CPI / R 2.243% SWU0C7835     | **   | 50,690                        |
| LCH_RPI WFBUS6S 15/05/2030 GBP P RPI / R 3.35% SWU09UP13      | **   | 18,564                        |
| LCH_RPI WFBUS6S 15/06/2030 GBP P RPI / R 3.4% SWU0C8247       | **   | 41,573                        |
| LCH_RPI WFBUS6S 15/08/2030 GBP P RPI / R 3.475% SWU09CC17     | **   | 6,138                         |
| LCH_RPI WFBUS6S 15/09/2024 GBP P RPI / R 3.85% SWU0JD561      | **   | 180,244                       |
| LCNB CORP COM                                                 | **   | 23,269                        |
| LEAR CORP COM NEW COM NEW                                     | **   | 803,579                       |
| LEGEND HOLDINGS CORPORATION 'H' CNY1                          | **   | 394                           |
| LEGRAND SA EUR4                                               | **   | 4,463,787                     |
| LEMAITRE VASCULAR INC COM STK                                 | **   | 1,730,160                     |
| LEMONADE INC COM                                              | **   | 340,183                       |
| LENDINGCLUB CORP COM NEW                                      | **   | 481,325                       |
| LENDINGTREE INC NEW COM USD0.01                               | **   | 3,383,771                     |
| LENDLEASE CORP LTD NPV (STAPLED)                              | **   | 160,233                       |
| LENDLEASE GBL COML REIT                                       | **   | 154,098                       |
| LENNAR CORP CL A CL A                                         | **   | 472,169                       |
| LENSAR INC COM USD0.01 WI                                     | **   | 10,650                        |
| LEOVEGAS AB NPV                                               | **   | 1,143,372                     |
| LESLIES INC COM                                               | **   | 1,554,000                     |
| LEXINGTON RLTY TR COM                                         | **   | 223,370                       |
| LG CHEMICAL KRW5000                                           | **   | 754,360                       |
| LG ELECTRONICS INC KRW5000                                    | **   | 2,256,730                     |
| LG HAUSYS LTD KRW5000                                         | **   | 136,677                       |
| LG INNOTEK CO KRW5000                                         | **   | 1,005,989                     |
| LG INTL CORP KRW5000                                          | **   | 204,485                       |
| LG UPLUS CORP KRW5000                                         | **   | 287,554                       |
| LGI HOMES INC COM                                             | **   | 146,920                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| LHC GROUP INC COM                                                    | **   | 5,564,452                     |
| LIBERTY BROADBAND CORP COM SER C COM SERC                            | **   | 130,652                       |
| LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS A                        | **   | 92,457                        |
| LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS C                        | **   | 402,378                       |
| LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP                        | **   | 27,059                        |
| LIBERTY MEDIA CORP DEL COM SER C BRAVES GROUP COM SER C BRAVES GROUP | **   | 67,052                        |
| LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA                  | **   | 1,038,588                     |
| LIBERTY OILFIELD SVCS INC CL A COM CL A COM                          | **   | 120,679                       |
| LIBERTY TRIPADVISOR HLDGS INC COM USD0.01 'A'                        | **   | 20,311                        |
| LIC HOUSING FINAN INR 2                                              | **   | 910,207                       |
| LIFE STORAGE INC COM                                                 | **   | 5,521,549                     |
| LIFE STORAGE LP 2.2% DUE 10-15-2030                                  | **   | 127,596                       |
| LIFE STORAGE LP FIXED 4% DUE 06-15-2029                              | **   | 116,943                       |
| LIFETIME BRANDS INC COM                                              | **   | 42,286                        |
| LIFEVANTAGE CORP COM NEW COM NEW                                     | **   | 76,061                        |
| LIFULL CO LTD NPV                                                    | **   | 44,052                        |
| LIGHTSPEED POS INC SUBORDINATE VOTING SHARES                         | **   | 1,442,995                     |
| LII HEN INDUSTRIES NPV                                               | **   | 102,426                       |
| LILLY ELI & CO 2.35% DUE 05-15-2022                                  | **   | 2,115,724                     |
| LILLY ELI & CO 2.5% 08-25-2020                                       | **   | 1,019,068                     |
| LIMBACH HLDGS INC COM                                                | **   | 14,771                        |
| LIMONEIRA CO COM STK                                                 | **   | 30,070                        |
| LINCOLN NATL CORP 4.2 DUE 03-15-2022                                 | **   | 26,082                        |
| LINCOLN NATL CORP COM                                                | **   | 693,523                       |
| LINDE PLC COMMON STOCK                                               | **   | 5,418,304                     |
| LINK REAL ESTATE INVESTMENT                                          | **   | 341,616                       |
| LION CORP NPV                                                        | **   | 739,107                       |
| LIONS GATE ENTMT CORP CL B NON VTG NON VOTING SHS CL B               | **   | 206,738                       |
| LIONS GATE ENTMT CORP VOTING SHARES CL A                             | **   | 163,887                       |
| LIQUIDITY SVCS INC COM STK                                           | **   | 100,281                       |
| LITE-ON TECHNOLOGY TWD10                                             | **   | 388,782                       |
| LITHIA MTRS INC CL A CL A                                            | **   | 1,174,485                     |
| LITHUANIA REP SR BD 144A 6.125% DUE 03-09-2021 BEO                   | **   | 1,555,976                     |
| LITHUANIA(REP OF) 6.125% SNR 09/03/2021 USD                          | **   | 101,174                       |
| LITTELFUSE INC COM                                                   | **   | 1,960,882                     |
| LIVANOVA PLC ORD GBP1.00 (DI)                                        | **   | 1,789,458                     |
| LIVE OAK BANCSHARES INC COM                                          | **   | 846,591                       |
| LIVENT CORP COM                                                      | **   | 946,710                       |
| LIVEPLEX CO. LTD COM                                                 | **   | 19,361                        |
| LIVERAMP HOLDINGS INC                                                | **   | 3,885,657                     |
| LLOYDS BANK PLC 4.875%-FRN GTD 30/03/27 GBP                          | **   | 1,917,099                     |
| LLOYDS BANK PLC 5.125% GTD 07/03/2025 GBP                            | **   | 164,266                       |
| LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD                          | **   | 1,688,259                     |
| LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000                        | **   | 301,344                       |
| LLOYDS BKG GROUP 0% DUE 03-22-2028                                   | **   | 714,087                       |
| LLOYDS BKG GROUP 1.326% DUE 06-15-2023                               | **   | 4,377,719                     |
| LLOYDS BKG GROUP 2.438% DUE 02-05-2026                               | **   | 1,267,752                     |
| LLOYDS BKG GROUP 3% DUE 01-11-2022                                   | **   | 14,413,883                    |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| LLOYDS BKG GROUP 4.05% DUE 08-16-2023                                      | **   | 437,111                       |
| LLOYDS BKG GROUP 4.05% DUE 08-16-2023                                      | **   | 2,633,594                     |
| LLOYDS BKG GROUP 4.45% DUE 05-08-2025                                      | **   | 5,732,984                     |
| LLOYDS BKG GROUP 4.5% DUE 11-04-2024                                       | **   | 559,368                       |
| LLOYDS BKG GROUP 4.582% DUE 12-10-2025                                     | **   | 228,746                       |
| LLOYDS BKG GROUP 4.65% DUE 03-24-2026                                      | **   | 1,150,888                     |
| LLOYDS BKG GROUP FIXED 3.87% DUE 07-09-2025                                | **   | 9,191,422                     |
| LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023                             | **   | 4,489,248                     |
| LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028                                 | **   | 16,938,625                    |
| LLOYDS BKG GROUP PLC 3.9% 03-12-2024                                       | **   | 1,538,871                     |
| LLOYDS BKG GROUP PLC 3.9% 03-12-2024                                       | **   | 2,583,106                     |
| LOCKHEED MARTIN 3.35 DUE 09-15-2021                                        | **   | 360,417                       |
| LOCKHEED MARTIN 3.55% DUE 01-15-2026                                       | **   | 1,306,289                     |
| LOCKHEED MARTIN CORP COM                                                   | **   | 11,521,941                    |
| LOEWS CORP 2.625 DUE 05-15-2023 REG                                        | **   | 604,063                       |
| LOGISTA HOLDINGS EURO.2                                                    | **   | 1,253,550                     |
| LOGITECH INTL CHF0.25 (REGD)                                               | **   | 2,545,958                     |
| LOJAS AMERICANAS PRF NPV                                                   | **   | 1,194,938                     |
| LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604                              | **   | 739,538                       |
| LONGFOR GROUP HOLDINGS LTD                                                 | **   | 278,918                       |
| LONKING HOLDINGS HKD0.1                                                    | **   | 361,051                       |
| L'OREAL EURO.20                                                            | **   | 6,320,893                     |
| LOS ANGELES CALIF CMNTY CG DIST 1.606% 08-01-2028                          | **   | 1,659,840                     |
| LOS ANGELES CALIF CMNTY COLLEGE DIST .773% 08-01-2025 BEO TAXABLE          | **   | 12,268,563                    |
| LOTTE HIMART CO LTD                                                        | **   | 22,126                        |
| LOTTE SHOPPING CO KRW5000                                                  | **   | 76,785                        |
| LOUDOUN CNTY VA 5% 12-01-2030 BEO                                          | **   | 582,548                       |
| LOVESAC CO COM                                                             | **   | 1,318,726                     |
| LOWES COS INC 1.3% DUE 04-15-2028                                          | **   | 353,087                       |
| LOWES COS INC 2.5% DUE 04-15-2026                                          | **   | 216,884                       |
| LOWES COS INC 3% DUE 10-15-2050                                            | **   | 481,327                       |
| LOWES COS INC 3.65% DUE 04-05-2029                                         | **   | 233,394                       |
| LOWES COS INC COM                                                          | **   | 14,957,927                    |
| LOWES COS INC FIXED 4.5% DUE 04-15-2030                                    | **   | 2,688,698                     |
| LPL FINL HLDGS INC COM                                                     | **   | 3,141,920                     |
| LS CORP KRW5000                                                            | **   | 224,824                       |
| LSB INDS INC COM                                                           | **   | 17,506                        |
| LSI INDS INC OHIO COM                                                      | **   | 39,145                        |
| LTC PPTYS INC COM                                                          | **   | 73,929                        |
| LUBYS INC COM                                                              | **   | 8,151                         |
| LUCECO PLC ORD GBP0.0005                                                   | **   | 457,074                       |
| LULULEMON ATHLETICA INC COM                                                | **   | 19,857,548                    |
| LUMENTUM HLDGS INC COM                                                     | **   | 544,247                       |
| LUMINEX CORP DEL COM                                                       | **   | 143,113                       |
| LUMOS PHARMA INC COM                                                       | **   | 23,176                        |
| LUNA INNOVATIONS INC COM STK                                               | **   | 43,462                        |
| LUTHER BURBANK CORP COM                                                    | **   | 15,386                        |
| LVMH MOET HENNESSY LOUIS VUITTON SE DISCCOML PAPER 4/A2 YRS 1&2 10-22-2021 | **   | 8,458,644                     |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30               | **   | 11,034,149                    |
| LYB INTL FIN III 1.25% DUE 10-01-2025                     | **   | 101,752                       |
| LYB INTL FIN III 1.25% DUE 10-01-2025                     | **   | 1,424,522                     |
| LYB INTL FIN III FIXED 3.375% DUE 05-01-2030              | **   | 588,194                       |
| LYB INTL FIN III LLC 2.875% DUE 05-01-2025/04-20-2020 REG | **   | 1,170,866                     |
| LYDALL INC COM                                            | **   | 91,531                        |
| M / I HOMES INC                                           | **   | 108,953                       |
| M D C HLDGS INC COM                                       | **   | 482,112                       |
| M UFJ LEASE                                               | **   | 156,369                       |
| M&G PLC ORD GBP0.05                                       | **   | 2,583,204                     |
| MACA LIMITED NPV                                          | **   | 154,061                       |
| MACATAWA BK CORP COM                                      | **   | 49,257                        |
| MACAUTO INDUSTRIAL TWD10                                  | **   | 45,670                        |
| MACERICH CO REIT                                          | **   | 111,117                       |
| MACK CALI RLTY CORP COM REIT                              | **   | 110,022                       |
| MACKAY SHLD EURO FRN CLO 08/2033 EUR 'A'                  | **   | 493,018                       |
| MACQUARIE BANK LTD TRANCHE # TR 00026 FLTG 08-06-2021 BEO | **   | 2,294,431                     |
| MACQUARIE INFRASTRUCTURE CORP                             | **   | 484,282                       |
| MACQUARIE MEXICO REAL ESTATE MGMT                         | **   | 129,895                       |
| MACRONIX INTERNATL TWD10                                  | **   | 70,418                        |
| MACYS INC COM STK                                         | **   | 502,560                       |
| MADDEN STEVEN LTD COM                                     | **   | 91,761                        |
| MADISON SQUARE GARDEN ENTMT CORP CL A CLA                 | **   | 48,318                        |
| MADISON SQUARE GARDEN SPORTS CORP                         | **   | 1,502,072                     |
| MADRIGAL PHARMACEUTICALS INC COM                          | **   | 120,175                       |
| MAGELLAN HEALTH INC COM NEW COM NEW                       | **   | 3,295,292                     |
| MAGELLAN MIDSTREAM FIXED 3.25% DUE 06-01-2030             | **   | 2,740,295                     |
| MAGENTA THERAPEUTICS INC COM                              | **   | 67,934                        |
| MAGNA INTERNATIONAL INC COMMON STOCK                      | **   | 23,264,880                    |
| MAGNIT PJSC GDR REGS                                      | **   | 1,326,210                     |
| MAGNITE INC COM                                           | **   | 7,494,161                     |
| MAGNI-TECHIndustr NPV                                     | **   | 45,723                        |
| MAGNOLIA OIL & GAS CORP CL A CL A                         | **   | 197,045                       |
| MAGYAR TELEKOM HUF100                                     | **   | 19,644                        |
| MAHLE METAL LEVE COM NPV                                  | **   | 132,302                       |
| MAIDEN HOLDINGS LTD/MAIDEN HOLDINGS LTD/COM STK           | **   | 34,424                        |
| MALAYAN BKG BERHAD MYR1                                   | **   | 969,442                       |
| MALAYSIA 4.232% BDS 30/06/31 MYR                          | **   | 279,794                       |
| MALAYSIA AIRPORT NPV                                      | **   | 56,157                        |
| MALIBU BOATS INC COM CL A COM CL A                        | **   | 871,163                       |
| MALVERN BANCORP INC COM                                   | **   | 8,401                         |
| MANDO (NEW)                                               | **   | 1,099,617                     |
| MANITEX INTL INC COM STK                                  | **   | 14,556                        |
| MANITOBA PROV CDA DEB SER GM 2.125% DUE 06-22-2026 REG    | **   | 215,284                       |
| MANITOWOC CO INC COM USD0.01(POST REV SPLIT)              | **   | 438,777                       |
| MANPOWERGROUP INC                                         | **   | 2,244,941                     |
| MANTECH INTL CORP CL A CL A                               | **   | 390,980                       |
| MANULIFE FINL CORP 4.061% DUE 02-24-2032                  | **   | 136,676                       |

| Security Name, Maturity Date, and Rate            | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------|------|-------------------------------|
| MANULIFE FINL CORP 4.15% DUE 03-04-2026           | **   | 59,321                        |
| MANULIFE FINL CORP COM NPV                        | **   | 3,320,216                     |
| MARATHON OIL CORP COM                             | **   | 20,778,691                    |
| MARATHON PETE CORP 4.5% DUE 05-01-2023 REG        | **   | 339,863                       |
| MARATHON PETE CORP 4.7% DUE 05-01-2025 REG        | **   | 214,219                       |
| MARATHON PETE CORP 4.7% DUE 05-01-2025 REG        | **   | 1,563,683                     |
| MARATHON PETE CORP 5.125% 04-01-2024              | **   | 2,782,759                     |
| MARATHON PETE CORP COM                            | **   | 8,644,281                     |
| MARCHEX INC CL B CL B                             | **   | 32,420                        |
| MARCUS & MILLICHAP INC COM                        | **   | 130,268                       |
| MARCUS CORP DEL COM                               | **   | 51,076                        |
| MARFRIG GBL FOODS COM NPV                         | **   | 111,252                       |
| MARINEMAX INC COM                                 | **   | 504,607                       |
| MARKEL CORP 4.9% DUE 07-01-2022                   | **   | 4,256,370                     |
| MARKSANS PHARMA LT COM STK                        | **   | 85,657                        |
| MARLIN BUSINESS SVCS CORP COM                     | **   | 22,571                        |
| MARRIOTT INTL INC 2.125% DUE 10-03-2022           | **   | 1,421,400                     |
| MARRIOTT INTL INC NEW COM STK CL A                | **   | 4,565,355                     |
| MARRIOTT VACATIONS WORLDWIDE CORP COM             | **   | 1,673,261                     |
| MARSH & MCLENNAN CO'S INC COM                     | **   | 22,361,508                    |
| MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 | **   | 638,022                       |
| MARTEN TRANS LTD COM                              | **   | 2,859,499                     |
| MARTIN MARIETTA 3.45% DUE 06-01-2027              | **   | 117,588                       |
| MARTIN MARIETTA 4.25% 12-15-2047                  | **   | 298,770                       |
| MARTINREA INTL INC COM NPV                        | **   | 664,851                       |
| MARUBENI CORP NPV                                 | **   | 305,962                       |
| MARVELL TECH GROUP COM USD0.002                   | **   | 397,387                       |
| MASCO CORP 6.5% DUE 08-15-2032                    | **   | 400,552                       |
| MASCO CORP COM                                    | **   | 9,544,417                     |
| MASCO CORP FIXED 2% DUE 10-01-2030                | **   | 101,812                       |
| MASONITE INTL CORP NEW COM                        | **   | 287,251                       |
| MASSMUTUAL GLOBAL .48% DUE 08-28-2023             | **   | 3,790,799                     |
| MASSMUTUAL GLOBAL FLTG RT .38688% DUE 01-07-2022  | **   | 4,788,378                     |
| MASTEC INC COM                                    | **   | 666,596                       |
| MASTERCARD INC 3.375 DUE 04-01-2024 BEO           | **   | 2,301,122                     |
| MASTERCARD INC 3.85% DUE 03-26-2050 REG           | **   | 103,257                       |
| MASTERCARD INC CL A                               | **   | 56,164,866                    |
| MASTR AST BACKED FLTG RT .35% DUE 11-25-2036      | **   | 2,085,729                     |
| MATADOR RES CO COM                                | **   | 1,526,133                     |
| MATCH GROUP INC NEW COM                           | **   | 48,043,646                    |
| MATERION CORP COM                                 | **   | 178,989                       |
| MATRIX SVC CO COM                                 | **   | 193,500                       |
| MATSON INC COM                                    | **   | 337,490                       |
| MATTHEWS INTL CORP CL A CL A                      | **   | 147,294                       |
| MAX CO LTD NPV                                    | **   | 530,371                       |
| MAXAR TECHNOLOGIES INC COM NPV                    | **   | 300,230                       |
| MAXIMUS INC COM                                   | **   | 5,073,970                     |
| MAYVILLE ENGR CO INC COM                          | **   | 353,120                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG                                        | **   | 116,941                       |
| MCDONALDS CORP 1.45% DUE 09-01-2025                                            | **   | 155,551                       |
| MCDONALDS CORP 3.7% DUE 01-30-2026                                             | **   | 307,554                       |
| MCDONALDS CORP 4.2% 04-01-2050                                                 | **   | 1,272,732                     |
| MCDONALDS CORP 4.875% DUE 07-15-2040                                           | **   | 159,056                       |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048                                     | **   | 327,270                       |
| MCDONALDS CORP MED TERM 3.5% 07-01-2027                                        | **   | 390,025                       |
| MCDONALDS CORP MEDIUM TERM FLTG 10-28-2021                                     | **   | 300,803                       |
| MCDONALDS CORP MEDIUM TERM NTS 3.35% 04-01-2023                                | **   | 3,408,879                     |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049                      | **   | 140,822                       |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00122 3.5% DUE 03-01-2027 | **   | 251,772                       |
| MCDONALD'S CORPORATION 3.3% 07-01-2025                                         | **   | 712,683                       |
| MCDONALD'S CORPORATION 3.8% 04-01-2028                                         | **   | 876,707                       |
| MCGRATH RENTCORP COM                                                           | **   | 224,919                       |
| MCJ CO LTD NPV                                                                 | **   | 806,105                       |
| MCKESSON CORP                                                                  | **   | 10,951,916                    |
| MCKESSON CORP NEW .9% DUE 12-03-2025                                           | **   | 201,000                       |
| MCMILLAN SHAKESPEA NPV                                                         | **   | 1,218,296                     |
| MDU RES GROUP INC COM                                                          | **   | 425,575                       |
| MEBUKI FINANCIAL GROUP INC NPV                                                 | **   | 614,697                       |
| MEDALLIA INC COM                                                               | **   | 2,526,580                     |
| MEDIASET ESPANA EUR0.5                                                         | **   | 937,915                       |
| MEDIATEK INC TWD10                                                             | **   | 2,137,454                     |
| MEDICAL PPTYS TR INC COM REIT                                                  | **   | 2,031,961                     |
| MEDIFAST INC COM                                                               | **   | 1,031,570                     |
| MEDIPAL HOLDINGS CORP                                                          | **   | 637,304                       |
| MEDNAX INC COM                                                                 | **   | 307,805                       |
| MEDPACE HLDGS INC COM                                                          | **   | 5,127,710                     |
| MEDSTAR HEALTH INC 3.626% DUE 08-15-2049                                       | **   | 684,703                       |
| MEDTRONIC INC 3.5% DUE 03-15-2025 REG                                          | **   | 131,299                       |
| MEDTRONIC INC 3.5% DUE 03-15-2025 REG                                          | **   | 304,120                       |
| MEDTRONIC PLC COMMON STOCK STOCK                                               | **   | 52,552,167                    |
| MEGACHIPS CORP NPV                                                             | **   | 296,706                       |
| MEIRAGTX HOLDINGS PLC                                                          | **   | 68,130                        |
| MEITUAN USD0.00001                                                             | **   | 3,070,626                     |
| MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049                                       | **   | 513,408                       |
| MERCADOLIBRE INC COM STK                                                       | **   | 360,172                       |
| MERCANTILE BK CORP COM                                                         | **   | 81,238                        |
| MERCEDES BENZ AUTO LEASE TR 2020-A CL A-4 1.88% DUE 09-15-2025                 | **   | 3,017,168                     |
| MERCEDES BENZ FINL SVCS SR 20-B CL A-2 .31% 02-15-2023                         | **   | 1,877,306                     |
| MERCEDES-BENZ AUTO LEASE TRUST SER 19-B CL A3 2.0% 10-17-2022 REG              | **   | 2,581,481                     |
| MERCEDES-BENZ AUTO RECEIVABLES TR 2018-1SER 18-1 C A4 3.15% 10-15-2024         | **   | 2,069,422                     |
| MERCER INTL INC COM SH BEN INT                                                 | **   | 113,980                       |
| MERCHANTS BANCORP IND COM                                                      | **   | 241,845                       |
| MERCIALYS EUR1                                                                 | **   | 1,248,579                     |
| MERCK & CO INC NEW .75% DUE 02-24-2026                                         | **   | 1,061,858                     |
| MERCK & CO INC NEW 1.45% DUE 06-24-2030                                        | **   | 628,629                       |
| MERCK & CO INC NEW COM                                                         | **   | 15,158,113                    |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| MERCK KGAA NPV                                                         | **   | 6,948,580                     |
| MERCURY GEN CORP NEW COM                                               | **   | 761,378                       |
| MERCURY SYSTEMS INC                                                    | **   | 3,531,822                     |
| MEREDITH CORP COM                                                      | **   | 106,330                       |
| MERIDA INDUSTRY TWD10                                                  | **   | 511,880                       |
| MERIDIAN BANCORP INC MD COM                                            | **   | 123,306                       |
| MERIDIAN BIOSCIENCE INC COM                                            | **   | 84,404                        |
| MERIT MED SYS INC COM                                                  | **   | 328,619                       |
| MERITAGE HOMES CORP COM                                                | **   | 1,168,507                     |
| MERITOR INC COM                                                        | **   | 2,284,489                     |
| MERRILL LYNCH MTG FLTG RT .55% DUE 07-25-2030                          | **   | 43,700                        |
| MERRILL LYNCH MTG FLTG RT .925% DUE 09-25-2035                         | **   | 240,606                       |
| MERSANA THERAPEUTICS INC COM                                           | **   | 281,880                       |
| MESA AIR GROUP INC COM NEW COM NEW                                     | **   | 36,340                        |
| MESA LABS INC COM                                                      | **   | 3,890,851                     |
| MET LIFE GLOBAL 3.375% DUE 01-11-2022                                  | **   | 9,211,978                     |
| META FINL GROUP INC COM                                                | **   | 221,517                       |
| METHODE ELECTRS INC COM                                                | **   | 213,717                       |
| METLIFE INC 6.4% DUE 12-15-2066                                        | **   | 5,400,109                     |
| METROPOLIS TOKYO BD 144A 2% DUE 05-17-2021 BEO                         | **   | 301,837                       |
| METROPOLITAN BANK PHP20                                                | **   | 37,154                        |
| METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE         | **   | 130,518                       |
| MEXICO(UNITED MEXICAN STATES) 4.0% 15/03/2115                          | **   | 706,663                       |
| MFA 2020-NQM2 TR FLTG RT 1.381% DUE 04-25-2065                         | **   | 1,037,860                     |
| MFA 2020-NQM2 TR FLTG RT 1.381% DUE 04-25-2065                         | **   | 12,454,319                    |
| *MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND-NON LENDING               | **   | 7,720,481,417                 |
| *MFB NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC - NON LENDING (TIER J) | **   | 4,085,964,489                 |
| MFC LAREDO PETE INC NEW COM USD0.01(POST REV SPLIT)                    | **   | 35,972                        |
| MFO AEW GLOBAL PROPERTIES TRUST FUND DC PLAN CALSS B                   | **   | 245,542,182                   |
| MFO JPMORGAN MBS FUND COMMINGLED                                       | **   | 169,096,831                   |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL          | **   | 2,383,897                     |
| MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL         | **   | 20,901,757                    |
| MFO PIMCO PAPS ASSET BACKED SECURITIES                                 | **   | 52,111,798                    |
| MFO PIMCO SHORT TERM FLOATING NAV II                                   | **   | 53,491,529                    |
| MFO WTC CIF II DIVERSIFIED REAL ASSETS SERIES                          | **   | 290,400,164                   |
| MFO WTC CIF II GLOBAL EQUITY SERIES 3                                  | **   | 636,330,576                   |
| MGIC INVT CORP WIS COM                                                 | **   | 1,616,026                     |
| MGP INGREDIENTS INC NEW COM                                            | **   | 89,696                        |
| MIAMI-DADE CNTY FLA AVIATION REV 3.285% 10-01-2023 BEO TAXABLE         | **   | 960,867                       |
| MIAMI-DADE CNTY FLA AVIATION REV 3.405% 10-01-2024 BEO TAXABLE         | **   | 3,114,908                     |
| MIAMI-DADE CNTY FLA AVIATION REV 3.505% 10-01-2025 BEO TAXABLE         | **   | 3,908,485                     |
| MIAMI-DADE CNTY FLA WTR & SWR REV 2.501%10-01-2027 BEO TAXABLE         | **   | 2,175,760                     |
| MICHELIN (CGDE) EUR2                                                   | **   | 2,284,000                     |
| MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040                           | **   | 7,888,860                     |
| MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10                              | **   | 628,205                       |
| MICRON TECHNOLOGY INC 2.497% DUE 04-24-2023 REG                        | **   | 937,816                       |
| MICROSOFT CORP 1.55% DUE 08-08-2021                                    | **   | 1,208,254                     |
| MICROSOFT CORP 2.4% DUE 02-06-2022                                     | **   | 1,295,895                     |

| Security Name, Maturity Date, and Rate                    | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------|------|-------------------------------|
| MICROSOFT CORP 3.3% DUE 02-06-2027                        | **   | 7,028,901                     |
| MICROSOFT CORP 3.45% DUE 08-08-2036                       | **   | 166,472                       |
| MICROSOFT CORP 3.45% DUE 08-08-2036                       | **   | 98,650                        |
| MICROSOFT CORP COM                                        | **   | 127,899,062                   |
| MICROSTRATEGY INC CL A NEW CL A NEW                       | **   | 1,772,954                     |
| MID-AMERICA APARTMENT 1.7% DUE 02-15-2031 BEO             | **   | 338,747                       |
| MIDAMERICAN ENERGY 3.65% DUE 04-15-2029                   | **   | 2,054,789                     |
| MIDDLEBY CORP COM                                         | **   | 3,694,332                     |
| MIDLAND STS BANCORP INC ILL COM                           | **   | 76,466                        |
| MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050                  | **   | 445,996                       |
| MIDWESTONE FINL GROUP INC NEW COM STK                     | **   | 66,910                        |
| MILLER INDS INC TENN COM NEW                              | **   | 72,086                        |
| MIMECAST LIMITED MIMECAST LTD                             | **   | 5,880,098                     |
| MINDTREE LTD INR10                                        | **   | 62,932                        |
| MINERAL RES LTD NPV                                       | **   | 1,440,321                     |
| MINERALS TECHNOLOGIES INC COM                             | **   | 3,012,012                     |
| MINERVA NEUROSCIENCES INC COM                             | **   | 34,805                        |
| MINISTERIO HAC 5.75% GTD 03/11/2027 COP                   | **   | 626,963                       |
| MINTH GRP HKD0.1                                          | **   | 985,308                       |
| MIRAE ASSET DAEWOO PRF KRW5000                            | **   | 465,760                       |
| MIRATI THERAPEUTICS INC COM                               | **   | 692,086                       |
| MIRVAC GROUP STAPLED SECURITIES                           | **   | 174,452                       |
| MISC BHD MYR1                                             | **   | 264,405                       |
| MISTRAS GROUP INC COM                                     | **   | 34,990                        |
| MITEK SYS INC COM NEW COM NEW                             | **   | 371,246                       |
| MITRA PINASTHIKA IDR500                                   | **   | 31,565                        |
| MITSUBISHI CORP 2.625% SNR 14/07/2022 USD                 | **   | 309,389                       |
| MITSUBISHI CORP NPV                                       | **   | 404,477                       |
| MITSUBISHI ESTATE CO LTD                                  | **   | 323,018                       |
| MITSUBISHI GAS CHM NPV                                    | **   | 1,630,296                     |
| MITSUBISHI MATERLS NPV                                    | **   | 65,517                        |
| MITSUBISHI RESEARC NPV                                    | **   | 70,537                        |
| MITSUBISHI UFJ .848% DUE 09-15-2024                       | **   | 5,164,613                     |
| MITSUBISHI UFJ 2.527% DUE 09-13-2023                      | **   | 1,266,237                     |
| MITSUBISHI UFJ 2.801% DUE 07-18-2024                      | **   | 2,679,847                     |
| MITSUBISHI UFJ 2.95% DUE 03-01-2021                       | **   | 1,469,130                     |
| MITSUBISHI UFJ 3.761% DUE 07-26-2023                      | **   | 542,076                       |
| MITSUBISHI UFJ FIN GRP BDS 3.195% 07-18-2029              | **   | 8,451,486                     |
| MITSUBISHI UFJ FINANCIAL GROUP INC 2.19%BNDS 09-13-2021   | **   | 223,838                       |
| MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 | **   | 470,187                       |
| MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 | **   | 4,179,440                     |
| MITSUBISHI UFJ FINL GROUP INC 2.193% DUE02-25-2025        | **   | 2,081,099                     |
| MITSUBISHI UFJ FINL GROUP INC 2.623% DUE07-18-2022        | **   | 1,951,697                     |
| MITSUBISHI UFJ FINL GROUP INC 2.998% 02-22-2022           | **   | 29,869                        |
| MITSUBISHI UFJ FINL GROUP INC 3.455% 03-02-2023           | **   | 6,392,943                     |
| MITSUBISHI UFJ FINL GROUP INC 3.535% 07-26-2021           | **   | 2,893,884                     |
| MITSUBISHI UFJ FINL GROUP INC CORP BOND 3.407% 03-07-2024 | **   | 7,530,871                     |
| MITSUBISHI UFJ FINL GROUP INC FIXED 3.218% 03-07-2022 BEO | **   | 258,495                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| mitsubishi ufj finl group inc fixed 3.218% 03-07-2022 BEO      | **   | 4,239,314                     |
| mitsubishi ufj fixed 1.412% due 07-17-2025                     | **   | 2,671,016                     |
| mitsubishi ufj fixed 1.412% due 07-17-2025                     | **   | 12,707,873                    |
| mitsubishi ufj fixed 2.665% due 07-25-2022                     | **   | 517,307                       |
| mitsubishi ufj lease & fin 3.96% 144A 09-19-2023               | **   | 1,727,063                     |
| mitsubishi ufj lease & fin 3.96% 144A 09-19-2023               | **   | 1,057,826                     |
| mitsui fudosan co ltd npv                                      | **   | 326,739                       |
| mitsui-soko holdings co ltd                                    | **   | 1,038,407                     |
| mizuho finance(cayman) 4.6 sub bds 03-27-2024 USD200000 'REGS' | **   | 5,507,498                     |
| mizuho finl group 2.555% due 09-13-2025                        | **   | 505,977                       |
| mizuho finl group 2.953% due 02-28-2022                        | **   | 411,971                       |
| mizuho finl group 2.953% due 02-28-2022                        | **   | 617,957                       |
| mizuho finl group 3.17% due 09-11-2027                         | **   | 334,699                       |
| mizuho finl group fltg rt .8365% due 05-25-2024                | **   | 200,348                       |
| mizuho finl group fltg rt .8365% due 05-25-2024                | **   | 4,362,569                     |
| mizuho finl group fltg rt 1.241% due 07-10-2024                | **   | 508,296                       |
| mizuho finl group fltg rt 1.241% due 07-10-2024                | **   | 3,399,486                     |
| mizuho finl group fltg rt 2.721% due 07-16-2023                | **   | 1,033,277                     |
| mizuho finl group inc .849% due 09-08-2024/09-08-2023 REG      | **   | 10,357,717                    |
| mizuho finl group inc 2.869% due 09-13-2030                    | **   | 3,590,666                     |
| mizuho finl group inc 3.922% 09-11-2024                        | **   | 1,957,160                     |
| mizuho finl group inc fltg 09-11-2024                          | **   | 304,045                       |
| mizuho finl group inc fltg rt due 09-08-2024/09-08-2023 REG    | **   | 4,998,601                     |
| mizuho finl group inc sr nt fltg rate 03-05-2023               | **   | 4,251,520                     |
| mizuho finl group inc sr nt fltg rate due 09-11-2022 REG       | **   | 910,118                       |
| mks instrs inc com                                             | **   | 2,524,100                     |
| mma capital holdings inc com                                   | **   | 10,898                        |
| mmc norilsk nickel adr each repr 1/10 share (S                 | **   | 1,061,147                     |
| moderna inc com                                                | **   | 250,101                       |
| modine mfg co com stk                                          | **   | 408,828                       |
| mohawk inds inc com                                            | **   | 832,169                       |
| molina healthcare inc com                                      | **   | 4,208,299                     |
| molson coors beverage company com USD0.01 CLASS B              | **   | 900,140                       |
| monarch casino & resort inc com                                | **   | 3,037,124                     |
| mondelez intl 2.125% due 09-19-2022                            | **   | 617,188                       |
| mondelez intl inc 1.5% due 05-04-2025                          | **   | 1,530,688                     |
| mondelez intl inc 2.125% due 04-13-2023 REG                    | **   | 332,367                       |
| mondelez intl inc 2.75% due 04-13-2030 REG                     | **   | 240,543                       |
| mondelez intl inc com                                          | **   | 6,121,809                     |
| mondelez intl inc fixed .625% due 07-01-2022                   | **   | 1,689,721                     |
| mongodb inc cl A CL A                                          | **   | 1,074,248                     |
| monmouth real estate corp md                                   | **   | 13,995                        |
| monolithic pwr sys inc com                                     | **   | 1,355,051                     |
| monro inc com USD0.01                                          | **   | 72,968                        |
| moody corp 3.25% 01-15-2028                                    | **   | 5,626,596                     |
| moody corp 5.25% due 07-15-2044                                | **   | 691,329                       |
| moody corp com                                                 | **   | 6,643,013                     |
| moog inc cl A                                                  | **   | 639,555                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| MORGAN SINDALL GRP PLC ORD GBP0.05                                            | **   | 147,089                       |
| MORGAN STANLEY 1.794% 02-13-2032                                              | **   | 2,623,626                     |
| MORGAN STANLEY 2.5% DUE 04-21-2021                                            | **   | 2,113,023                     |
| MORGAN STANLEY 2.625% DUE 11-17-2021                                          | **   | 2,039,476                     |
| MORGAN STANLEY 2.75% DUE 05-19-2022                                           | **   | 3,397,661                     |
| MORGAN STANLEY 3.125% DUE 01-23-2023                                          | **   | 7,352,763                     |
| MORGAN STANLEY 3.125% DUE 07-27-2026                                          | **   | 103,952                       |
| MORGAN STANLEY 3.625% DUE 01-20-2027                                          | **   | 156,895                       |
| MORGAN STANLEY 3.625% DUE 01-20-2027                                          | **   | 14,292,293                    |
| MORGAN STANLEY 3.737% DUE 04-24-2024                                          | **   | 27,544,512                    |
| MORGAN STANLEY 3.75% DUE 02-25-2023                                           | **   | 268,043                       |
| MORGAN STANLEY 3.75% DUE 02-25-2023                                           | **   | 2,753,336                     |
| MORGAN STANLEY 3.772% DUE 01-24-2029                                          | **   | 96,221                        |
| MORGAN STANLEY 3.772% DUE 01-24-2029                                          | **   | 4,921,171                     |
| MORGAN STANLEY 3.875% DUE 01-27-2026                                          | **   | 2,936,509                     |
| MORGAN STANLEY 3.875% DUE 04-29-2024                                          | **   | 553,909                       |
| MORGAN STANLEY 3.875% DUE 04-29-2024                                          | **   | 2,104,854                     |
| MORGAN STANLEY 4% DUE 07-23-2025                                              | **   | 5,122,208                     |
| MORGAN STANLEY 4.1% DUE 05-22-2023                                            | **   | 401,537                       |
| MORGAN STANLEY 4.1% DUE 05-22-2023                                            | **   | 428,668                       |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                            | **   | 467,640                       |
| MORGAN STANLEY 4.35 DUE 09-08-2026                                            | **   | 589,494                       |
| MORGAN STANLEY 4.35 DUE 09-08-2026                                            | **   | 3,242,218                     |
| MORGAN STANLEY ABS CAP I INC 2005-HE1 CLM1 FLT RT DUE 12-25-2034              | **   | 3,979,775                     |
| MORGAN STANLEY BK 2.655% DUE 02-15-2046                                       | **   | 5,423,603                     |
| MORGAN STANLEY BK 2.786% DUE 05-15-2049                                       | **   | 1,987,077                     |
| MORGAN STANLEY BK 2.858 DUE 09-15-2022                                        | **   | 1,832,976                     |
| MORGAN STANLEY BK 3.077% DUE 03-15-2048                                       | **   | 8,405,810                     |
| MORGAN STANLEY BK 3.15% DUE 03-15-2048                                        | **   | 2,892,549                     |
| MORGAN STANLEY BK 3.372% DUE 10-15-2048                                       | **   | 770,149                       |
| MORGAN STANLEY BK 3.372% DUE 10-15-2048                                       | **   | 12,877,984                    |
| MORGAN STANLEY BK 3.473% DUE 12-15-2047                                       | **   | 6,285,333                     |
| MORGAN STANLEY BK AMER MERRILL COML MTG PASSTHRU CTF CL 2.505% 11-15-2049     | **   | 1,619,200                     |
| MORGAN STANLEY BK AMER MERRILL LYNCH TR 2017-C34 CL A-SB 3.354% 11-15-2052    | **   | 2,422,897                     |
| MORGAN STANLEY BK AMER MERRILL LYNCH TR SER 2015-C23 CL A-3 3.451% 07-15-2050 | **   | 1,276,195                     |
| MORGAN STANLEY BK FLTGT RT 4.11% DUE 10-15-2047                               | **   | 2,394,258                     |
| MORGAN STANLEY BK OF AMER MERRILL LYNCH SER 2014-C17 CL A-4 3.443 05-15-2024  | **   | 2,366,749                     |
| MORGAN STANLEY CAP 3.261% DUE 05-15-2048                                      | **   | 8,351,838                     |
| MORGAN STANLEY CAP FLTGT RT 5.53839% DUE 09-15-2047                           | **   | 1,248,537                     |
| MORGAN STANLEY COM STK USD0.01                                                | **   | 4,383,796                     |
| MORGAN STANLEY FIXED 3.7% DUE 10-23-2024                                      | **   | 537,481                       |
| MORGAN STANLEY FLTGT RT 2.188% DUE 04-28-2026                                 | **   | 369,685                       |
| MORGAN STANLEY FLTGT RT 2.188% DUE 04-28-2026                                 | **   | 6,439,907                     |
| MORGAN STANLEY FLTGT RT 2.699% DUE 01-22-2031                                 | **   | 1,208,516                     |
| MORGAN STANLEY FLTGT RT 2.72% DUE 07-22-2025                                  | **   | 427,831                       |
| MORGAN STANLEY FLTGT RT 2.72% DUE 07-22-2025                                  | **   | 5,679,454                     |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028                      | **   | 570,847                       |
| MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028                      | **   | 19,694,238                    |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| MORGAN STANLEY FRN SNR MTN 02/2023 CAD T                          | **   | 707,722                       |
| MORGAN STANLEY SR NT FIXED .56% DUE 11-10-2023                    | **   | 3,808,796                     |
| MOSAIC CO NEW FIXED 4.05% DUE 11-15-2027                          | **   | 169,850                       |
| MOSAIC CO/THE                                                     | **   | 186,795                       |
| MOTHERSON SUMI SYS INR1                                           | **   | 922,069                       |
| MOTORCAR PTS & ACCESSORIES INC COM                                | **   | 57,271                        |
| MOTUS HOLDINGS LTD NPV                                            | **   | 24,683                        |
| MOUNT GIBSON IRON NPV                                             | **   | 439,941                       |
| MOVADO GROUP INC COM                                              | **   | 38,093                        |
| MPLX LP 1.75% DUE 03-01-2026                                      | **   | 1,785,212                     |
| MPLX LP 2.65% DUE 08-15-2030                                      | **   | 496,758                       |
| MPLX LP 2.65% DUE 08-15-2030                                      | **   | 2,232,267                     |
| MPLX LP 3.5% DUE 12-01-2022 BEO                                   | **   | 829,704                       |
| MPLX LP 4% 03-15-2028                                             | **   | 287,641                       |
| MPLX LP 4% 03-15-2028                                             | **   | 2,554,250                     |
| MPLX LP 4.7% 04-15-2048                                           | **   | 296,470                       |
| MPLX LP 4.8% 02-15-2029                                           | **   | 1,583,218                     |
| MPLX LP 4.875% DUE 12-01-2024                                     | **   | 573,793                       |
| MPLX LP BNDS 3.375% DUE 03-15-2023                                | **   | 1,387,413                     |
| MPLX LP FIXED 4.125% DUE 03-01-2027                               | **   | 346,001                       |
| MPLX LP FIXED 4.125% DUE 03-01-2027                               | **   | 2,347,037                     |
| MPT OPER PARTNERS. 2.55% GTD SNR 05/12/23 GBP                     | **   | 1,949,383                     |
| MR COOPER GROUP INC COM USD0.01                                   | **   | 452,821                       |
| MRC GLOBAL INC COM                                                | **   | 431,553                       |
| MRMAX HOLDINGS LTD NPV                                            | **   | 90,753                        |
| MSC INDL DIRECT INC CL A COM                                      | **   | 226,756                       |
| MTS SYS CORP COM                                                  | **   | 144,586                       |
| MTU AERO ENGINES A NPV (REGD)                                     | **   | 3,203,492                     |
| MUELLER INDS INC COM                                              | **   | 215,891                       |
| MUELLER WTR PRODS INC COM SER A STK                               | **   | 26,877                        |
| MUFG BK LTD N Y BRH DTD 10-19-2020 .32% CTF OF DEP DUE 10-15-2021 | **   | 12,968,523                    |
| MUFG UN BK N A SAN FLTGT RT .786867% DUE 12-09-2022               | **   | 503,115                       |
| MUFG UNION BANK NA 3.15% 04-01-2022                               | **   | 340,747                       |
| MULTICHOICE GROUP NPV                                             | **   | 703,479                       |
| MULTIPLAN EMPREEND COM NPV                                        | **   | 211,413                       |
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE               | **   | 13,687                        |
| MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE               | **   | 3,177,836                     |
| MURATA MANUFACTURING CO. NPV                                      | **   | 1,071,831                     |
| MURPHY OIL CORP COM                                               | **   | 2,464,201                     |
| MURPHY USA INC COM                                                | **   | 3,105,414                     |
| MUSTANG BIO INC COM                                               | **   | 149,405                       |
| MUTHOOT FIN LTD 6.125% DUE 10-31-2022                             | **   | 209,500                       |
| MVB FINL CORP COM                                                 | **   | 31,321                        |
| MYERS INDS INC COM                                                | **   | 266,587                       |
| MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048                      | **   | 325,465                       |
| MYLAN N V FIXED 3.15% DUE 06-15-2021                              | **   | 201,933                       |
| MYLAN N V FIXED 3.95% DUE 06-15-2026                              | **   | 2,316,865                     |
| MYLAN N V FIXED 3.95% DUE 06-15-2026                              | **   | 2,345,468                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| MYR GROUP INC DEL COM STK                                                   | **   | 602,683                       |
| MYRIAD GENETICS INC COM                                                     | **   | 188,337                       |
| MYTILINEOS S.A EURO.97(CR)                                                  | **   | 83,585                        |
| N.W. AIRLS PASS 6.264% DUE 05-20-2023                                       | **   | 60,645                        |
| NABORS INDUSTRIES LTD SHS NEW                                               | **   | 193,440                       |
| NACCO IND INC CL A COM                                                      | **   | 16,175                        |
| NADG NNN 3.368% DUE 12-28-2049                                              | **   | 3,246,026                     |
| NAFCO CO LTD NPV                                                            | **   | 120,901                       |
| NANOSTRING TECHNOLOGIES INC COM                                             | **   | 1,009,420                     |
| NANYA TECHNOLOGY C TWD10                                                    | **   | 570,600                       |
| NASDAQ INC                                                                  | **   | 16,728,028                    |
| NASMEDIA CO LTD KRW500                                                      | **   | 181,184                       |
| NASPERS N ZAR0.02                                                           | **   | 1,440,887                     |
| NATERA INC COM                                                              | **   | 544,872                       |
| NATIONAL ALUMINUM                                                           | **   | 42,639                        |
| NATIONAL AUSTRALIA BK LIMITED ACTING THR2.5% DUE 01-12-2021                 | **   | 300,123                       |
| NATIONAL BK HLDGS CORP CL A COM STK                                         | **   | 3,653,723                     |
| NATIONAL HEALTH INVS INC COM                                                | **   | 155,702                       |
| NATIONAL MEDICAL C SAR10                                                    | **   | 396,262                       |
| NATIONAL PRESTO INDS INC COM                                                | **   | 86,042                        |
| NATIONAL RETAIL PPTYS INC COM STK                                           | **   | 414,642                       |
| NATIONAL RURAL UTILS COOP FIN CORP MEDIU1.75% DUE 01-21-2022                | **   | 2,339,212                     |
| NATIONAL VISION HLDGS INC COM                                               | **   | 2,305,261                     |
| NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK                             | **   | 119,322                       |
| NATIONWIDE BLDG 3.622% DUE 04-26-2023                                       | **   | 337,583                       |
| NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024                              | **   | 869,322                       |
| NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024                              | **   | 2,412,369                     |
| NATL AGRI DEVELOPM SAR10                                                    | **   | 223,635                       |
| NATL AUSTRALIA BK 2.4% DUE 12-07-2021                                       | **   | 15,295,353                    |
| NATL AUSTRALIA BK 3.375% DUE 09-20-2021                                     | **   | 7,595,414                     |
| NATL AUSTRALIA BK FIXED 2.5% DUE 05-22-2022                                 | **   | 1,030,582                     |
| NATL AUSTRALIA BK NY 3 DUE 01-20-2023                                       | **   | 2,358,128                     |
| NATL BK CDA MEDIUM FLTGT RT .9% DUE 08-15-2023                              | **   | 503,004                       |
| NATL BK CDA MEDIUM TERM NTS BOOK TRANCHE# TR 780 12/10/2020 .55% 11-15-2024 | **   | 1,335,739                     |
| NATL HEALTHCARE CORP COM                                                    | **   | 168,482                       |
| NATL OILWELL VARCO 3.6% DUE 12-01-2029                                      | **   | 679,702                       |
| NATL RETAIL PPTYS 3.6% DUE 12-15-2026                                       | **   | 220,018                       |
| NATL RETAIL PPTYS 3.9% DUE 06-15-2024                                       | **   | 87,023                        |
| NATL RETAIL PPTYS 4% DUE 11-15-2025                                         | **   | 151,094                       |
| NATL RETAIL PPTYS 4.3% DUE 10-15-2028                                       | **   | 1,622,945                     |
| NATL RURAL UTILS 2.4% DUE 04-25-2022                                        | **   | 61,549                        |
| NATL RURAL UTILS 2.95% DUE 02-07-2024                                       | **   | 68,453                        |
| NATL RURAL UTILS 2.95% DUE 02-07-2024                                       | **   | 6,890,202                     |
| NATL RURAL UTILS 3.4% DUE 02-07-2028                                        | **   | 574,440                       |
| NATURAL GAS SVCS GROUP INC COM                                              | **   | 23,008                        |
| NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001                         | **   | 48,488                        |
| NATURES SUNSHINE PRODS INC COM                                              | **   | 12,184                        |
| NATUS MED INC DEL COM                                                       | **   | 286,592                       |

| Security Name, Maturity Date, and Rate              | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------|------|-------------------------------|
| NATWEST GROUP PLC 2%-FR SNR EMTN 08/03/23 EUR       | **   | 501,588                       |
| NATWEST GROUP PLC 8.625%-FRN PERP USD200000         | **   | 622,746                       |
| NATWEST GROUP PLC ALT TIER I COCO 8.625% 12-31-2049 | **   | 207,582                       |
| NATWEST GROUP PLC CO CO 5.125% 31/12/2049           | **   | 573,094                       |
| NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025   | **   | 475,705                       |
| NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025   | **   | 13,900,549                    |
| NATWEST GROUP PLC SR GLBL COCO 4.519% 06-25-2024    | **   | 2,729,526                     |
| NATWEST GROUP PLC SR NT 3.875% DUE 09-12-2023 REG   | **   | 3,781,354                     |
| NATWEST MARKETS PL 0.625% SNR 02/03/2022EUR         | **   | 370,241                       |
| NATWEST MKTS PLC 3.625% DUE 09-29-2022              | **   | 8,718,739                     |
| NAUTILUS INC COM                                    | **   | 87,036                        |
| NAVA BHARAT VENTUR INR2                             | **   | 11,986                        |
| NAVIENT CORP COM                                    | **   | 362,584                       |
| NAVIENT PRIVATE ED LN TR 2020-I 0% 04-15-2069       | **   | 11,400,732                    |
| NAVIGATOR HOLDINGS LTD SHS                          | **   | 63,641                        |
| NBT BANCORP INC COM                                 | **   | 194,398                       |
| NCR CORP COM                                        | **   | 3,729,386                     |
| NCSOFT CORP KRW500                                  | **   | 935,734                       |
| NEC CAPITAL SOLUTIONS LTD NPV                       | **   | 47,649                        |
| NEDBANK GROUP LTD ZAR1                              | **   | 931,972                       |
| NEENAH INC COM USD0.01                              | **   | 81,486                        |
| NEKTAR THERAPEUTICS COM                             | **   | 198,764                       |
| NELNET INC CL A CL A                                | **   | 349,361                       |
| NELNET STUD LN 2004-4 CL B FLTG DUE 01-25-2041      | **   | 2,676,614                     |
| NEOGEN CORP COM                                     | **   | 4,447,699                     |
| NEOGENOMICS INC COM NEW COM NEW                     | **   | 4,851,792                     |
| NEOPHOTONICS CORP COM                               | **   | 413,231                       |
| NESTLE SA CHF0.10(REGD)                             | **   | 20,283,478                    |
| NETAPP INC COM STK                                  | **   | 181,034                       |
| NETEASE INC COMSTK                                  | **   | 1,218,648                     |
| NETFLIX INC COM STK                                 | **   | 62,077,967                    |
| NETGEAR INC COM                                     | **   | 887,115                       |
| NETSCOUT SYS INC COM                                | **   | 945,195                       |
| NETSOL TECHNOLOGIES INC COM                         | **   | 7,946                         |
| NETSTREIT CORP COM                                  | **   | 121,929                       |
| NETWORK-1 TECHNOLOGIES INC COM                      | **   | 10,701                        |
| NEUROCRINE BIOSCIENCES INC COM                      | **   | 215,950                       |
| NEW CENTY HOME FLTG RT .47% DUE 12-25-2035          | **   | 2,070,706                     |
| NEW HOME CO INC COM                                 | **   | 15,819                        |
| NEW HOPE CORP NPV                                   | **   | 55,777                        |
| NEW JERSEY RES CORP COM                             | **   | 685,795                       |
| NEW METRO GLOBAL 7.5% GTD SNR 16/12/2021USD         | **   | 206,000                       |
| NEW RELIC INC COM                                   | **   | 2,711,092                     |
| NEW SR INVT GROUP INC COM                           | **   | 37,716                        |
| NEW STH WALES TSY 2% GTD SNR 20/03/2031 AUD         | **   | 413,496                       |
| NEW YORK & FIXED 2.606% DUE 08-01-2060              | **   | 98,707                        |
| NEW YORK CMNTY BANCORP INC COM                      | **   | 392,418                       |
| NEW YORK LIFE CAP CORP FLTG 144A DUE 06-10-2022     | **   | 201,224                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 144A FLTG 01-21-2022                  | **   | 2,723,390                     |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 3.13% 11-01-2028 BEO TAXABLE       | **   | 16,247,808                    |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE      | **   | 136,051                       |
| NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE      | **   | 1,008,360                     |
| NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE | **   | 1,477,151                     |
| NEW YORK ST URBAN DEV CORP REV 3.17% 03-15-2026 BEO TAXABLE                    | **   | 4,927,516                     |
| NEW YORK TIMES CO CL A ISIN #US6501111073                                      | **   | 1,187,397                     |
| NEW ZEALAND (GOVT) 1.5% 15/05/2031                                             | **   | 302,439                       |
| NEW ZEALAND(GOVT) 1.75% SNR 15/05/2041 NZD                                     | **   | 71,030                        |
| NEW ZEALAND(GOVT) 2% IDX/LKD 20/09/25                                          | **   | 89,536                        |
| NEWELL BRANDS INC STEP CPN 4.35% DUE 04-01-2023                                | **   | 760,445                       |
| NEWELL BRANDS INC STEP CPN 4.7% DUE 04-01-2026                                 | **   | 1,024,395                     |
| NEWFIELD EXPL CO 5.625% DUE 07-01-2024                                         | **   | 1,687,036                     |
| NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A'                                   | **   | 1,291,233                     |
| NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG                | **   | 442,020                       |
| NEWMONT GOLDCORP FIXED 3.625% 06-09-2021                                       | **   | 1,589,133                     |
| NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW                          | **   | 126,687                       |
| NEWS CORP COM CL A                                                             | **   | 668,610                       |
| NEWS CORP COM CL B                                                             | **   | 550,444                       |
| NEXA RESOURCES S A COM                                                         | **   | 123,672                       |
| NEXANS SA EUR1                                                                 | **   | 1,061,431                     |
| NEXON CO LTD NPV                                                               | **   | 1,724,852                     |
| NEXPOINT RESIDENTIAL TR INC COM                                                | **   | 33,848                        |
| NEXSTAR MEDIA GROUP INC CL A CL A                                              | **   | 2,024,819                     |
| NEXTERA ENERGY CAP 3.15% DUE 04-01-2024                                        | **   | 1,745,806                     |
| NEXTERA ENERGY CAP FIXED 2.75% DUE 05-01-2025                                  | **   | 6,357,907                     |
| NEXTERA ENERGY CAP FLTG RT .77438% DUE 08-28-2021                              | **   | 5,054,944                     |
| NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG               | **   | 1,887,148                     |
| NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG               | **   | 3,816,233                     |
| NEXTERA ENERGY CAP STEP CPN 2.403% DUE 09-01-2021                              | **   | 7,983,280                     |
| NEXTGEN HEALTHCARE INC COM                                                     | **   | 626,106                       |
| NEXTIER OILFIELD SOLUTIONS INC                                                 | **   | 103,568                       |
| NGK SPARK PLUG CO NPV                                                          | **   | 1,474,249                     |
| NGM BIOPHARMACEUTICALS INC COM                                                 | **   | 322,581                       |
| NH INVESTMENT & SE PFD KRW5000                                                 | **   | 78,093                        |
| NH INVESTMENT AND SECURITIES CO LTD KRW5000                                    | **   | 216,519                       |
| NHN CORPORATION                                                                | **   | 62,742                        |
| NICHIREKI CO LTD NPV                                                           | **   | 38,216                        |
| NICHOLAS FINL INC BC COM NEW COM NEW                                           | **   | 9,444                         |
| NICK SCALI NPV                                                                 | **   | 419,566                       |
| NICOLET BANKSHARES INC COM                                                     | **   | 180,605                       |
| NIELSEN HOLDINGS PLC COMSTK                                                    | **   | 642,546                       |
| NIKE INC 2.4% DUE 03-27-2025                                                   | **   | 592,731                       |
| NIKE INC 2.75% DUE 03-27-2027                                                  | **   | 929,481                       |
| NIKE INC 3.375% DUE 03-27-2050                                                 | **   | 1,212,399                     |
| NIKE INC CL B                                                                  | **   | 54,504,571                    |
| NIKKON HOLDINGS CO LTD NPV                                                     | **   | 1,073,053                     |
| NINE DRAGONS PAPER HKD0.1                                                      | **   | 1,018,926                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| NINE ENTERTAINMENT NPV                                                     | **   | 1,126,307                     |
| NINTENDO CO LTD NPV                                                        | **   | 5,999,559                     |
| NIPPON BUILDING FD REIT                                                    | **   | 196,941                       |
| NIPPON COKE & ENGINEERING COMPANY LTD                                      | **   | 68,112                        |
| NIPPON ELECTRIC GLASS CO LTD                                               | **   | 913,096                       |
| NIPPON EXPRESS CO NPV                                                      | **   | 242,226                       |
| NIPPON LIFE INS CO STEP CPN 5.1% DUE 10-16-2044                            | **   | 11,225,000                    |
| NIPPON SYSTEMWARE NPV                                                      | **   | 316,495                       |
| NIPPON YUSEN KABUSHIKI KAISHA NPV                                          | **   | 114,327                       |
| NISHIMATSUYA CHAIN NPV                                                     | **   | 136,126                       |
| NISHI-NIPPON FINANCIAL HD                                                  | **   | 72,859                        |
| NISOURCE FIN CORP 3.49% 05-15-2027                                         | **   | 283,482                       |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045                                     | **   | 126,582                       |
| NISOURCE INC 1.7% DUE 02-15-2031                                           | **   | 2,970,064                     |
| NISOURCE INC 3.6% DUE 05-01-2030                                           | **   | 659,589                       |
| NISSAN AUTO 3.22% DUE 06-15-2023                                           | **   | 1,044,345                     |
| NISSAN AUTO LEASE SER 20-A CL A4 1.88% 04-15-2025                          | **   | 1,430,658                     |
| NISSAN AUTO RECEIVABLES 2017-C CL A-3 2.12% 04-18-2022                     | **   | 75,061                        |
| NISSAN AUTO RECEIVABLES 2017-C CL A-4 2.28% 02-15-2024                     | **   | 2,026,763                     |
| NISSAN MASTER OWNER TR FLTGT RT SER 19-A CL A 02-15-2024                   | **   | 6,813,654                     |
| NISSAN MOTOR CO 1.94% SNR 15/09/23 EUR1000                                 | **   | 382,865                       |
| NISSAN MOTOR CO 2.652% SNR 17/03/26 EUR1000                                | **   | 1,942,976                     |
| NISSAN MTR ACCEP 1.9% DUE 09-14-2021                                       | **   | 41,284                        |
| NISSAN MTR ACCEP CORP SR NT FLTGT RATE 144A VAR RT DUE 01-13-2022          | **   | 898,081                       |
| NISSAN MTR LTD 4.345% DUE 09-17-2027                                       | **   | 994,075                       |
| NISSAN MTR LTD 4.345% DUE 09-17-2027                                       | **   | 2,319,508                     |
| NITTO DENKO CORP NPV                                                       | **   | 853,117                       |
| NITTO CONSTRUCT NPV                                                        | **   | 90,526                        |
| NKARTA INC COM                                                             | **   | 243,175                       |
| NL INDS INC COM NEW                                                        | **   | 17,017                        |
| NLIGHT INC COM USD0.0001                                                   | **   | 163,381                       |
| NN GROUP N.V. EUR0.12                                                      | **   | 327,786                       |
| NN INC COM                                                                 | **   | 49,347                        |
| NOBIA AB NPV                                                               | **   | 36,997                        |
| NOBINA AB NPV                                                              | **   | 352,299                       |
| NOBLE ENERGY INC 3.25% DUE 10-15-2029                                      | **   | 2,297,693                     |
| NOBLE ENERGY INC 3.9% DUE 11-15-2024                                       | **   | 4,854,277                     |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                      | **   | 351,812                       |
| NOKIA OYJ EUR0.06                                                          | **   | 1,264,805                     |
| NOMURA ASSET ACCEP CORP ALTERNATIVE CL I-A-5 FLTGT RATE DUE 03-25-2047 REG | **   | 2,314,868                     |
| NOMURA HLDGS INC 2.648% 01-16-2025                                         | **   | 2,563,125                     |
| NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030                               | **   | 719,891                       |
| NOMURA HOLDINGS NPV                                                        | **   | 110,649                       |
| NOMURA RL EST INC NPV                                                      | **   | 33,369                        |
| NORDEA BK AB 1% DUE 06-09-2023                                             | **   | 1,613,729                     |
| NORDEA BK AB 1% DUE 06-09-2023                                             | **   | 995,447                       |
| NORDEA BK AB 3.75% DUE 08-30-2023                                          | **   | 551,241                       |
| NORDEA BK ABP MED .75% DUE 08-28-2025                                      | **   | 1,158,150                     |

| Security Name, Maturity Date, and Rate                                            | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------------|------|-------------------------------|
| NORDEA REALKREDIT 1% CVD BDS 01/10/50 DKK0.01                                     | **   | 2,143,572                     |
| NORDEA REALKREDIT 1% CVD BDS 01/10/50 DKK0.01                                     | **   | 433,628                       |
| NORDEA REALKREDIT 1.5% SNR 01/10/2050 DKK0.01                                     | **   | 270,944                       |
| NORDIC AMERICAN TANKERS LIMITED                                                   | **   | 63,832                        |
| NORFOLK SOUTHN 3.8% DUE 08-01-2028                                                | **   | 87,904                        |
| NORFOLK SOUTHN 3.95 DUE 10-01-2042                                                | **   | 424,387                       |
| NORFOLK SOUTHN 4.45% DUE 06-15-2045                                               | **   | 905,547                       |
| NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052                                         | **   | 509,210                       |
| NORINCHUKIN BK NEW YORK BRH INSTL CTF DEDTD 12-02-2020 .37% CTF OF DEP 12-01-21   | **   | 11,037,210                    |
| NORINCHUKIN BK NEW YORK BRH INSTL CTF DEDTD 12-04-2020 .37% CD DUE 12-03-2021     | **   | 7,607,535                     |
| NORTHEAST BK LEWISTON ME COM                                                      | **   | 27,722                        |
| NORTHEASTERN UNIV 2.894% 10-01-2050                                               | **   | 122,449                       |
| NORTHERN TECHNOLOGIES INTL CORP COM STK                                           | **   | 16,769                        |
| NORTHFIELD BANCORP INC DEL COM USD0.01                                            | **   | 109,626                       |
| NORTHRIM BANCORP INC COM                                                          | **   | 37,922                        |
| NORTHROP GRUMMAN 2.55% DUE 10-15-2022                                             | **   | 1,702,182                     |
| NORTHROP GRUMMAN 2.93% DUE 01-15-2025                                             | **   | 9,049,298                     |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028                                             | **   | 3,166,276                     |
| NORTHROP GRUMMAN CORP COM                                                         | **   | 23,257,754                    |
| NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050                                       | **   | 1,456,808                     |
| NORTHSTAR ED FIN INC DEL 2007-1 STUDENT LN ASSET BKD NT CL 1A-3 01-29-2046 BEO    | **   | 5,683,954                     |
| NORTHWEST BANCSHARES INC MD COM                                                   | **   | 182,794                       |
| NORTHWEST PIPE CO COM                                                             | **   | 49,610                        |
| NORWAY(KINGDOM OF) 3.75% SNR 25/05/21 NOK1000                                     | **   | 94,733                        |
| NORWOOD FINL CORP COM                                                             | **   | 15,336                        |
| NOTREDAME INTERMEDICA PAR SA                                                      | **   | 452,180                       |
| NOVAGOLD RES INC COM NEW                                                          | **   | 443,805                       |
| NOVARTIS AG CHF0.50 (REGD)                                                        | **   | 11,175,554                    |
| NOVARTIS CAP CORP 3% DUE 11-20-2025                                               | **   | 381,614                       |
| NOVASTAR MTG FDG FLTG RT 1.21% DUE 06-25-2035                                     | **   | 191,951                       |
| NOVATEK PJSC GDR EACH REPR 10 ORD 'REG S                                          | **   | 234,766                       |
| NOVAVAX INC                                                                       | **   | 402,217                       |
| NOVOCURE LTD COM USD0.00                                                          | **   | 3,146,905                     |
| NOVOLIPETSK STEEL GDR EACH REP 10 RUB1 'REGS'                                     | **   | 54,763                        |
| NOVO-NORDISK AS DKK0.2 SERIES'B'                                                  | **   | 13,001,785                    |
| NOW INC COM                                                                       | **   | 571,492                       |
| NRG ENERGY INC COM NEW                                                            | **   | 1,803,564                     |
| *NT COLLECTIVE ALL COUNTRY WORLD EX-US INVESTABLE MARKET INDEX FUND - DC - NONLEN | **   | 7,665,401,850                 |
| *NT COLLECTIVE S&P500 INDEX FUND-DC-NON LENDING (TIER J)                          | **   | 17,266,142,761                |
| NTPC LTD INR10                                                                    | **   | 321,443                       |
| NTT FINANCE CORP 1.9% SNR EMTN 21/07/21 USD                                       | **   | 604,488                       |
| NU SKIN ENTERPRISES INC CL A CL A                                                 | **   | 257,799                       |
| NUCLEUS SOFTWARE INR10                                                            | **   | 15,431                        |
| NUCOR CORP 2.0% DUE 06-01-2025 REG                                                | **   | 1,218,932                     |
| NUCOR CORP 4% DUE 08-01-2023                                                      | **   | 162,062                       |
| NURIX THERAPEUTICS INC COM                                                        | **   | 248,639                       |
| NUTANIX INC CL A CL A                                                             | **   | 474,672                       |
| NUTRIEN LTD 3.15% 10-01-2022                                                      | **   | 7,758,679                     |

| Security Name, Maturity Date, and Rate                            | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------|------|-------------------------------|
| NUTRIEN LTD FIXED 3.5% 06-01-2023                                 | **   | 664,551                       |
| NUTRIEN LTD FIXED 3.625% DUE 03-15-2024                           | **   | 282,011                       |
| NUTRIEN LTD FIXED 4.125% DUE 03-15-2035                           | **   | 11,909                        |
| NUTRIEN LTD FIXED 5.25% DUE 01-15-2045                            | **   | 286,022                       |
| NUTRITION & 1.23% DUE 10-01-2025                                  | **   | 1,718,044                     |
| NUTRITION & 1.23% DUE 10-01-2025                                  | **   | 9,322,916                     |
| NUVASIVE INC COM                                                  | **   | 243,064                       |
| NV5 GLOBAL INC COMMON STOCK                                       | **   | 102,965                       |
| NVENT ELECTRIC PLC COM USD0.01 W1                                 | **   | 278,828                       |
| NVIDIA CORP 2.2% DUE 09-16-2021                                   | **   | 5,919,153                     |
| NVIDIA CORP 3.5% DUE 04-01-2040                                   | **   | 2,161,652                     |
| NVIDIA CORP 3.5% DUE 04-01-2050                                   | **   | 11,512,211                    |
| NVIDIA CORP COM                                                   | **   | 36,582,721                    |
| NVIDIA CORP FIXED 2.85% DUE 04-01-2030                            | **   | 539,970                       |
| NVIDIA CORP FIXED 3.7% DUE 04-01-2060                             | **   | 1,400,528                     |
| NXP B V / NXP FDG 3.875% DUE 06-18-2026                           | **   | 1,603,175                     |
| NXP SEMICONDUCTORS N V COM STK                                    | **   | 12,396,102                    |
| NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037            | **   | 9,842,040                     |
| NYKREDIT REALKREDI 1% SNR 01/10/2050 DKK0.01                      | **   | 462,715                       |
| NYKREDIT REALKREDI 1.5% CVD BDS 01/10/2050 DKK                    | **   | 1,380,710                     |
| NYKREDIT REALKREDIT A/S 1.0% 01/10/2050                           | **   | 3,468,086                     |
| O REILLY 4.625% DUE 09-15-2021                                    | **   | 3,567,834                     |
| O REILLY AUTOMOTIVE INC NEW 1.75% 03-15-2031                      | **   | 130,200                       |
| O REILLY AUTOMOTIVE INC NEW 3 09-01-2022                          | **   | 523,368                       |
| O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027                   | **   | 63,760                        |
| OAK VY BANCORP OAKDALE CALIF COM STK                              | **   | 10,853                        |
| OBAYASHI CORP NPV                                                 | **   | 3,336,361                     |
| OCCIDENTAL PETE 2.7% DUE 02-15-2023                               | **   | 106,898                       |
| OCCIDENTAL PETE 3% DUE 02-15-2027                                 | **   | 2,109,300                     |
| OCCIDENTAL PETE 3.4% DUE 04-15-2026                               | **   | 1,573,118                     |
| OCCIDENTAL PETE CORP 3.2% 08-15-2026                              | **   | 841,500                       |
| OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026                       | **   | 1,148,334                     |
| OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024                         | **   | 202,125                       |
| OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG      | **   | 1,610,699                     |
| OCEANEERING INTL INC COM                                          | **   | 130,515                       |
| OCEANFIRST FINL CORP COM                                          | **   | 2,126,521                     |
| OCP S A 5.625% DUE 04-25-2024                                     | **   | 1,436,235                     |
| OCWEN FINL CORP COM PAR \$0.01                                    | **   | 19,312                        |
| ODEBRECHT OFFSHORE DRILLING FINANCE 6.72% DUE 12-01-2022          | **   | 68,637                        |
| ODEBRECHT OFFSHORE DRILLING FINANCE 7.72% 12-01-2026              | **   | 74,135                        |
| ODEBRECHT OIL & FINANCE ODEBRECHT OIL & FINANCE VAR RT 12-31-2099 | **   | 373                           |
| ODONATE THERAPEUTICS INC COM                                      | **   | 470,630                       |
| OFFICE PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT            | **   | 104,944                       |
| OFG BANCORP COM                                                   | **   | 530,225                       |
| OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111             | **   | 5,103,470                     |
| OHIO PWR CO 5.375% DUE 10-01-2021                                 | **   | 207,254                       |
| OHIO STATE 4.654% 05-01-2022 BEO TAXABLE                          | **   | 10,570,000                    |
| O-I GLASS INC COM                                                 | **   | 1,120,552                     |

| Security Name, Maturity Date, and Rate                     | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------|------|-------------------------------|
| OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02             | **   | 1,465,635                     |
| OIL DRI CORP AMER COM                                      | **   | 27,877                        |
| OIL STS INTL INC COM ISIN US6780261052                     | **   | 246,015                       |
| OKTA INC CL A CL A                                         | **   | 297,993                       |
| OKUWA CO LTD NPV                                           | **   | 533,429                       |
| OLAV THON EIENDOMS NOK1                                    | **   | 91,751                        |
| OLD 2ND BANCORP INC DEL COM                                | **   | 51,985                        |
| OLD NATL BANCORP IND COM                                   | **   | 437,532                       |
| OLD REP INTL CORP COM                                      | **   | 527,834                       |
| OLEMA PHARMACEUTICALS INC COM                              | **   | 145,009                       |
| OLIN CORP COM                                              | **   | 608,351                       |
| OLYMPIC STL INC COM                                        | **   | 57,972                        |
| OLYMPUS CORP NPV                                           | **   | 8,770,029                     |
| OMEGA HEALTHCARE INVS INC REIT                             | **   | 596,629                       |
| ON SEMICONDUCTOR CORP COM                                  | **   | 806,958                       |
| ONCOR ELEC 4.1 DUE 06-01-2022                              | **   | 1,735,169                     |
| ONE GAS INC 2% DUE 05-15-2030                              | **   | 2,644,197                     |
| ONE GAS INC COM                                            | **   | 3,109,262                     |
| ONE LIBERTY PPTYS INC COM                                  | **   | 29,764                        |
| ONE NEW YORK PLAZA TR 2020-1NYP 1.0765% 01-15-2026         | **   | 600,359                       |
| ONE NEW YORK PLAZA TR 2020-1NYP 1.0765% 01-15-2026         | **   | 1,781,066                     |
| ONEMAIN HLDGS INC COM                                      | **   | 1,799,691                     |
| ONEOK INC NEW 2.75% DUE 09-01-2024                         | **   | 5,117,420                     |
| ONEOK INC NEW 4% DUE 07-13-2027                            | **   | 1,254,424                     |
| ONEOK INC NEW 4.45% DUE 09-01-2049                         | **   | 404,949                       |
| ONEOK INC NEW 5.2% DUE 07-15-2048                          | **   | 175,081                       |
| ONEOK INC NEW 6.35% DUE 01-15-2031 REG                     | **   | 1,923,176                     |
| ONEOK INC NEW FIXED 2.2% DUE 09-15-2025                    | **   | 5,652,592                     |
| ONEOK INC NEW FIXED 3.4% 09-01-2029                        | **   | 214,042                       |
| ONEOK PARTNERS L P 3.375% DUE 10-01-2022                   | **   | 208,157                       |
| ONEOK PARTNERS L P 3.375% DUE 10-01-2022                   | **   | 2,326,154                     |
| ONESPAN INC COM STK USD0.001                               | **   | 362,169                       |
| ONEWATER MARINE INC CL A CL A                              | **   | 122,178                       |
| ONEX CORP SUB-VTG NPV                                      | **   | 909,121                       |
| ONO PHARMACEUTICAL NPV                                     | **   | 322,496                       |
| ONT TEACHERS 3.125% DUE 03-20-2022                         | **   | 991,665                       |
| ONTARIO PROV CDA BD 3.4% 10-17-2023                        | **   | 770,343                       |
| ONTARIO PROV CDA PROV OF ON 2.5% 2.5% DUE 04-27-2026 BEO   | **   | 33,023,613                    |
| ONTO INNOVATION INC                                        | **   | 210,219                       |
| OOMA INC COM                                               | **   | 161,266                       |
| OPEN HOUSE CO LTD NPV                                      | **   | 886,526                       |
| OPEN LENDING CORP CL A CL A                                | **   | 430,812                       |
| OPEN TEXT CO COM NPV                                       | **   | 729,765                       |
| OPKO HEALTH INC COM STK                                    | **   | 74,110                        |
| OPPENHEIMER HLDGS INC CL A NON VTG SHS CL A NON VTG SHS    | **   | 74,458                        |
| OPTION CARE HEALTH INC COM NEW COM NEW                     | **   | 10,948                        |
| OPTION ONE MTG LN TR SER 2005-2 CL M-1 FLTGT RT 05-25-2035 | **   | 371,420                       |
| ORACLE CORP 1.9% DUE 09-15-2021                            | **   | 1,116,128                     |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| ORACLE CORP 2.4% DUE 09-15-2023                                             | **   | 378,539                       |
| ORACLE CORP 2.5% BNDS 10-15-2022                                            | **   | 524,914                       |
| ORACLE CORP 2.5% DUE 04-01-2025 REG                                         | **   | 9,932,918                     |
| ORACLE CORP 2.65% DUE 07-15-2026                                            | **   | 109,894                       |
| ORACLE CORP 2.95% DUE 05-15-2025                                            | **   | 4,722,521                     |
| ORACLE CORP 3.85% DUE 07-15-2036                                            | **   | 230,645                       |
| ORACLE CORP 3.9% DUE 05-15-2035                                             | **   | 84,720                        |
| ORACLE CORP COM                                                             | **   | 25,002,685                    |
| ORACLE CORP FIXED 3.85% DUE 04-01-2060                                      | **   | 17,584,918                    |
| ORANGE EUR4                                                                 | **   | 2,287,315                     |
| ORASURE TECHNOLOGIES INC COM                                                | **   | 99,552                        |
| ORBCOMM INC COM STK                                                         | **   | 86,859                        |
| ORDINA NV EUR0.10                                                           | **   | 162,696                       |
| ORIGIN BANCORP INC COM STK USD 5.00                                         | **   | 50,597                        |
| ORIGIN ENERGY LTD NPV                                                       | **   | 405,969                       |
| ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK | **   | 13,724                        |
| ORIX CORP 2.9% DUE 07-18-2022                                               | **   | 65,292                        |
| ORIX CORP FIXED 3.25% DUE 12-04-2024                                        | **   | 109,317                       |
| ORMAT TECHNOLOGIES INC COM                                                  | **   | 88,836                        |
| ORRSTOWN FINL SVCS INC COM                                                  | **   | 23,948                        |
| ORTHOFIX MED INC COM USD0.10                                                | **   | 362,064                       |
| OSHKOSH CORPORATION                                                         | **   | 481,906                       |
| OSI SYS INC COM                                                             | **   | 233,982                       |
| OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO                               | **   | 423,937                       |
| OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO                               | **   | 343,625                       |
| OTIS WORLDWIDE CORP COM USD0.01 WI                                          | **   | 3,588,121                     |
| OTP BANK NYRT HUF100                                                        | **   | 108,780                       |
| OTSUKA CORP NPV                                                             | **   | 1,011,802                     |
| OUTFRONT MEDIA INC COM                                                      | **   | 805,676                       |
| OUTSET MED INC COM                                                          | **   | 1,273,216                     |
| OVERSEAS PVT INVT 3.43% DUE 05-15-2030                                      | **   | 6,409,155                     |
| OVERSEAS SHIPHOLDING GROUP INC NEW COM USD0.01 CL A (POST REV SPLT)         | **   | 32,543                        |
| OWENS & MINOR INC NEW COM                                                   | **   | 1,049,811                     |
| OWENS CORNING NEW COM STK                                                   | **   | 242,280                       |
| OWL ROCK CAP CORP COM USD0.01                                               | **   | 241,692                       |
| OXFORD INDS INC COM                                                         | **   | 155,128                       |
| OYO CORP NPV                                                                | **   | 194,873                       |
| OYSTER PT PHARMA INC COM                                                    | **   | 23,901                        |
| P A M TRANSN SVCS INC COM                                                   | **   | 47,383                        |
| PAC GAS & ELEC CO 4.25% DUE 08-01-2023                                      | **   | 2,684,790                     |
| PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022                                | **   | 902,540                       |
| PAC GAS & ELEC CO FIXED 1.75% DUE 06-16-2022                                | **   | 1,383,895                     |
| PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027                                 | **   | 5,637,620                     |
| PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026                                | **   | 634,878                       |
| PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026                                | **   | 1,491,564                     |
| PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025                                | **   | 352,357                       |
| PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                                | **   | 357,484                       |
| PAC GAS & ELEC CO FLTGT RT 1.6% DUE 11-15-2021                              | **   | 2,426,328                     |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| PAC GAS & ELEC CO FLTG RT 1.6% DUE 11-15-2021               | **   | 7,614,169                     |
| PAC PREMIER BANCORP COM                                     | **   | 486,806                       |
| PACCAR FINL CORP MEDIUM TERM SR NTS BOOK .8% DUE 06-08-2023 | **   | 365,699                       |
| PACCAR FINL CORP MEDIUM TERM SR NTS BOOK.35% DUE 08-11-2023 | **   | 3,087,975                     |
| PACCAR FINL CORP MEDIUM TERM SR NTS BOOK.35% DUE 08-11-2023 | **   | 2,190,600                     |
| PACCAR INC COM                                              | **   | 5,090,520                     |
| PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK          | **   | 393,199                       |
| PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG    | **   | 4,717,161                     |
| PACIFIC GAS & ELEC CO 3.4% 08-15-2024                       | **   | 639,001                       |
| PACIFIC GAS & ELEC CO 4.0% 12-01-2046                       | **   | 311,625                       |
| PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042                   | **   | 108,286                       |
| PACIFICORP 2.7% DUE 09-15-2030                              | **   | 1,142,988                     |
| PACIFICORP 6.25% DUE 10-15-2037                             | **   | 119,476                       |
| PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049              | **   | 124,028                       |
| PACWEST BANCORP DEL COM                                     | **   | 2,820,924                     |
| PAN AMER SILVER COM NPV                                     | **   | 408,091                       |
| PAN INTL INDL TWD10                                         | **   | 215,512                       |
| PAN JIT INTERNATIO TWD10                                    | **   | 11,602                        |
| PANAMA REP 4.5% DUE 04-16-2050 REG                          | **   | 256,502                       |
| PANAMA REP GLOBAL BD TBOND 3.16% 01-23-2030                 | **   | 387,629                       |
| PANASONIC CORP                                              | **   | 524,645                       |
| PANDORA A/S DKK0.01                                         | **   | 3,960,620                     |
| PANIN FINANCIAL IDR125                                      | **   | 46,005                        |
| PAPYLESS CO NPV                                             | **   | 219,369                       |
| PAR PACIFIC HOLDINGS INC COM NEW COM NEW                    | **   | 328,306                       |
| PARADE TECHNOLOGIE TWD10                                    | **   | 79,434                        |
| PARAGON BANKING GR ORD GBP1                                 | **   | 1,039,627                     |
| PARAMOUNT GROUP INC COM                                     | **   | 126,244                       |
| PAREX RESOURCES IN COM NPV                                  | **   | 115,516                       |
| PARK AEROSPACE CORP                                         | **   | 25,962                        |
| PARK HOTELS & RESORTS INC COM                               | **   | 380,318                       |
| PARK NATL CORP COM                                          | **   | 93,144                        |
| PARKE BANCORP INC COM                                       | **   | 19,609                        |
| PARKER-HANNIFIN 3.25% DUE 06-14-2029                        | **   | 283,706                       |
| PARKLAND CORP. COM NPV                                      | **   | 174,368                       |
| PARK-OHIO HLDGS CORP COM                                    | **   | 111,611                       |
| PARSONS CORP DEL COM                                        | **   | 12,270                        |
| PATRICK INDS INC COM                                        | **   | 1,359,687                     |
| PATRIOT TRANSN HLDG INC COM                                 | **   | 2,695                         |
| PATTERSON COS INC COM                                       | **   | 412,776                       |
| PATTERSON-UTI ENERGY INC COM                                | **   | 174,295                       |
| PAX GLOBAL TECHNOLOGY LIMITED COMSTK                        | **   | 342,370                       |
| PAYCOM SOFTWARE INC COM                                     | **   | 29,244,746                    |
| PAYLOCITY HLDG CORP COM                                     | **   | 3,924,027                     |
| PAYPAL HLDGS INC 1.35% DUE 06-01-2023                       | **   | 839,610                       |
| PAYPAL HLDGS INC 2.2% DUE 09-26-2022                        | **   | 1,870,169                     |
| PAYPAL HLDGS INC 2.85% DUE 10-01-2029                       | **   | 1,555,125                     |
| PAYPAL HLDGS INC COM                                        | **   | 62,193,449                    |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025                                      | **   | 898,512                       |
| PBF ENERGY INC CL A CL A                                                         | **   | 109,581                       |
| PC CONNECTION INC COM                                                            | **   | 374,158                       |
| PCCW LIMITED NPV                                                                 | **   | 24,687                        |
| PCSB FINL CORP COM                                                               | **   | 52,602                        |
| PCTEL INC                                                                        | **   | 18,922                        |
| PDC ENERGY INC COM                                                               | **   | 2,568,200                     |
| PDF SOLUTIONS INC COM                                                            | **   | 75,190                        |
| PDL BIOPHARMA INC COM                                                            | **   | 47,849                        |
| PEABODY ENERGY CORP NEW                                                          | **   | 174,674                       |
| PEACEHEALTH 1.375% DUE 11-15-2025                                                | **   | 792,045                       |
| PEAPACK-GLADSTONE FINL CORP COM                                                  | **   | 106,198                       |
| PEARLABYSS CORP KRW500                                                           | **   | 645,789                       |
| PEBBLEBROOK HOTEL TR COM STK                                                     | **   | 232,481                       |
| PEGASYSTEMS INC COM                                                              | **   | 6,812,251                     |
| PEGATRON CORP TWD10                                                              | **   | 626,362                       |
| PEGAVISION CORPORA TWD10                                                         | **   | 292,249                       |
| PELTON INTERACTIVE INC                                                           | **   | 464,111                       |
| PENN NATL GAMING INC COM                                                         | **   | 620,914                       |
| PENN VA CORP NEW COM                                                             | **   | 25,111                        |
| PENNS WOODS BANCORP INC COM                                                      | **   | 31,082                        |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGY SER 2009-1 CL A1 FLTG 1A1 07-25-2029    | **   | 642,543                       |
| PENNSYLVANIA ST HIGHER ED ASSISTANCE AGYSTUDENT LN REV FLTG RT 0% 10-25-2036 BEO | **   | 3,404,818                     |
| PENNYMAC FINL SVCS INC NEW COM                                                   | **   | 1,651,721                     |
| PENSKE AUTOMOTIVE GROUP INC COM STK                                              | **   | 767,081                       |
| PENSKE TRUCK 4.125% DUE 08-01-2023                                               | **   | 309,774                       |
| PENSKE TRUCK 4.125% DUE 08-01-2023                                               | **   | 1,940,165                     |
| PENSKE TRUCK FIXED 2.7% DUE 03-14-2023                                           | **   | 188,198                       |
| PENSKE TRUCK FIXED 2.7% DUE 03-14-2023                                           | **   | 7,005,147                     |
| PENUMBRA INC COM                                                                 | **   | 1,318,450                     |
| PEOPLES BANCORP INC COM STK                                                      | **   | 95,303                        |
| PEOPLES BANCORP N C INC COM PEOPLES BANCORP OF NORTH CAROLINA INC                | **   | 15,907                        |
| PEOPLES UTD FINL INC COM                                                         | **   | 731,941                       |
| PEPKOR HOLDINGS LTD NPV                                                          | **   | 62,403                        |
| PEPPERDINE UNIV FIXED 3.301% DUE 12-01-2059                                      | **   | 266,782                       |
| PEPSICO INC .75% DUE 05-01-2023                                                  | **   | 1,125,829                     |
| PEPSICO INC 1.625% DUE 05-01-2030                                                | **   | 933,971                       |
| PEPSICO INC 2.25% DUE 03-19-2025                                                 | **   | 117,501                       |
| PEPSICO INC 2.375% DUE 10-06-2026                                                | **   | 152,622                       |
| PEPSICO INC 2.625% DUE 03-19-2027                                                | **   | 121,026                       |
| PEPSICO INC 2.75 DUE 03-05-2022                                                  | **   | 1,084,951                     |
| PEPSICO INC 3.625% DUE 03-19-2050                                                | **   | 469,506                       |
| PEPSICO INC 3.875% DUE 03-19-2060                                                | **   | 334,943                       |
| PEPSICO INC 4% DUE 05-02-2047                                                    | **   | 198,417                       |
| PEPSICO INC COM                                                                  | **   | 8,611,633                     |
| PER AARSLEFF HLDNG SER'B'DKK2                                                    | **   | 1,315,910                     |
| PERDOCEO ED CORP COM                                                             | **   | 535,247                       |
| PERFICIENT INC COM STK                                                           | **   | 229,768                       |

| Security Name, Maturity Date, and Rate               | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------|------|-------------------------------|
| PERFORMANCE FOOD GROUP CO COM                        | **   | 4,635,167                     |
| PERNOD RICARD NPV EUR 1.55                           | **   | 8,145,406                     |
| PERRIGO COMPANY LIMITED COM EUR0.001                 | **   | 435,483                       |
| PERSISTENT SYSTEMS INR10                             | **   | 62,971                        |
| PERSPECTA INC COM                                    | **   | 1,633,346                     |
| PERU REP 1.862% 12-01-2032                           | **   | 403,200                       |
| PERU REP 2.78% 12-01-2060                            | **   | 569,076                       |
| PERU(REP OF) 6.15% GTD 12/08/2032 PEN                | **   | 134,600                       |
| PERU(REP OF) FXD 5.94% 5.94% 12/02/2029              | **   | 276,091                       |
| PERU(REPUBLIC OF) BNDS 8.2% 12/08/2026               | **   | 750,530                       |
| PERUSAHAAN GAS NEGARA TBK PT                         | **   | 50,451                        |
| PETRO CDA 5.35% DUE 07-15-2033                       | **   | 243,611                       |
| PETROBRAS DISTR COM NPV                              | **   | 1,209,192                     |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044                | **   | 516,000                       |
| PETROBRAS GLOBAL FIN B V GLOBAL NT 5.093% 01-15-2030 | **   | 1,197,960                     |
| PETRO-CDA 7.875% DUE 06-15-2026                      | **   | 258,064                       |
| PETROL BRASILEIROS PRF NPV                           | **   | 149,749                       |
| PETROLEOS MEXICANOS 6.5% 03-13-2027                  | **   | 5,055,312                     |
| PETROLEOS MEXICANOS 6.75% DUE 09-21-2047             | **   | 187,500                       |
| PETRONAS GAS NPV                                     | **   | 126,433                       |
| PEUGEOT SA EUR1                                      | **   | 2,531,835                     |
| PFD BK L A CAL COM                                   | **   | 90,493                        |
| PFIZER INC .8% DUE 05-28-2025                        | **   | 1,414,823                     |
| PFIZER INC 1.7% DUE 05-28-2030                       | **   | 924,115                       |
| PFIZER INC 2.625% DUE 04-01-2030                     | **   | 1,272,409                     |
| PFIZER INC 3% DUE 06-15-2023                         | **   | 357,343                       |
| PFIZER INC 3.45% 03-15-2029                          | **   | 163,628                       |
| PFIZER INC COM                                       | **   | 19,752,540                    |
| PGE POLSKA GRUPA PLN10.25                            | **   | 108,460                       |
| PGT INC COM                                          | **   | 1,114,266                     |
| PHARMA RESEARCH PR KRW500                            | **   | 335,271                       |
| PHILIP MORRIS INTL .875% DUE 05-01-2026              | **   | 2,741,342                     |
| PHILIP MORRIS INTL 1.125% DUE 05-01-2023             | **   | 827,827                       |
| PHILIP MORRIS INTL 1.125% DUE 05-01-2023             | **   | 581,256                       |
| PHILIP MORRIS INTL 1.5% DUE 05-01-2025               | **   | 778,915                       |
| PHILIP MORRIS INTL 1.875% DUE 02-25-2021             | **   | 2,284,450                     |
| PHILIP MORRIS INTL 2.1% DUE 05-01-2030               | **   | 657,057                       |
| PHILIP MORRIS INTL 2.625 DUE 03-06-2023              | **   | 288,688                       |
| PHILIP MORRIS INTL 2.75% DUE 02-25-2026              | **   | 8,724,886                     |
| PHILIP MORRIS INTL 3.125% DUE 08-17-2027             | **   | 6,720,813                     |
| PHILIP MORRIS INTL 3.375% DUE 08-11-2025             | **   | 6,005,595                     |
| PHILIP MORRIS INTL COM STK NPV                       | **   | 5,753,822                     |
| PHILIP MORRIS INTL INC 2.9 DUE 11-15-2021            | **   | 2,567,948                     |
| PHILIPPINES(REP OF) 6.25% BDS 14/01/2036 PHP         | **   | 265,928                       |
| PHILLIPS 66 .9% DUE 02-15-2024                       | **   | 4,345,499                     |
| PHILLIPS 66 3.15% DUE 12-15-2029                     | **   | 260,085                       |
| PHILLIPS 66 3.55% DUE 10-01-2026                     | **   | 328,688                       |
| PHILLIPS 66 3.85% DUE 04-09-2025                     | **   | 1,346,170                     |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| PHILLIPS 66 FIXED 1.3% DUE 02-15-2026                                | **   | 2,072,391                     |
| PHILLIPS 66 FIXED 3.7% DUE 04-06-2023                                | **   | 2,725,644                     |
| PHILLIPS 66 FLTG RT .84038% DUE 02-15-2024                           | **   | 400,329                       |
| PHOSAGRO PUBLIC JOINT STOCK COMPANY GDR EACH REPR 1/3 ORD REG'S SPON | **   | 103,940                       |
| PHOTRONICS INC COM                                                   | **   | 76,870                        |
| PHREESIA INC COM                                                     | **   | 605,759                       |
| PHX MINERALS INC CL A CL A                                           | **   | 6,113                         |
| PHYSICIANS RLTY TR COM                                               | **   | 317,801                       |
| PI ADVANCED MATERIALS CO LTD                                         | **   | 492,022                       |
| PIAGGIO NPV                                                          | **   | 39,878                        |
| PICC PROPERTY & CA 'H'CNV1                                           | **   | 1,672,656                     |
| PICK'N PAY STORES ZAR0.0125                                          | **   | 182,543                       |
| PICO HLDGS INC COM NEW STK                                           | **   | 31,388                        |
| PIEDMONT NAT GAS 3.64% DUE 11-01-2046                                | **   | 914,425                       |
| PIEDMONT OFFICE REALTY TRU-A                                         | **   | 183,026                       |
| PIERIS PHARMACEUTICALS INC                                           | **   | 89,000                        |
| PILGRIMS PRIDE CORP                                                  | **   | 719,118                       |
| PINNACLE FINL PARTNERS INC COM                                       | **   | 730,940                       |
| PINNACLE W. CAP CORP COM                                             | **   | 2,564,396                     |
| PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG                | **   | 495,583                       |
| PIONEER NAT RES CO COM                                               | **   | 4,752,060                     |
| PIRAMAL ENTERPRISES INR2                                             | **   | 379,599                       |
| PITNEY BOWES INC COM                                                 | **   | 510,436                       |
| PJT PARTNERS INC COM CL A COM CL A                                   | **   | 2,315,443                     |
| PKN ORLEN SA PLN1.25                                                 | **   | 1,667,402                     |
| PLAINS ALL AMER PIPELINE 2.85 1-31-2023                              | **   | 1,553,274                     |
| PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025                   | **   | 128,568                       |
| PLAINS ALL AMERN 3.65 DUE 06-01-2022                                 | **   | 86,493                        |
| PLAINS ALL AMERN 4.5% DUE 12-15-2026                                 | **   | 1,601,761                     |
| PLANET FITNESS INC CL A CL A                                         | **   | 2,600,993                     |
| PLANTRONICS INC NEW COM                                              | **   | 585,064                       |
| PLATINUM BARS                                                        | **   | 536,136                       |
| PLAYA HOTELS & RESORTS N V COMN STOCK                                | **   | 113,794                       |
| PLAYAGS INC COM                                                      | **   | 174,643                       |
| PLAYTECH PLC ORD NPV                                                 | **   | 1,301,255                     |
| PLDT INC                                                             | **   | 71,118                        |
| PLEXUS CORP COM                                                      | **   | 256,529                       |
| PLUG PWR INC COM NEW                                                 | **   | 1,946,807                     |
| PLUS500 LTD ORD ILS0.01 (DI)                                         | **   | 1,272,956                     |
| PNC BK N A 3.8 07-25-2023                                            | **   | 3,794,184                     |
| PNC BK N A PITT PA 2.232% DUE 07-22-2022                             | **   | 4,156,910                     |
| PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022                          | **   | 1,485,528                     |
| PNC BK NA PITT PA 2.55% DUE 12-09-2021                               | **   | 305,874                       |
| PNC FINANCIAL SERVICES GROUP COM STK                                 | **   | 25,671,061                    |
| PNC FINL SVCS 3.5% DUE 01-23-2024                                    | **   | 5,220,458                     |
| PNC FINL SVCS GROUP INC 3.45% DUE 04-23-2029 REG                     | **   | 288,173                       |
| PNC FINL SVCS GROUP INC 3.45% DUE 04-23-2029 REG                     | **   | 3,527,232                     |
| PNM RES INC 3.25% 03-09-2021                                         | **   | 175,687                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| PNM RES INC 3.25% 03-09-2021                                        | **   | 3,187,456                     |
| POL.GORN.NAFT.I GA PLN1.00                                          | **   | 308,696                       |
| POLA ORBIS HLDG IN NPV                                              | **   | 768,224                       |
| POLAR CAPITAL HLDG ORD GBP0.025                                     | **   | 165,213                       |
| POLY PROPERTY GROUP CO LTD HKD0.50                                  | **   | 139,136                       |
| POLYMETAL INTL PLC SHS                                              | **   | 813,806                       |
| POLYPLEX CORP INR10(DEMAT)                                          | **   | 356,081                       |
| POLYPLEX THAILAND THB1(NVDR)                                        | **   | 382,516                       |
| POLYUS PJSC GDR EA REP 0.5SHS REG S                                 | **   | 724,343                       |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                       | **   | 3,755,249                     |
| PORSCHE AUTO HL SE NON VTG PRF NPV                                  | **   | 176,113                       |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE                   | **   | 798,204                       |
| PORT AUTH N Y & N J 5.859% 12-01-2024 BEO TAXABLE                   | **   | 21,400,897                    |
| PORT MORROW ORE TRANSMISSION FACS REV 2.987% 09-01-2036 BEO TAXABLE | **   | 6,660,360                     |
| PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW                         | **   | 1,563,415                     |
| POSCO INTERNATIONAL CORPORATION                                     | **   | 403,163                       |
| POSCO KRW5000                                                       | **   | 3,379,871                     |
| POST APT HOMES L P 3.375% DUE 12-01-2022                            | **   | 286,910                       |
| POST HLDGS INC COM STK                                              | **   | 2,373,735                     |
| POSTAL SAVINGS BANK OF CHINA (LOCAL 1658)                           | **   | 881,148                       |
| POSTE ITALIANE SPA NPV                                              | **   | 267,119                       |
| POTBELLY CORP COM                                                   | **   | 17,728                        |
| POWELL INDS INC COM                                                 | **   | 270,217                       |
| POWER CORP CANADA SUB-VTG NPV                                       | **   | 114,717                       |
| POWERLONG REAL EST HKD0.01                                          | **   | 423,769                       |
| POWERTECH TECHNOLO TWD10                                            | **   | 1,073,875                     |
| POWSZECHNA KASA OS PLN1.00                                          | **   | 129,768                       |
| PPD INC COM                                                         | **   | 573,561                       |
| PPG IND INC COM                                                     | **   | 21,289,035                    |
| PPL CAP FDG INC 3.4% DUE 06-01-2023                                 | **   | 53,100                        |
| PPL CAP FDG INC 3.5 DUE 12-01-2022                                  | **   | 31,459                        |
| PPL CAP FDG INC 4.2% DUE 06-15-2022                                 | **   | 125,298                       |
| PPL CORP COM ISIN US69351T1060                                      | **   | 19,356,480                    |
| PPL ELEC UTILS 4.125% DUE 06-15-2044                                | **   | 92,590                        |
| PQ GROUP HLDGS INC COM                                              | **   | 253,814                       |
| PRA GROUP INC COM                                                   | **   | 834,446                       |
| PRA HEALTH SCIENCES INC COM                                         | **   | 3,906,327                     |
| PRECISION BIOSCIENCES INC COM                                       | **   | 106,860                       |
| PREFERRED APT CMNTYS INC COM                                        | **   | 21,416                        |
| PREFORMED LINE PRODS CO COM                                         | **   | 62,144                        |
| PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK                    | **   | 28,401                        |
| PREMIER FINL CORP                                                   | **   | 132,917                       |
| PREMIER INC CL A CL A                                               | **   | 197,473                       |
| PRESIDENT CHAIN ST TWD10                                            | **   | 227,985                       |
| PRESS KOGYO CO NPV                                                  | **   | 140,829                       |
| PRESTIGE AUTO 2.81% DUE 01-17-2023                                  | **   | 713,994                       |
| PRESTIGE AUTO 3.91% DUE 11-15-2022                                  | **   | 1,634,139                     |
| PRESTIGE CONSUMER HEALTHCARE INC COM                                | **   | 234,326                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| PRGX GLOBAL INC                                                            | **   | 6,493                         |
| PRICESMART INC COM STK                                                     | **   | 267,440                       |
| PRIMA MEAT PACKERS NPV                                                     | **   | 133,388                       |
| PRIMORIS SVCS CORP COM                                                     | **   | 565,204                       |
| PRIN FINL GROUP 3.125% DUE 05-15-2023                                      | **   | 3,188,825                     |
| PRIN FINL GROUP 3.7% DUE 05-15-2029                                        | **   | 29,248                        |
| PRIN LIFE GLOBAL 1.25% DUE 05-11-2023                                      | **   | 11,940,497                    |
| PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 | **   | 1,174,036                     |
| PRIVATE EXPT FDG CORP 2.05 DUE 11-15-2022 REG                              | **   | 583,819                       |
| PRIVATE EXPT FDG CORP SECD NT SER EE 2.8% DUE 05-15-2022 REG               | **   | 2,871,103                     |
| PROASSURANCE CORP COM                                                      | **   | 386,043                       |
| PROCTER & GAMBLE 2.8% DUE 03-25-2027                                       | **   | 189,404                       |
| PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG                                | **   | 576,578                       |
| PROG HOLDINGS INC COM                                                      | **   | 268,488                       |
| PROGRESS ENERGY 3.15% DUE 04-01-2022                                       | **   | 513,429                       |
| PROGRESS ENERGY 3.15% DUE 04-01-2022                                       | **   | 800,949                       |
| PROGRESSIVE CORP 4.35 DUE 04-25-2044                                       | **   | 121,026                       |
| PROGYNY INC COM                                                            | **   | 126,322                       |
| PROLOGIS L P 1.25% 10-15-2030                                              | **   | 158,437                       |
| PROLOGIS L P FIXED 2.125% DUE 10-15-2050                                   | **   | 742,583                       |
| PROLOGIS LP 3.0% DUE 04-15-2050                                            | **   | 221,063                       |
| PROPETRO HLDG CORP COM                                                     | **   | 95,095                        |
| PROQR THERAPEUTICS B.V. COM STK                                            | **   | 192,654                       |
| PROS HLDGS INC COM                                                         | **   | 546,285                       |
| PROSPERITY BANCSHARES INC COM                                              | **   | 1,762,160                     |
| PROTECTIVE INS CORP CL B CL B                                              | **   | 16,863                        |
| PROTECTIVE LIFE 3.4% DUE 01-15-2030                                        | **   | 431,310                       |
| PROTHENA CORP PLC USD0.01                                                  | **   | 263,860                       |
| PROTO CORPORATION NPV                                                      | **   | 164,636                       |
| PROVID HLTH & SVCS 2.746% DUE 10-01-2026                                   | **   | 1,637,379                     |
| PROVIDENT BANCORP INC MD COM                                               | **   | 39,624                        |
| PROVIDENT FINL HLDGS INC COM                                               | **   | 14,485                        |
| PROVIDENT FINL SVCS INC COM                                                | **   | 222,201                       |
| PROVINCE OF ALBERTA 2.2% DUE 07-26-2022 BEO                                | **   | 983,667                       |
| PROXIMUS                                                                   | **   | 1,027,287                     |
| PRUDENTIAL BANCORP INC NEW COM                                             | **   | 22,105                        |
| PRUDENTIAL FINL INC 3.878% 03-27-2028                                      | **   | 499,725                       |
| PRYSMIAN SPA EUR0.10                                                       | **   | 2,548,573                     |
| PT BANK NEGARA IND LKD SHS(IDR7500 & IDR375)                               | **   | 329,164                       |
| PT INDOFOOD SUKSES IDR100                                                  | **   | 227,888                       |
| PTC INC COM                                                                | **   | 61,958                        |
| PTC THERAPEUTICS INC COM                                                   | **   | 1,797,700                     |
| PUB STORAGE COM                                                            | **   | 4,217,936                     |
| PUB SVC ELEC & GAS FIXED 3.65% DUE 09-01-2028                              | **   | 5,977,183                     |
| PUB SVC ENTERPRISE .8% DUE 08-15-2025                                      | **   | 1,249,393                     |
| PUB SVC ENTERPRISE 2% DUE 11-15-2021                                       | **   | 3,896,622                     |
| PUBLIC JOINT STOCK COMPANY M.VIDEO                                         | **   | 238,433                       |
| PUBLIC SERVICE CO OF COLORADO 2.25 DUE 09-15-2022 BEO                      | **   | 52,204                        |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PUBLIC SERVICE ELECTRIC & GAS CO 3.25% DUE 09-01-2023                          | **   | 3,394,187                     |
| PUBLIC SERVICE ENTERPRISE GROUP INC 1.6%DUE 08-15-2030 BEO                     | **   | 1,730,388                     |
| PUBLIC STORAGE 3.385% 05-01-2029                                               | **   | 457,782                       |
| PUBLIC SVC CO N H 3.5 DUE 11-01-2023                                           | **   | 45,350                        |
| PUBLIC SVC ELEC GAS CO 3.75 DUE 03-15-2024 REG                                 | **   | 1,750,609                     |
| PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024                          | **   | 322,957                       |
| PUBLICIS GROUPE SA EUR0.40                                                     | **   | 1,759,707                     |
| PUMA BIOTECHNOLOGY INC COM .                                                   | **   | 92,237                        |
| PURE STORAGE INC CL A CL A                                                     | **   | 2,467,836                     |
| PUT BONDOPT BNPAFRPP 23/05/2025 FRANCE (GOVT OF) 0 97 3175SQ653                | **   | 34,866                        |
| PUT SWO USD BNPAFRPP P 1.306% / R 3MLIBOR European 317U873W6 10/29/2021        | **   | 8,159                         |
| PUT SWO USD BOFAUS6S P 1.3% / R 3MLIBOR European 317U866W5 10/13/2021          | **   | 18,805                        |
| PUT SWO USD BOFAUS6S P 2.175% / R 3MLIBOR European 317U058U7 09/15/2021        | **   | 7,414                         |
| PUT SWO USD CITIUS33 P 1.37% / R 3MLIBOR European 317U839W9 10/25/2021         | **   | 7,231                         |
| PUT SWO USD CSFPGB2L P 1.733% / R 3MLIBOR European 317U643T2 08/26/2021        | **   | 23,068                        |
| PUT SWO USD GSCMUS33 P 1.365% / R 3MLIBOR European 317U825W5 10/22/2021        | **   | 14,536                        |
| PUT SWO USD MSCSUS33 P 1.1% / R 3MLIBOR European 317U883Z7 01/29/2021          | **   | 3,260                         |
| PUT SWO USD MSCSUS33 P 1.752% / R 3MLIBOR European 317U608T5 08/23/2021        | **   | 16,365                        |
| PVH CORP COM USD1                                                              | **   | 2,691,357                     |
| PVPTL ABU DHABI GOVT INT'L 2.5% 10-11-2022                                     | **   | 931,770                       |
| PVPTL ABU DHABI GOVT INT'L 3.125% 10-11-2027                                   | **   | 560,250                       |
| PVPTL ABU DHABI GOVT INT'L 3.125% 10-11-2027                                   | **   | 12,353,513                    |
| PVPTL COMM MORTGAGE TRUST SER 2016-787S CL A BNDS 3.545% 02-10-2036            | **   | 1,994,446                     |
| PVPTL CREDIT SUISSE GROUP AG VAR RT DUE 12-14-2023                             | **   | 3,345,880                     |
| PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028                  | **   | 1,744,348                     |
| PVPTL MITSUBISHI UFJ LEASE & FIN CO LTD 2.652% DUE 09-19-2022                  | **   | 1,853,990                     |
| PVPTL OZLM LTD FLTGT RT SR 15-13A 04-30-2027                                   | **   | 463,383                       |
| PVPTL SBA TOWER TR SECD TOWER REV SEC 2.8 36% DUE 01-15-2025                   | **   | 10,646,489                    |
| PVPTL SMITHFIELD FOODS FIXED 2.65% DUE 10-03-2021                              | **   | 2,098,385                     |
| PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO               | **   | 1,299,708                     |
| PVT EXPT FDG CORP 2.65% DUE 02-16-2021                                         | **   | 3,395,284                     |
| PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025                                | **   | 10,336,295                    |
| PVT PLBNP PARIBAS SR NON PFD 5.198% 01-10-2030                                 | **   | 1,761,074                     |
| PVTPL 1166 AVE OF THE AMERS COML MTG TR II 2005-C6 COML 5.6896% 10-13-2037     | **   | 1,433,966                     |
| PVTPL AATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.55% 06-29-2025               | **   | 1,399,899                     |
| PVTPL ABB TREAS CTR USA INC NT 144A 4% DUE 06-15-2021 BEO                      | **   | 5,190,837                     |
| PVTPL ABBOTT LABS 3.875% 09-15-2025                                            | **   | 108,805                       |
| PVTPL ABN AMRO BK N V MEDIUM TERM 3.4% 08-27-2021                              | **   | 6,146,208                     |
| PVTPL ABN AMRO BK N V MEDIUM TERM 144A FLTGT 08-27-2021                        | **   | 4,035,206                     |
| PVTPL ABS TOWD PT MTG TR 2016-3 CL A-1 FLTGT RT 144A DUE 08-25-2055 BEO        | **   | 966,514                       |
| PVTPL ACC TR SR 19-2 CL A 2.82% 02-21-2023                                     | **   | 253,287                       |
| PVTPL ACIS CLO 2015-6A LTD CL A-1 FLTGT RT 05-01-2027 BEO                      | **   | 384,984                       |
| PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.3% DUE 07-15-2025/05-27-2020 BEO     | **   | 1,451,880                     |
| PVTPL AGL CLO 6 LTD/AGL CLO 6 LLC FLTGT SR 20-61 CL A1 07-20-2031              | **   | 1,707,554                     |
| PVTPL AGL CORE CLO 8 LTD/AGL CORE CLO 8 LLC SR SECD NT CL A-1 FLTGT 10-20-2031 | **   | 1,351,688                     |
| PVTPL AIA GROUP LIMITED 3.6% 04-09-2029                                        | **   | 298,155                       |
| PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040             | **   | 314,514                       |
| PVTPL AIB GROUP PLC AIB GROUP PLC 4.75 4.75% DUE 10-12-2023 BEO                | **   | 318,985                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL AIB GROUP PLC AIB GROUP PLC 4.75 4.75% DUE 10-12-2023 BEO                | **   | 549,974                       |
| PVTPL AIB GROUP PLC FIXED 4.263% 04-10-2025 BEO                                | **   | 546,685                       |
| PVTPL AIG GLOBAL FUNDING FLTG 01-22-2021                                       | **   | 2,991,738                     |
| PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO                        | **   | 192,538                       |
| PVTPL AIR CDA PASS THRU TR 2017-1 PVTPL AIR CANADA BNDS 3.55% DUE 07-15-2031   | **   | 320,635                       |
| PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050                             | **   | 385,044                       |
| PVTPL ALIMENTATION COUCHE-TARD INC 2.95%DUE 01-25-2030                         | **   | 546,410                       |
| PVTPL ALIMENTATION COUCHE-TARD INC SR NT2.7% DUE 07-26-2022/07-26-2017 BEO     | **   | 2,816,517                     |
| PVTPL ALLEGANY PK CLO LTD/ALLEGANY PK CLO LL SER 19-1A CLS D VAR RT 01-20-2033 | **   | 3,499,991                     |
| PVTPL ALLEGRO CLO LTD SER 17-1A CL A FLT 10-16-2030                            | **   | 5,593,926                     |
| PVTPL AMERICAN CR ACCEP RECEIVABLES SR 19-3 CL C 2.76% 09-12-2025              | **   | 351,430                       |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SR 19-4 CL C 2.69% 12-12-2025           | **   | 153,193                       |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SR 19-4 CL C 2.69% 12-12-2025           | **   | 2,553,214                     |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SER 19-1 CL B 3.32% 04-12-2023 BEO      | **   | 281,246                       |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SER 19-1 CL C 3.5% 04-14-2025 BEO       | **   | 452,061                       |
| PVTPL AMERICAN CR ACCEP RECEIVABLES TR SER 19-3 CL B 2.59% 08-14-2023 BEO      | **   | 2,008,714                     |
| PVTPL AMERICAN CREDIT ACCEPTANCE SRS 20 -3 CL C 2.16% DUE 06-15-2026 BEO       | **   | 641,644                       |
| PVTPL AMMC CLO 23 LTD/AMMC CLO 23 LLC SRSECD NT CL A-1-L FLTG 144A 10-17-2031  | **   | 1,299,986                     |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024                             | **   | 217,573                       |
| PVTPL ANGLO AMERN CAP PLC GTD NT 3.625% 09-11-2024                             | **   | 2,719,661                     |
| PVTPL ANGLO AMERN CAP PLC GTD SR NT 2.625% DUE 09-10-2030                      | **   | 209,138                       |
| PVTPL ANGLO AMERN CAP PLC SR 4.125% DUE 04-15-2021 BEO                         | **   | 806,380                       |
| PVTPL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO                   | **   | 469,693                       |
| PVTPL ANTOFAGASTA PLC 2.375% DUE 10-14-2030/10-14-2020 BEO                     | **   | 300,750                       |
| PVTPL ANZ NEW ZEALAND INTL LTD 2.125% DUE 07-28-2021 REG                       | **   | 4,825,094                     |
| PVTPL ANZ NEW ZEALAND INTL LTD 3.45% 01-21-2028                                | **   | 285,503                       |
| PVTPL ANZ NEW ZEALAND INTL/LDN 2.875% 01-25-2022 BEO                           | **   | 2,443,146                     |
| PVTPL APIDOS CLO SR 13-12A CL AR VAR RT 04-15-2031                             | **   | 498,907                       |
| PVTPL APIDOS CLO SR 16-25A CL A1R FLTG RATE 10-20-2031                         | **   | 4,943,612                     |
| PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO     | **   | 148,845                       |
| PVTPL ARBOR RLTY COML REAL ESTATE NTS SER 19-FL2 CLS A FLTG RT 06-15-2034      | **   | 3,685,631                     |
| PVTPL AREIT 2020-CRE4 LTD/AREIT SR SECD NT CL SER 20-CRE4 CL A STEP 04-14-2037 | **   | 1,212,621                     |
| PVTPL ARI FLEET LEASE TR 2020-A NT CL A-3 144A 1.8% DUE 08-15-2028             | **   | 1,199,019                     |
| PVTPL ASB BK LTD SR MEDIUM TERM NTS BOOK 3.125% 05-23-2024                     | **   | 515,426                       |
| PVTPL ASB BK LTD SR MEDIUM TERM NTS BOOK 3.75% 06-14-2023 BEO                  | **   | 213,281                       |
| PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO                                        | **   | 958,504                       |
| PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO                                        | **   | 5,745,899                     |
| PVTPL AT&T INC NT 3.5% 09-15-2053                                              | **   | 8,893,033                     |
| PVTPL AT&T INC NT 3.55% 09-15-205L                                             | **   | 106,637                       |
| PVTPL AT&T INC NT 3.65% 09-15-2059                                             | **   | 5,116,344                     |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD 144A 4.0% DUE 01-25-2022           | **   | 1,346,111                     |
| PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD 144A 4.0% DUE 01-25-2022           | **   | 1,397,884                     |
| PVTPL ATRIUM CDO CORP SR 12A CL AR FLTG DUE 04-22-2027                         | **   | 10,725,990                    |
| PVTPL AVERY PT V CLO LTD/AVERY PT V SER 14-5A CL AR FLTG 07-17-2026            | **   | 509,088                       |
| PVTPL AVERY PT VII CLO LTD/ SER 15-7A CL AR FLTG DUE 01-15-2028                | **   | 749,713                       |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO     | **   | 400,702                       |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01-2023/05-01-2018 BEO   | **   | 1,478,564                     |
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01-2023/05-01-2018 BEO   | **   | 771,062                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-2020 BEO       | **   | 1,704,884                     |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SSR 19-3A CL A 0.0% 03-20-2026          | **   | 3,857,583                     |
| PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SER 20-1A CL A 2.33% DUE 08-20-2026     | **   | 4,231,158                     |
| PVTPL AVIS BUDGET RENT CAR FDG SER 19-2A CL A 3.35% 09-22-2025                   | **   | 8,669,854                     |
| PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024                                      | **   | 306,287                       |
| PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023                                     | **   | 962,804                       |
| PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO                 | **   | 1,660,818                     |
| PVTPL BAE SYS PLC 1.9% DUE 02-15-2031/09-15-2020 BEO                             | **   | 404,381                       |
| PVTPL BAIN CAP CR CLO 2017-2 LTD CL A-R FLTG RT 07-25-2030                       | **   | 3,092,080                     |
| PVTPL BAIN CAP CR CLO 2019-3 LTD/BAIN CAP CR SR 19-3A CL A VAR RT 10-21-2032     | **   | 22,499,939                    |
| PVTPL BANCO DE CREDITO DEL PERU 4.65%09-17-2024                                  | **   | 178,144                       |
| PVTPL BANCO SANTANDER CHILE MEDIUM TERM NTS BO 2.7 DUE 01-10-2025/01-10-2020 REG | **   | 529,380                       |
| PVTPL BANCO VOTORANTIM S A GLOBAL 4.0% DUE 09-24-2022                            | **   | 518,255                       |
| PVTPL BANCO VOTORANTIM SA 4.5% DUE 09-24-2024 REG                                | **   | 1,057,500                     |
| PVTPL BANQUE FEDERATIVE DU CR MUTUEL 2.375% DUE 11-21-2024                       | **   | 3,019,366                     |
| PVTPL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE 2.125% DUE 11-21-2022 BEO         | **   | 256,407                       |
| PVTPL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE 2.125% DUE 11-21-2022 BEO         | **   | 1,893,862                     |
| PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO                         | **   | 10,972,513                    |
| PVTPL BARINGS CLO LTD 2020-I/BARINGS CLO202 SER 20-1A CL A1 VAR RT 10-15-2032    | **   | 2,989,118                     |
| PVTPL BAYER US FIN II LLC 4.25% 12-15-2025                                       | **   | 1,714,621                     |
| PVTPL BAYER US FIN II LLC 3.875% 12-15-2023                                      | **   | 1,742,914                     |
| PVTPL BCC FDG XVI LLC EQUIP CONTRACT BKDNT CL A-2 144A 2.46% DUE 08-20-2024 BEO  | **   | 2,868,135                     |
| PVTPL BENEFIT STR PARTNERS CLO SER 14-IVA CL AIRR FLTG RT 01-20-2029 BEO         | **   | 1,000,342                     |
| PVTPL BENEFIT STR PARTNERS CLO XIX LTD SR 19-19A CL A FLTG RATE DUE 01-15-2033   | **   | 5,013,129                     |
| PVTPL BENEFIT STR PARTNERS CLO XXI LTD/BENEF SR SECD NT CL A-1 07-15-2031        | **   | 17,604,886                    |
| PVTPL BERKSHIRE HATHAWAY ENERGY CO 3.7%07-15-2030                                | **   | 2,259,253                     |
| PVTPL BERKSHIRE HATHAWAY ENERGY CO 4.05 04-15-2025                               | **   | 1,890,891                     |
| PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO                 | **   | 4,145,201                     |
| PVTPL BERRY GLOBAL INC 1.57% DUE 01-15-2026/12-22-2020 BEO                       | **   | 4,858,576                     |
| PVTPL BG ENERGY CAP PLC GTD NT 144A 4% DUE 10-15-2021 BEO                        | **   | 6,786,251                     |
| PVTPL BLACKSTONE/GSO SECD LENDING FD NT 144A 3.65% DUE 07-14-2023 BEO            | **   | 369,153                       |
| PVTPL BMW US CAP LLC 3.9% DUE 04-09-2025BEO                                      | **   | 13,671,055                    |
| PVTPL BMW US CAP LLC FLTG 08-13-2021                                             | **   | 2,065,985                     |
| PVTPL BNP PARIBAS 2.219% 06-09-2026                                              | **   | 2,370,621                     |
| PVTPL BNP PARIBAS 3.375% 01-09-2025                                              | **   | 8,773,387                     |
| PVTPL BNP PARIBAS SR NON PFD 1.904% 09-30-2028                                   | **   | 2,338,336                     |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028                                 | **   | 2,085,723                     |
| PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024                     | **   | 651,695                       |
| PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024                     | **   | 3,708,836                     |
| PVTPL BORGWARNER INC 5.0% DUE 10-01-2025BEO                                      | **   | 4,703,314                     |
| PVTPL BPCE SR NON PFD 4.0% DUE 09-12-2023                                        | **   | 1,740,525                     |
| PVTPL BPCE SR NON PFD 4.0% DUE 09-12-2023                                        | **   | 1,038,876                     |
| PVTPL BPCE SUB NTS BOOK ENTRY 5.15 DUE 07-21-2024 BEO                            | **   | 4,554,948                     |
| PVTPL BRITISH AWYS PASS THRU 3.8% 09-20-2031                                     | **   | 534,634                       |
| PVTPL BRITISH AWYS PASS THRU CTFS 3.3% FIXED 06-15-2034 BEO                      | **   | 147,754                       |
| PVTPL BRITISH AWYS PASS THRU TR 2018-1A 4.125% 09-20-2031                        | **   | 448,875                       |
| PVTPL BUSINESS JET SECS 2018-2 LLC SECD NT CL A 144A 4.447% DUE 06-15-2033 BEO   | **   | 446,765                       |
| PVTPL BUSINESS JET SECS 2019-1 LLC SECD NT CL A 144A 0% DUE 07-15-2034 BEO       | **   | 1,014,230                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL BUSINESS JET SECS 2020-1 LLC SECD NT CL A 144A 2.981% DUE 11-15-2035 BEO   | **   | 245,970                       |
| PVTPL CAMERON LNG LLC 2.902% 07-15-2031                                          | **   | 3,153,990                     |
| PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035                                      | **   | 129,773                       |
| PVTPL CANADIAN IMPERIAL BK 2.35% 07-27-2023                                      | **   | 12,195,250                    |
| PVTPL CANYON CLO FLTG SR 20-2A CL A 10-15-2031 BEO                               | **   | 2,019,183                     |
| PVTPL CAPITAL AUTO RECEIVABLES ASSET TR SR 2018-1 CL A-4 2.93% 06-20-2022        | **   | 372,690                       |
| PVTPL CARGILL INC NT 1.375% DUE 07-23-2023 BEO                                   | **   | 963,468                       |
| PVTPL CARGILL INC NT 144A 4.307% DUE 05-14-2021 BEO                              | **   | 540,954                       |
| PVTPL CARGILL INC NT 3.25% 03-01-2023                                            | **   | 100,747                       |
| PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031                       | **   | 1,480,373                     |
| PVTPL CARVANA AUTO RECEIVABLES TR 2019-2NT CL A-3 2.58% 03-15-2023               | **   | 247,177                       |
| PVTPL CARVANA AUTO RECEIVABLES TR 2019-2NT CL A-3 2.58% 03-15-2023               | **   | 1,265,544                     |
| PVTPL CARVANA AUTO RECEIVABLES TR 2019-3ACL C 144A 2.71% DUE 10-15-2024          | **   | 1,435,185                     |
| PVTPL CBAM 2017-3 LTD/CBAM 2017-3 LLC NTCL A FLTG RATE 144A VAR RT               | **   | 2,097,951                     |
| PVTPL CBAM 2018-8 LTD LLC NT CL A-1 FLTG 3C7 10-20-2029 BEO                      | **   | 12,915,063                    |
| PVTPL CBAM 2020-12 LTD/CBAM 2020-12 LLC SR 20-12A CL A VAR RT 07-20-2031         | **   | 22,378,438                    |
| PVTPL CEDAR FUNDING LTD SR 16-6A CL A-R FLTG RATE DUE 10-20-2028                 | **   | 459,113                       |
| PVTPL CERBERUS SER 20-1A CL A FLTG RT RT 10-15-2031                              | **   | 846,605                       |
| PVTPL CF HIPPOLYTA ISSUER LLC SER 20-1 CL A1 1.69% DUE 07-15-2060 BEO            | **   | 388,858                       |
| PVTPL CGDBB COML MTG TR 2017-BIOC COML MTG CTF CL A 144A VAR RT 07-15-2028       | **   | 1,370,834                     |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                               | **   | 448,493                       |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                               | **   | 5,662,221                     |
| PVTPL CHESAPEAKE FDG II LLC 2018-2 CL A-2 FLTG RATE 08-15-2030                   | **   | 688,666                       |
| PVTPL CHESAPEAKE FDG II LLC SER 18-2A CLS A1 3.23% DUE 08-15-2030 BEO            | **   | 484,053                       |
| PVTPL CHESAPEAKE FDG II LLC SER-18-1A CL-A1 3.04% 04-15-2030 BEO                 | **   | 2,774,882                     |
| PVTPL CIFC FDG 2018-1 LTD CL A FLTG 144AVAR RT DUE 04-18-2031 BEO                | **   | 1,979,166                     |
| PVTPL CIFC FDG 2018-IV LTD/CIFC FDG 2018-IV SER 18-4A CLS A1 VAR RT 10-17-2031   | **   | 2,981,649                     |
| PVTPL CIFC FDG 2019-VI LTD SER 19-6A CLS A2 VAR RT 01-16-2033                    | **   | 1,989,379                     |
| PVTPL CIFC FDG 2019-VI LTD SR 19-6A CL A1 FLTG 01-16-2033                        | **   | 3,005,391                     |
| PVTPL CIFC FDG 2020-II LTD SRS 20-2A CL A1 FLTG DUE 08-24-2032 BEO               | **   | 2,010,717                     |
| PVTPL CIFC FUNDING LTD SER 15-1A CL ARR FLTG RT DUE 01-22-2031                   | **   | 2,992,594                     |
| PVTPL CK HUTCHISON INTL 16 LTD GTD NT 144A 1.875% DUE 10-03-2021 BEO             | **   | 251,953                       |
| PVTPL CK HUTCHISON INTL 19 LTD 3.625% 04-11-2029                                 | **   | 458,060                       |
| PVTPL CLNC 2019-FL1 LTD/CLNC SER 19-FL1 CLS A VAR RT 10-19-2038                  | **   | 16,488,146                    |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL D 144A 5.6896 10/13/2037        | **   | 632,226                       |
| PVTPL CMO 1166 AVE OF THE AMERS COML 2005-C6A CL F 144A 5.6896 10/13/2037        | **   | 488,158                       |
| PVTPL CMO 280 PK AVE 2017-280P MTG TR COML CTF CL A VAR DUE 09-15-2034           | **   | 799,995                       |
| PVTPL CMO ARBOR MULTIFAMILY MTG SECS SER 20-MF1 CL A5 2.7563% DUE 05-15-2053 BEO | **   | 1,313,151                     |
| PVTPL CMO BARCLAYS COMMERCIAL MTGE SEC SER 2019-CLP CLS A FLTG RT 12-15-31       | **   | 14,237,886                    |
| PVTPL CMO BBCCRE TRUST SER 2015-GTP CL A 3.966% 08-10-2033                       | **   | 1,197,129                     |
| PVTPL CMO BB-UBS TR 2012-TFT COML MTG CLA 144A 2.8922 06-05-2030                 | **   | 85,900                        |
| PVTPL CMO BENCHMARK 2020-IG3 MTG TR SR 20-IG3 CL A2 2.475% UE 09-15-2048         | **   | 9,478,398                     |
| PVTPL CMO BFLD TR SER 2019-DPLO CL A 144A FLTG 10-15-2034                        | **   | 5,405,242                     |
| PVTPL CMO BX COML MTG TR 2018-BIOA COML MTG PASSTHRU CTF CL A FLTG 03-15-2037    | **   | 12,599,855                    |
| PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU CTF CL A 144A 10-15-2036      | **   | 1,978,221                     |
| PVTPL CMO BX COML MTG TR SR 2019-XL CL D FLTG RT 10-15-2036                      | **   | 11,511,382                    |
| PVTPL CMO BX TRUST SR 2018-IND CL A FLTG DUE 11-15-2035                          | **   | 1,813,885                     |
| PVTPL CMO BXMT 2017-FL1 LTD/BXMT 2017-FL1 LLC 5TH PRY SECD NT CL D FLTG          | **   | 418,958                       |

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|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL CMO BXMT LTD SR 20-FL3 CL A VAR RTDUE 03-15-2037 BEO                       | **   | 3,999,998                     |
| PVTPL CMO CAMB COML MTG TR 2019-LIFE CL A VAR RT 12-15-2037                      | **   | 2,875,899                     |
| PVTPL CMO CITIGROUP COML MTG TR 4.149% DUE 01-10-2024                            | **   | 10,433,311                    |
| PVTPL CMO CITIGROUP COMMERCIAL MTG TRUST SER 2014-GC19 CL D FRN 03-10-47         | **   | 1,278,480                     |
| PVTPL CMO COLONY MTG CAP LTD SR 19-IKPR CL A FLTG 11-15-2038                     | **   | 4,595,289                     |
| PVTPL CMO COMM 2014-277P MTG TR COML MTGPASSTHRU CTF CL A 3.731 08-10-2049       | **   | 808,813                       |
| PVTPL CMO COMM SER 2016-GCT CL A 144A 2.681% 08-10-2029                          | **   | 8,745,857                     |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2014-USA CL A2 3.953% DUE 09-15-2037  | **   | 2,025,459                     |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2017-LSTK CL A 2.76074% 04-05-2033    | **   | 1,966,418                     |
| PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SR 2019-ICE4 CL A VAR RT 05-15-2021       | **   | 20,787,806                    |
| PVTPL CMO CSMC 2017-RPL3 TR CL A-1 FLTG 08-25-2057                               | **   | 3,311,143                     |
| PVTPL CMO CSMC 2017-RPL3 TR MTG BACKED NT CL B-2 VAR 144A VAR RT DUE 08-01-2057  | **   | 4,303,352                     |
| PVTPL CMO CSMC 2019-AFC1 TR MTG BACKED NT CL A-1 144A VAR RT DUE 07-25-2049 BEO  | **   | 3,663,556                     |
| PVTPL CMO CSMC 2020-AFC1 TR CL A1 VAR RT DUE 02-25-2050                          | **   | 4,177,795                     |
| PVTPL CMO CSMC 2020-RPL4 TR 2% DUE 01-25-2060 BEO                                | **   | 2,119,324                     |
| PVTPL CMO CSMC TR SR 2017-CHOP CL A VAR RT 07-15-2032                            | **   | 2,158,162                     |
| PVTPL CMO CSMCSER 19RPL8 CL A1 VAR DUE 10-25-2058                                | **   | 4,833,304                     |
| PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PASSTHRU CTF CL E 144A VAR 11-10-2046        | **   | 3,640,519                     |
| PVTPL CMO FNMA SER 2019-M22 CLS A1 2.103% DUE 05-25-2029 REG                     | **   | 8,275,172                     |
| PVTPL CMO FREMF 2015-K48 MTG TR FLTG RT DUE 06-25-2025 BEO                       | **   | 482,836                       |
| PVTPL CMO FREMF 2016-K59 MTG TR 144A CL B VAR RT DUE 11-25-2049 BEO              | **   | 193,094                       |
| PVTPL CMO GREAT WOLF TR 2019-WOLF SER 19-WOLF CLS A VAR RT DUE 12-15-2029 BEO    | **   | 4,789,423                     |
| PVTPL CMO GS MTG SECS 2012-ALOHACOML MTGPASSTHRU CTF CL A 3.551 4-10-34 BEO      | **   | 4,210,170                     |
| PVTPL CMO GS MTG SECS CORP SER 2017-GPTX CL B 3.103915% FIXED 05-10-2034         | **   | 3,854,752                     |
| PVTPL CMO GS MTG SECS CORP TR 2015-590M CL A FLTG RT 10-10-2035 BEO              | **   | 1,948,282                     |
| PVTPL CMO GS MTG SECS CORP TR 2018-HART VAR RT 10-15-2031                        | **   | 2,809,999                     |
| PVTPL CMO GS MTG SECS CORP TR SER 2019-70P CLS C VAR RT 10-15-2036               | **   | 6,031,565                     |
| PVTPL CMO GS MTG SECS TR 2012-GC6 COML MTG PASSTHRU CTF CL C FLTG RT 01-10-2045  | **   | 4,323,459                     |
| PVTPL CMO HERO FDG 2016-3 NT CL A-1 144A3.07999992371% DUE 09-20-2042 BEO        | **   | 34,362                        |
| PVTPL CMO J P MORGAN CHASE COML MOTGAGE SECS SER 20-MKST CL A FRN 12-15-2036 BEO | **   | 4,926,036                     |
| PVTPL CMO J P MORGAN CHASE COML MTG SECS TR 2018-WPT CL A-FX 4.2475% 07-05-2023  | **   | 5,350,096                     |
| PVTPL CMO J P MORGAN MTG TR 2017-1 VAR RT DUE 01-25-2047                         | **   | 706,351                       |
| PVTPL CMO MANHATTAN WEST 2020-1MW MTG TRSR 20-0MW CL A 2.13% 09-10-2040          | **   | 524,869                       |
| PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059       | **   | 7,704,902                     |
| PVTPL CMO MORGAN STANLEY CAP I TR 2011-C1 5.44173 DUE 09-15-2047 BEO             | **   | 2,051,072                     |
| PVTPL CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO             | **   | 402,992                       |
| PVTPL CMO MORGAN STANLEY CAP I TR SR 11-C1 CL G 4.193% 09-15-2047                | **   | 1,698,515                     |
| PVTPL CMO MORGAN STANLEY CAP I TR SRS 20-CNP CL A VAR RT DUE 04-05-2042          | **   | 1,581,973                     |
| PVTPL CMO MSDB TR 2017-712F CL A VAR RT DUE 07-11-2039 BEO                       | **   | 7,259,779                     |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO            | **   | 537,905                       |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO            | **   | 2,232,305                     |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR 20-RPL1 CL A-1 VAR RT DUE 11-25-2059         | **   | 464,647                       |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 16-3A CL A1B 144A VAR 09-01-2056         | **   | 2,010,188                     |
| PVTPL CMO ONE MKT PLAZA TR SER 2017-1MKT CL A 144A 3.6139% 02-10-2032 BEO        | **   | 10,736,334                    |
| PVTPL CMO PEPPER RESIDENTIAL SECURITIES TRUST SER 25A CL A1U FLTG DUE 03-12-2061 | **   | 336,383                       |
| PVTPL CMO RREADY CAP MTG TR SER 2019-5 CLS A 3.7768% 02-25-2052                  | **   | 594,970                       |
| PVTPL CMO SER 17-3 CL 1A6 FR 08-25-2047 BEO                                      | **   | 601,145                       |
| PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO         | **   | 1,792,676                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL CMO TRICON AMERN HOMES SER 2017-SFR1 CL A 2.761% 09-17-2034 BEO            | **   | 8,675,862                     |
| PVTPL CMO UBS COML MTG TR VAR RT SER 2012-C1 CL C 05-10-2045                     | **   | 2,155,402                     |
| PVTPL CMO UBS-BAMLL TR 2012-WRM CTF CL A144A 3.663 DUE 06-10-2030 BEO            | **   | 156,774                       |
| PVTPL CMO WFRBS COML MTG TR 2013-C11 COML PASS THRU CTF CL D VAR RT 03-15-45     | **   | 369,990                       |
| PVTPL COLONY AMERN FIN 2016-2 LTD/COLONYAME 2.554% 11-15-2048                    | **   | 184,038                       |
| PVTPL COLUMBIA CENT CLO 27 LTD/COLUMBIA CENT SR 18-27A CL A-1 FLTG RT 10-25-2031 | **   | 1,794,833                     |
| PVTPL COMM 2013-CR10 CL D VAR RT DUE 08-10-2046                                  | **   | 3,368,471                     |
| PVTPL COMMONWEALTH BK AUSTRALIA MEDIUM 2.5% 09-18-2022                           | **   | 2,287,230                     |
| PVTPL COREVEST AMERN FIN 2019-3 TR SER 19-3 CLS A 2.772% DUE 10-15-2052 BEO      | **   | 923,245                       |
| PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027                              | **   | 8,309,305                     |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO      | **   | 224,727                       |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO      | **   | 2,247,267                     |
| PVTPL CPS AUTO RECEIVABLES TR 2018-C ASSET BACKED NT CL C 3.68% 06-17-2024       | **   | 2,797,349                     |
| PVTPL CPS AUTO RECEIVABLES TR 2019-D NT CL C 144A 2.54% DUE 08-15-2024 BEO       | **   | 1,074,149                     |
| PVTPL CPS AUTO RECEIVABLES TR SER 2016-C CL D 144A 5.92% 06-15-2022              | **   | 788,629                       |
| PVTPL CREDIT ACCEP AUTO LN TR 2018-2A CL A 3.47% 05-17-2027                      | **   | 457,071                       |
| PVTPL CREDIT ACCEP AUTO LN TR 2018-2A CL B 3.94% 07-15-2027                      | **   | 1,018,009                     |
| PVTPL CREDIT ACCEP AUTO LN TR 2020-1 2.39% SR 20-1A CL B 04-16-2029              | **   | 578,359                       |
| PVTPL CREDIT ACCEP AUTO LN TR 2020-2 SER2A CL A 1.37% DUE 07-16-2029 BEO         | **   | 2,260,020                     |
| PVTPL CREDIT ACCEP AUTO LN TR SER 20-3A CL A 144A 10-15-2029                     | **   | 3,791,618                     |
| PVTPL CREDIT ACCEP AUTO LNSR 20-1A CL A 2.01% 02-15-2029                         | **   | 7,760,089                     |
| PVTPL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2027                      | **   | 21,848                        |
| PVTPL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2027                      | **   | 32,380                        |
| PVTPL CREDIT ACCEP AUTO SER 18-3A CL A 3.55% 08-15-2027                          | **   | 4,381,418                     |
| PVTPL CREDIT AGRICOLE S A LONDON 4.125% 01-10-2027                               | **   | 575,787                       |
| PVTPL CREDIT SUISSE GROUP AG 6.5 DUE 08-08-2023 BEO                              | **   | 2,024,611                     |
| PVTPL CREDIT SUISSE GROUP AG 7.25% DUE 12-31-2049                                | **   | 1,575,327                     |
| PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO                | **   | 1,165,204                     |
| PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO            | **   | 445,682                       |
| PVTPL CROWN CASTLE TOWERS LLC 3.222% DUE 05-15-2042                              | **   | 404,255                       |
| PVTPL CROWN PT CLO SER 18-5A CL A FLTG 07-17-2028                                | **   | 795,321                       |
| PVTPL CSAIL COML MTG TR SER 2017-CX10 CL UESA 4.0274% 11-15-2027                 | **   | 1,955,329                     |
| PVTPL CUTWATER CAPITAL CORP SR 14-1A CL A1AR FLTG 07-15-2026                     | **   | 1,419,432                     |
| PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031                       | **   | 138,462                       |
| PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036                    | **   | 312,876                       |
| PVTPL CYMABAY THERAPEUTICS INC COM                                               | **   | 127,434                       |
| PVTPL DAIMLER FIN N AMER 3.35% DUE 05-04-2021                                    | **   | 2,216,051                     |
| PVTPL DAIMLER FIN NORTH AMER LLC 2.7% 06-14-2024                                 | **   | 1,820,109                     |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 3.4% 02-22-2022                              | **   | 1,652,457                     |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 3.4% 02-22-2022                              | **   | 3,470,160                     |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 144A1.75% DUE 03-10-2023 BEO                 | **   | 2,438,350                     |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 144A2% DUE 07-06-2021 BEO                    | **   | 503,961                       |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 144A3.875% DUE 09-15-2021 BEO                | **   | 4,357,499                     |
| PVTPL DAIMLER FIN NORTH AMER LLC NT FLTG RATE 02-22-2022                         | **   | 1,611,644                     |
| PVTPL DAIMLER FIN NORTH AMER LLC NT FLTG RATE 02-22-2022                         | **   | 3,990,315                     |
| PVTPL DAIMLER FIN NORTH AMER LLC V 2.55%DUE 08-15-2022                           | **   | 723,782                       |
| PVTPL DANONE 2.077% DUE 11-02-2021                                               | **   | 2,125,903                     |
| PVTPL DANSKE BK A/S 3.244% DUE 12-20-2025                                        | **   | 417,336                       |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL DANSKE BK A/S 3.001% DUE 09-20-2022                                      | **   | 6,552,017                     |
| PVTPL DANSKE BK A/S 5.0% DUE 01-12-2023 BEO                                    | **   | 2,914,414                     |
| PVTPL DANSKE BK A/S 5.375% DUE 01-12-2024                                      | **   | 2,481,952                     |
| PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.171% DUE 12-08-2023            | **   | 1,054,729                     |
| PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.171% DUE 12-08-2023            | **   | 3,204,366                     |
| PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY 1.226% DUE 06-22-2024/06-22-2023 | **   | 2,407,834                     |
| PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOKENTRY TRANCHE 5.0% 01-12-2022 REG      | **   | 1,785,169                     |
| PVTPL DBS BK LTD GLOBAL COVERED BD PROGRAM BOO 3.3% DUE 11-27-2021 BEO         | **   | 102,660                       |
| PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026                                 | **   | 885,628                       |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02              | **   | 365,984                       |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A 6.02              | **   | 11,711,474                    |
| PVTPL DIAMOND RESORTS OWNER SR 19-1A CL A 2.89% 02-20-2032                     | **   | 2,890,672                     |
| PVTPL DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 BEO                     | **   | 123,123                       |
| PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOKENTRY 1.127% DUE 09-16-2026            | **   | 3,552,248                     |
| PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOKENTRY 2.15% DUE 12-02-2022 BEO         | **   | 4,972,012                     |
| PVTPL DOMINION ENERGY INC 2.45% DUE 01-15-2023                                 | **   | 2,275,422                     |
| PVTPL DRIVE AUTO RECEIVABLES SER 17-3 CL D 3.53% DUE 12-15-2023                | **   | 561,948                       |
| PVTPL DRIVE AUTO RECEIVABLES TRUST SER 17-AA CL D 4.16% 05-15-2024             | **   | 552,882                       |
| PVTPL DRYDEN 75 CLO LTD/DRYDEN 75 SER 19-75A CL AR FLTG 07-15-2030             | **   | 1,676,338                     |
| PVTPL DRYDEN 78 CLO LTD/DRYDEN 78 CLO LLC SER 20-78A CLS A VAR RT 04-17-2033   | **   | 1,990,926                     |
| PVTPL DT AUTO OWNER SER 19-1A CLS D 3.87% 11-15-2024                           | **   | 3,034,276                     |
| PVTPL DT AUTO OWNER SER 19-2A CL C 3.18% FIXED 144ADUE 02-18-2025              | **   | 530,714                       |
| PVTPL DT AUTO OWNER TR 2018-3 SER 18-3A CL C 3.79% 07-15-2024                  | **   | 2,784,082                     |
| PVTPL DT AUTO OWNER TR 2018-3 SER 48-3A CL B 3.56% 09-15-2022                  | **   | 247,927                       |
| PVTPL DT AUTO OWNER TR 2019-2 SER 19-2A CLS B 2.99% 04-17-2023                 | **   | 1,653,741                     |
| PVTPL DT AUTO OWNER TR 2019-3 SER 19-3A CLS B 2.6% 05-15-2023                  | **   | 1,581,859                     |
| PVTPL DT AUTO OWNER TR SER 19-3A CL A 2.93% 08-15-2022 BEO                     | **   | 101,310                       |
| PVTPL DT AUTO OWNER TRUST SER 18-1A CL D 4.09% DUE 12-15-2023                  | **   | 254,477                       |
| PVTPL DT AUTO OWNER TRUST SER 19-2A CL A 2.85% 09-15-2022 BEO                  | **   | 41,670                        |
| PVTPL DUQUESNE LIGHT HLDGS INC LT HLDGS INC 5.9% DUE 12-01-2021 BEO            | **   | 479,670                       |
| PVTPL EAST OHIO GAS CO 1.3% DUE 06-15-2025/06-16-2020 BEO                      | **   | 2,103,067                     |
| PVTPL ECMC GROUP STUDENT LN TR SR 17-2A CL A FLTG RT 05-25-2067                | **   | 3,160,301                     |
| PVTPL EDP FINANCE BV 3.625% 07-15-2024                                         | **   | 218,274                       |
| PVTPL ENEL FIN INTL N V 4.625 09-14-2025                                       | **   | 232,919                       |
| PVTPL ENEL FIN INTL N V 4.625 09-14-2025                                       | **   | 931,676                       |
| PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO                             | **   | 426,565                       |
| PVTPL ENEL FIN INTL N V GTD NT 144A 2.75% DUE 04-06-2023 BEO                   | **   | 3,452,853                     |
| PVTPL ENI S P A 4% DUE 09-12-2023 BEO                                          | **   | 348,270                       |
| PVTPL ENTERPRISE FLEET FINANCING LLC SR 19-2 CL A3 0.0% 02-20-2025             | **   | 3,270,912                     |
| PVTPL ENTERPRISE FLEET FING LLC SR 17-2 CL A301-20-2023                        | **   | 928,938                       |
| PVTPL ERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO          | **   | 1,688,243                     |
| PVTPL ERAC USA FIN LLC GTD NT 144A 4.5% DUE 08-16-2021 BEO                     | **   | 4,613,884                     |
| PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE11-15-2024/05-22-2014 BEO              | **   | 378,047                       |
| PVTPL ERAC USA FIN LLC NT 144A 3.85% DUE11-15-2024/05-22-2014 BEO              | **   | 2,779,758                     |
| PVTPL EVANS GROVE CLO LTD SER 18-1A CL A1 FLTG 05-28-2028                      | **   | 83,900                        |
| PVTPL EVANS GROVE CLO LTD SER 18-1A CL A1 FLTG 05-28-2028                      | **   | 419,500                       |
| PVTPL EXANTAS CAP CORP SER 20-RS09 CL A FLTG 04-17-2037                        | **   | 466,397                       |
| PVTPL EXETER AUTOMOBILE RECEIVABLES TR 2019-1 3.82% 12-16-2024                 | **   | 218,253                       |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL EXETER AUTOMOBILE RECEIVABLES 17-2A CLS C 3.93% DUE 04-17-23 BEO           | **   | 117,618                       |
| PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIA INC SR NT NC2 144A 7 05-01-2025         | **   | 1,983,981                     |
| PVTPL EXPERIAN FIN PLC 2.75% DUE 03-08-2030                                      | **   | 3,751,294                     |
| PVTPL FAIR SQUARE ISSUANCE TR SER 20-AA CL A 2.9% 09-20-2024                     | **   | 2,831,243                     |
| PVTPL FIRST FNDTN INC COM                                                        | **   | 157,400                       |
| PVTPL FIVE CORNERS FDG TR SECS 3C7 4.419 DUE 11-15-2023                          | **   | 443,690                       |
| PVTPL FLAGSHIP CLO SER 14-8A CL ARR FLTG 01-16-2026                              | **   | 121,087                       |
| PVTPL FLAGSHIP CR AUTO TR SR 2018-4 CL A 3.41% 05-15-2023                        | **   | 561,737                       |
| PVTPL FORD CR AUTO OWNER TR 2020-REV1 SER 20-1 CLS A 2.04% 08-15-2031            | **   | 4,849,256                     |
| PVTPL FORD CR AUTO OWNER TR SER 19-1 CL A 3.52% 07-15-2030                       | **   | 2,693,832                     |
| PVTPL FORT CRE LLC 18-1A C FLTG 144A 12-21-2023                                  | **   | 1,236,263                     |
| PVTPL FORTRESS CR BSL VII LTD SER 19-1A CL A2 FLTG 07-23-2032 BEO                | **   | 497,588                       |
| PVTPL FREDDIE MAC STRUCTURED PASS THRU CTFS SER 20-FL3 CL A FLTG 07-15-2035      | **   | 2,330,058                     |
| PVTPL FREED ABS TR 2020-1 SER 20-FP1 CLSA 2.52% DUE 03-18-2027 BEO               | **   | 67,162                        |
| PVTPL FRESenius US FINANCE II INC 4.25 DUE 02-01-2021 BEO                        | **   | 401,021                       |
| PVTPL GAIF BD ISSUER PTY LTD SR NT 144A 3.4% DUE 09-30-2026/09-30-2016 BEO       | **   | 80,361                        |
| PVTPL GALLATIN CLO IX 2018-1 LTD/GALLATIN CL SR SECD NT CL A FLTG DUE 01-21-2028 | **   | 282,053                       |
| PVTPL GE CAP FDG LLC GTD NT 144A 3.45% DUE 05-15-2025/05-18-2020 BEO             | **   | 1,985,981                     |
| PVTPL GLENCORE FDG LLC 4.125% 03-12-2024                                         | **   | 3,367,203                     |
| PVTPL GLENCORE FDG LLC 1.625% DUE 09-01-2025/08-01-2025 BEO                      | **   | 617,270                       |
| PVTPL GLENCORE FDG LLC GTD NT 4.625 DUE 04-29-2024 BEO                           | **   | 642,149                       |
| PVTPL GLS AUTO RECEIVABLES ISSUER TR 2018-3 NT CL B 3.78% 08-15-2023             | **   | 1,410,530                     |
| PVTPL GLS AUTO RECEIVABLES ISSUER TR 2019-1 3.37% DUE 01-17-2023 BEO             | **   | 109,141                       |
| PVTPL GOLDENTREE LN MGMT US CLO 6 SER 19-6A CLS AVAR RT 01-20-2033               | **   | 498,237                       |
| PVTPL GOLDENTREE LN MGMT US CLO 6 SER 19-6A CLS AVAR RT 01-20-2033               | **   | 5,281,307                     |
| PVTPL GOODGREEN 2017-1 TR NT CL A 144A 3.74% DUE 10-15-2052 BEO                  | **   | 111,704                       |
| PVTPL GOODGREEN 2017-2 NT CL A 144A 3.26% DUE 10-15-2053 BEO                     | **   | 230,428                       |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028                               | **   | 1,644,151                     |
| PVTPL GREAT-WEST LIFECO U S FIN 2020 LP .904% DUE 08-12-2025/08-12-2020 BEO      | **   | 374,642                       |
| PVTPL GREENWOOD PK CLO LTD SER 18-1A CL A2 FLTG 04-15-2031                       | **   | 1,990,162                     |
| PVTPL GREYSTONE COMMERCIAL REAL ESTA SER 19-FL2 CL 1 FLTG 09-15-2037             | **   | 8,583,591                     |
| PVTPL GREYWOLF CLO II LTD SR 13-1A CL A-1-R VAR RT 10-15-2029                    | **   | 15,980,906                    |
| PVTPL GREYWOLF CLO V LTD VAR RT SR 15-1A CL A-1-R 01-25-2031                     | **   | 1,495,531                     |
| PVTPL GRIPPEN PARK CLO LTD SER 17-1A CL A FLTG RATE DUE 01-20-2030               | **   | 1,749,996                     |
| PVTPL GUARDIAN LIFE 3.4% DUE 04-25-2023                                          | **   | 245,693                       |
| PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070                               | **   | 112,104                       |
| PVTPL HALCYON LN ADVISORS FDG 2015-2 LTD/HAL SR 15-2A CL A-R FLTG 07-25-2027     | **   | 375,591                       |
| PVTPL HALSEYPOINT CLO 3 LTD/HALSEYPOINT CLO VAR RT DUE 11-30-2032 BEO            | **   | 1,007,518                     |
| PVTPL HALSEYPOINT CLO I LTD/HALSEYPOINT CLO SER 19-1A CLS A1A1 VAR RT 01-20-2033 | **   | 543,662                       |
| PVTPL HARVEST OPERATIONS CORP 4.2% 06-01-2023                                    | **   | 1,840,964                     |
| PVTPL HEINEKEN N V SR NT 3.4 DUE 04-01-2022 BEO                                  | **   | 62,110                        |
| PVTPL HERO FDG 2017-3 NT CL A2 3.95% 09-20-2048                                  | **   | 633,974                       |
| PVTPL HERO FDG SER 2017-1A NT CL A2 4.46% 09-20-2047 BEO                         | **   | 109,493                       |
| PVTPL HSBC BK CDA 1.65% 09-10-2022                                               | **   | 510,976                       |
| PVTPL HSBC BK PLC SR NT 144A 4.75% DUE 01-19-2021 BEO                            | **   | 152,959                       |
| PVTPL HUNTINGTON INGALLS INDS INC SR NT 144A 3.844 DUE 05-01-2025/03-30-2020 BEO | **   | 3,944,682                     |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-2 144A 2.08 12-15-2021    | **   | 1,984,712                     |
| PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 201 NT CL A-4 144A 2.03 06-15-2023    | **   | 2,033,602                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL HYUNDAI CAP AMER 1.15% DUE 11-10-2022 BEO                                | **   | 5,474,407                     |
| PVTPL HYUNDAI CAP AMER 1.8% 10-15-2025                                         | **   | 328,084                       |
| PVTPL HYUNDAI CAP AMER 1.8% 10-15-2025                                         | **   | 1,619,914                     |
| PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2.375% DUE 02-10-2023           | **   | 1,391,340                     |
| PVTPL ICG US CLO 2020-1 LTD SER 20-1A CL A1 FLTG 10-22-2031                    | **   | 597,830                       |
| PVTPL ICG US CLO 2020-1 LTD SER 20-1A CL A1 FLTG 10-22-2031                    | **   | 10,462,028                    |
| PVTPL IMPERIAL TOB FIN PLC 3.5 DUE 02-11-2023                                  | **   | 1,675,012                     |
| PVTPL ING BK N V COV BK BD PROG BK EN TRANCHE # TR 00769 2.625 DUE 12-5-22 REG | **   | 5,064,031                     |
| PVTPL ING GROEP N V 1.4% DUE 07-01-2026                                        | **   | 2,033,613                     |
| PVTPL INTESA SANPAOLO S P A 144A BD 5.017% DUE 06-26-2024 REG                  | **   | 3,511,990                     |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.125% DUE 07-14-2022 BEO          | **   | 1,646,524                     |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 3.25% DUE 09-23-2024 BEO                | **   | 1,389,098                     |
| PVTPL IPALCO ENTERPRISES INC 4.25% DUE 05-01-2030                              | **   | 490,635                       |
| PVTPL J G WENTWORTH XXII LLC 3.82 DUE 12-15-2048 BEO                           | **   | 914,960                       |
| PVTPL J P MORGAN CHASE COML MTG SECS TR 2010-C2 CL C VAR RT DUE 11-15-2043     | **   | 6,242,980                     |
| PVTPL J P MORGAN CHASE COML MTG SR 2011-CA-SB 3.7339% DUE 07-15-2046           | **   | 209,646                       |
| PVTPL J P MORGAN MTG SER 18-4 CL A1 VAR 10-25-2048                             | **   | 1,463,904                     |
| PVTPL J P MORGAN MTG TR SER 18-3 CLS A1 FLTG 04-25-2018                        | **   | 4,126,634                     |
| PVTPL JACKSON MILL CLO LTD SER 15-1A CL AR FLTG 04-15-2027                     | **   | 990,326                       |
| PVTPL JACKSON NATL LIFE FDG LLC 3.25% DUE 01-30-2024 BEO                       | **   | 37,630                        |
| PVTPL JACKSON NATL LIFE GLOBAL FDG SECD MEDIUM 3.3% DUE 02-01-2022 REG         | **   | 9,739,691                     |
| PVTPL JAPAN FIN ORGANIZATION FOR MUNICIPALITIE .625% DUE 09-02-2025            | **   | 499,195                       |
| PVTPL JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 3.25% 09-27-2023               | **   | 1,400,100                     |
| PVTPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO     | **   | 2,879,436                     |
| PVTPL JFIN CLO 2014 LTD SER 2014-1A CL A-R FLTG 04-21-2025                     | **   | 247,785                       |
| PVTPL JFIN CLO LTD SER 17-1A CL A1 FLTG DUE 04-24-2029 BEO                     | **   | 977,130                       |
| PVTPL KAYNE CLO 7 LTD/KAYNE CLO 7 LLC SER 20-7A CLS A1 VAR RT 04-17-2033       | **   | 1,586,669                     |
| PVTPL KAYNE CLO SER 19-6A CL A1 FLTG 144A 01-20-2033                           | **   | 5,099,529                     |
| PVTPL KEYSpan GAS EAST CORP SR NT 144A 2.742% DUE 08-15-2026/08-05-2016 BEO    | **   | 691,895                       |
| PVTPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021                             | **   | 501,476                       |
| PVTPL KKR CLO 32 LTD/KKR CLO 32 LLC 0.0%15/01/2032 VAR RT DUE 01-15-2032 BEO   | **   | 979,998                       |
| PVTPL LCM LTD PARTNERSHIP SER 19A CL AR FLTG RT 07-15-2027                     | **   | 490,900                       |
| PVTPL LCM LTD PARTNERSHIP SER 24A CL A FLTG RT DUE 03-20-2030 BEO              | **   | 2,749,993                     |
| PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027                         | **   | 3,293,712                     |
| PVTPL LEGACY MTG ASSET TR SR 19-GS5 CL A1 STEP UP 05-25-2059                   | **   | 2,236,268                     |
| PVTPL LENDMARK FDG TR 2019-2 SER 19-2A CLS A 2.78% 04-20-2028                  | **   | 1,001,248                     |
| PVTPL LENDMARK FDG TR SER 19-1A CL A 3% FIXED DUE 12-20-2027                   | **   | 1,956,257                     |
| PVTPL LENOVO GROUP LTD 3.421% DUE 11-02-2030/11-02-2020 BEO                    | **   | 420,445                       |
| PVTPL LEVEL 3 FING INC 3.4% DUE 03-01-2027                                     | **   | 1,632,930                     |
| PVTPL LEVEL 3 FING INC 3.4% DUE 03-01-2027                                     | **   | 4,626,635                     |
| PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO                          | **   | 217,486                       |
| PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO                          | **   | 8,204,278                     |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO            | **   | 19,585                        |
| PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO            | **   | 1,439,494                     |
| PVTPL LIMEROCK CLO SER 2014-3A CL A1R FLTG DUE 10-20-2026                      | **   | 629,133                       |
| PVTPL MACQUARIE BK LTD 2.1% DUE 10-17-2022 BEO                                 | **   | 3,220,144                     |
| PVTPL MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK .441% DUE 12-16-2022 BEO        | **   | 5,261,230                     |
| PVTPL MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023                           | **   | 574,971                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023                            | **   | 2,718,043                     |
| PVTPL MACQUARIE GROUP LTD SR 5.033% DUE 01-15-2030                              | **   | 362,485                       |
| PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028                           | **   | 160,878                       |
| PVTPL MADISON PK FDG XII LTD SER 14-12A CL A-R FLTG RATE 07-20-2026             | **   | 260,041                       |
| PVTPL MADISON PK FDG XXIII LTD SER 17-23A CL A FLTG RT 07-27-2030               | **   | 1,198,225                     |
| PVTPL MAGNETITE CLO LTD SR 15-12A CL ARR FLTG 10-15-2031                        | **   | 3,792,534                     |
| PVTPL MAGNETITE LTD SER 16-17A CL AR FLTG 07-20-2031                            | **   | 3,482,855                     |
| PVTPL MAPS LTD SER 19-1A CL A 4.458% 03-15-2044                                 | **   | 7,354,657                     |
| PVTPL MARATHON CLO X LTD SR 17-10A CL A-2 FLTG RT 11-15-2029 BEO                | **   | 2,483,059                     |
| PVTPL MARLETTE FDG TR SER 19-1A CLS A 3.44% 04-16-2029                          | **   | 125,426                       |
| PVTPL MARS INC DEL 3.2% 04-01-2030                                              | **   | 436,938                       |
| PVTPL MARS INC DEL NT 2.7% 04-01-2025                                           | **   | 854,957                       |
| PVTPL MASSACHUSETTS EDL FING AUTH N/C VAR RT DUE 04-25-2038 BEO                 | **   | 15,323                        |
| PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS .85% DUE 06-09-2023 BEO          | **   | 2,787,894                     |
| PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS .85% DUE 06-09-2023 BEO          | **   | 2,024,442                     |
| PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 2.95% 01-11-2025                 | **   | 544,496                       |
| PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .45% DUE 09-01-2023 BEO          | **   | 4,084,849                     |
| PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .9% DUE 06-08-2023 BEO           | **   | 933,632                       |
| PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .9% DUE 06-08-2023 BEO           | **   | 405,071                       |
| PVTPL METROPOLITAN LIFE GLOBAL FDG I TRANCHE # TR 00059 2.4% DUE 01-08-2021     | **   | 400,081                       |
| PVTPL MIDOCEAN CR CLO SER 17-7A CL BR FLTG 07-15-2029                           | **   | 1,711,650                     |
| PVTPL MIDOCEAN CR CLO VI/MIDOCEAN CR CLOVI NT CL A-R FLTG 144A 01-20-2029       | **   | 1,997,146                     |
| PVTPL MITSUBISHI UFJ LEASE & FIN CO LTD 144A 3.406% 02-28-2022                  | **   | 673,668                       |
| PVTPL MONONGAHELA PWR CO 3.55% DUE 05-15-2027 BEO                               | **   | 5,732,996                     |
| PVTPL MONROE CAP BSL CLO LTD SR 2015-1A CL B-R FLTG DUE 05-22-2027              | **   | 5,593,804                     |
| PVTPL MOUNTAIN VIEW CLO 2017-1 LTD SER 17-1A CL AR FRN 10-16-2029 BEO           | **   | 2,982,959                     |
| PVTPL MOUNTAIN VIEW CLO SER 14-1A CL ARR FLTG 10-15-2026                        | **   | 97,942                        |
| PVTPL MRCD MORTGAGE TRUST SER 19-PARK CL A 2.71752% 12-15-2036                  | **   | 525,459                       |
| PVTPL MVW OWNER TRUST SER 19-2A CL B 2.44% 10-20-2038                           | **   | 1,024,229                     |
| PVTPL MYERS PK CLO LTD SER 18-1A CL B1 FLTG DUE 10-20-2030                      | **   | 1,227,748                     |
| PVTPL NASSAU 2017-I LTD/NASSAU 2017-I LLC FLTG RT SR 17-1A CL A1AS 10-15-2029   | **   | 4,032,037                     |
| PVTPL NASSAU 2020-I LTD/NASSAU 2020-I LLC SER 2020-1A CL A1 VAR RT 07-20-2029   | **   | 498,566                       |
| PVTPL NATIONAL SECS CLEARING CORP SR NT 144A 1.2% DUE 04-23-2023 BEO            | **   | 346,785                       |
| PVTPL NATIONAL SECS CLEARING CORP SR NT 144A 1.5% DUE 04-23-2025/04-23-2020 BEO | **   | 724,610                       |
| PVTPL NATIONWIDE BLDG SOC 3.766% 03-08-2024                                     | **   | 2,021,361                     |
| PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030                                      | **   | 582,526                       |
| PVTPL NATIONWIDE BLDG SOC MEDIUM TERM NTS B 2.0% DUE 01-27-2023                 | **   | 619,121                       |
| PVTPL NATIONWIDE BLDG SOC MEDIUM TERM NTS B 2.0% DUE 01-27-2023                 | **   | 4,081,042                     |
| PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.375% DUE 03-25-2021 BEO             | **   | 404,346                       |
| PVTPL NAVIENT PRIVATE ED REFI LN SER 20-BA CL A2 2.12% 01-15-2069 BEO           | **   | 1,540,350                     |
| PVTPL NAVIENT PRIVATE ED REFI LN TR 2019-FA CL A2 2.6% DUE 08-15-2068           | **   | 2,995,226                     |
| PVTPL NAVIENT PRIVATE ED REFI LN TR 2019-E SER 19-EA CLS A2A 2.64% 05-15-2068   | **   | 2,061,631                     |
| PVTPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068                 | **   | 2,163,603                     |
| PVTPL NAVIENT PVT ED REFI LN TR 2018-C NT CL A-2 3.52% DUE 06-16-2042           | **   | 3,070,506                     |
| PVTPL NAVIENT PVT ED REFI LN TR 2020-G SER 20-GA CL A 1.17% DUE 09-16-2069 BEO  | **   | 1,634,711                     |
| PVTPL NAVIENT STUDENT LN TR 2017-4 FLTG VAR RT DUE 09-27-2066 BEO               | **   | 2,351,242                     |
| PVTPL NELNET STUD LN TR 2015-2 AB NT CL A-2 144A VAR RT DUE 9-25-42 BEO         | **   | 2,214,746                     |
| PVTPL NELNET STUDENT LN TR SER 17-3A CL A FLTG 02-25-2066                       | **   | 6,029,417                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL NELNET STUDENT LN TR SER 2015-1 CLS A VAR DUE 04-25-2041                   | **   | 4,036,483                     |
| PVTPL NELNET STUDENT LN TR SR 12-21 CL A FLTGT RT 12-26-2033                     | **   | 2,714,047                     |
| PVTPL NEUBERGER BERMAN LN ADVISERS CLO 35 LTD SR SECD NT CL A-1 FLTGT 144A VAR   | **   | 2,999,992                     |
| PVTPL NEUBERGER BERMAN LN SER 17-25A CL B FLTGT 10-18-2029                       | **   | 3,436,381                     |
| PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057            | **   | 2,770,824                     |
| PVTPL NEW YORK LIFE GLOBAL FDG 2.35% 07-14-2026                                  | **   | 48,051                        |
| PVTPL NEW YORK LIFE GLOBAL FDG FIXED 2.25% 07-12-2022 BEO                        | **   | 2,881,054                     |
| PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.1% DUE 05-05-2023 BEO           | **   | 623,384                       |
| PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO           | **   | 8,631,297                     |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050                                  | **   | 598,117                       |
| PVTPL NEW YORK ST ELEC & GAS CORP SR NT 144A 3.25% DUE 12-01-2026/11-29-2016 BEO | **   | 108,597                       |
| PVTPL NISSAN MTR ACCEP CORP FLTGT 09-21-2021 BEO                                 | **   | 199,507                       |
| PVTPL NISSAN MTR ACCEP CORP NT 144A 2.65% DUE 07-13-2022 BEO                     | **   | 4,911,935                     |
| PVTPL NISSAN MTR ACCEP CORP NT CL F FLTGT 03-15-2021                             | **   | 99,925                        |
| PVTPL NISSAN MTR LTD 3.043% DUE 09-15-2023 BEO                                   | **   | 209,119                       |
| PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO                                   | **   | 2,569,734                     |
| PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO                                   | **   | 1,811,662                     |
| PVTPL NORDEA BANK AB 4.875 SNR MTN DUE 01-14-2021 BEO                            | **   | 1,821,986                     |
| PVTPL NORDEA BK AG MEDIUM TERM JR SUB NTS TR 4 4.25 09-21-2022 REG               | **   | 424,610                       |
| PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO       | **   | 303,807                       |
| PVTPL NRG ENERGY INC 2% DUE 12-02-2025/12-02-2020 BEO                            | **   | 6,066,322                     |
| PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO                         | **   | 500,092                       |
| PVTPL NUCOR CORP 2.979% DUE 12-15-2055 BEO                                       | **   | 26,011                        |
| PVTPL NUTRITION & BIOSCIENCES INC 1.832%DUE 10-15-2027                           | **   | 669,932                       |
| PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040                           | **   | 188,055                       |
| PVTPL NUVEEN LLC 4.0% 11-01-2028                                                 | **   | 2,670,067                     |
| PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.7% DUE 05-01-2025/05-01-2020 BEO         | **   | 1,463,768                     |
| PVTPL OAK HILL CREDIT PARTNERS SR 20-7A CL A FLTGT 10-19-2032                    | **   | 920,775                       |
| PVTPL OCEAN TRAILS CLO IX/OCEAN TRAILS CLO I FLTGT RT VAR RT DUE 10-15-2029 BEO  | **   | 3,667,690                     |
| PVTPL OCEAN TRAILS CLO VI/OCEAN TRAILS CLO V SER 16-6A CL A-R FLTGT 07-15-2028   | **   | 3,922,417                     |
| PVTPL OCP OCP CLO LTD SR-14-5A CL-A1R VAR04-26-2031                              | **   | 1,097,272                     |
| PVTPL OCTAGON INVESTMENT PARTNERS 45 LTD SER 19-1A CLS A FLTGT 10-15-2032        | **   | 2,257,275                     |
| PVTPL OCTAGON INVT PARTNERS 48 LTD/OCTAGON I SER 20 3A CL A VAR RT 10-20-2031    | **   | 1,000,472                     |
| PVTPL OCTAGON LN FDG LTDSR 14-1A NT CL AA-RR FLTGT 11-18-2031                    | **   | 5,982,020                     |
| PVTPL OHA CR FDG 3 LTD/OHA CR FDG 3 LLC SER 19-3A CL A1 FLTGT 144A07-20-2032 BEO | **   | 600,565                       |
| PVTPL OHA LN FDG 2015-1 LTD/OHA LN FDG 2015- SR SECD NT FLTGT CL 11-15-2032      | **   | 4,404,442                     |
| PVTPL ONEMAIN DIRECT AUTO RECEIVABLE TR 2019-1 SER 19-1A CLS A 3.63% 09-14-2027  | **   | 12,737,497                    |
| PVTPL ONEMAIN DIRECT AUTO RECEIVABLES TST 18-1A A 3.43% 12-14-2024               | **   | 8,228,738                     |
| PVTPL ONEMAIN FINANCIAL ISSUANCE TRUST SR 17-1A CL A2 FLTGT 09-14-2023 BEO       | **   | 1,447,334                     |
| PVTPL ONEMAIN FINL ISSUANCE SER 19-1A CL A 3.48% FIXED 144A 02-14-2031 BEO       | **   | 469,099                       |
| PVTPL OVERSEA CHINESE BANKING FLTGT 05-17-2021                                   | **   | 300,031                       |
| PVTPL OWL ROCK CLO I LTD SER 20-3A CLS A1L FLTGT RT 04-20-2032                   | **   | 1,924,062                     |
| PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTGT 04-30-2027 BEO           | **   | 4,661,612                     |
| PVTPL PALMER SQUARE CLO LTD FLTGT SR 2020-2A CL A1A 07-15-2031 BEO               | **   | 4,504,406                     |
| PVTPL PALMER SQUARE CLO LTD SR 13-2A CL AARR VAR RT DUE 10-17-2031               | **   | 2,987,969                     |
| PVTPL PALMER SQUARE LN FDG 144A FLTGT RT SER 19-3A CL A1 08-20-2027 BEO          | **   | 7,767,883                     |
| PVTPL PALMER SQUARE LN FDG 2018-4A LTD CL A-1 FLTGT RT 11-15-2026                | **   | 3,105,807                     |
| PVTPL PALMER SQUARE LN FDG 2020-1 CL A1 FLTGT RT DUE 02-20-2028                  | **   | 7,900,058                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL PALMER SQUARE LN FDG 2020-3 LTD/PALMER SR SECD NT DUE 07-20-2028         | **   | 459,090                       |
| PVTPL PALMER SQUARE LN FDG 2020-3 LTD/PALMER SR SECD NT DUE 07-20-2028         | **   | 8,539,081                     |
| PVTPL PALMER SQUARE LN FDG FLTG RT SER 19-2A CL A1 04-20-2027 BEO              | **   | 2,201,639                     |
| PVTPL PALMER SQUARE LN FDG SER 19-4A CL A1 FLTG 10-24-2027                     | **   | 8,404,599                     |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022                                    | **   | 524,755                       |
| PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO                    | **   | 545,318                       |
| PVTPL PARK AEROSPACE HLDGS LTD 144A 5.5% DUE 02-15-2024 BEO                    | **   | 2,661,150                     |
| PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023                         | **   | 314,378                       |
| PVTPL PARK AEROSPACE HLDGS LTD GTD 4.5% DUE 03-15-2023                         | **   | 576,359                       |
| PVTPL PENNSYLVANIA ELEC CO FIXED 3.6%06-01-2029 BEO                            | **   | 273,238                       |
| PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065                | **   | 183,854                       |
| PVTPL PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065                | **   | 1,241,013                     |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017           | **   | 103,544                       |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO | **   | 1,250,607                     |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 3.65% DUE 07-29-2021        | **   | 1,492,688                     |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 3.95%03-10-2025                          | **   | 112,007                       |
| PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 4.875% DUE 07-11-2022 BEO        | **   | 1,599,166                     |
| PVTPL PENSKE TRUCK LEASING CO LP/PTL FINSR NT 4.875% DUE 07-11-2022 BEO        | **   | 4,275,104                     |
| PVTPL PENSKE TRUCK LEASING/ PTL 2.7% DUE 11-01-2024                            | **   | 1,874,818                     |
| PVTPL PETRONAS CAP LTD NT 144A 3.5% DUE 04-21-2030/01-21-2030 BEO              | **   | 229,552                       |
| PVTPL PFS FING CORP SER 20-G CL A .97% 02-15-2026                              | **   | 2,412,604                     |
| PVTPL PPIB CAP INC C 2.75% 11-02-2027                                          | **   | 280,944                       |
| PVTPL PPM CLO 4 LTD / PPM CLO 4 LLC FRN 18/10/2031 VAR RT DUE 10-18-2031 BEO   | **   | 10,484,333                    |
| PVTPL PRESTIGE AUTO RECEIVABLES TR 2018-1 NT CL A-3 144A 3.29                  | **   | 4,209                         |
| PVTPL PRESTIGE AUTO RECEIVABLES TR 2018-1 NT CL B 144A 3.54 DUE 03-15-2023     | **   | 1,107,650                     |
| PVTPL PRICOA GLOBAL FDG I MEDIUM TERM 2.4% DUE 09-23-2024                      | **   | 5,307,343                     |
| PVTPL PROGRESS RESIDENTIAL TR SR 2019-SFR4 CL D 3.136% 10-17-2024              | **   | 876,875                       |
| PVTPL PROGRESS RESIDENTIAL TRUST SER 2018-SFR3 CL A 3.88% DUE 10-17-2035 BEO   | **   | 815,729                       |
| PVTPL PROSPER MARKETPLACE ISSUANCE TR SER 19-3A CL A 3.19% 07-15-2025 BEO      | **   | 863,194                       |
| PVTPL PROTECTIVE LIFE GLOBAL FDG 1.082% DUE 06-09-2023 BEO                     | **   | 1,838,537                     |
| PVTPL QATAR ST 3.75% 04-16-2030 REG                                            | **   | 235,380                       |
| PVTPL QATAR ST 4.5% 04-23-2028                                                 | **   | 2,204,475                     |
| PVTPL QUALCOMM INC NT 1.65% 05-20-2032                                         | **   | 163,189                       |
| PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM 3.875% 09-26-2023                       | **   | 1,003,537                     |
| PVTPL RECETTE CLO LTD SER 2015-1A CL A-R FLTG 10-20-2027                       | **   | 584,714                       |
| PVTPL RECKITT BENCKISER TREAS SVCS PLC 2.375% DUE 06-24-2022                   | **   | 205,671                       |
| PVTPL RECKITT BENCKISER TREAS SVCS PLC FLTG DUE 06-24-2022                     | **   | 904,152                       |
| PVTPL REGATTA VI FDG LTD/REGATTA VI FDG LLC SR 16-1A CL A-R FLTG 07-20-2028    | **   | 2,322,948                     |
| PVTPL REGATTA VIII FUNDING LTD SER 17-1A CL B FLT 10-17-2030                   | **   | 1,051,040                     |
| PVTPL RENEW 2017-1 FDG NT CL A 144A 3.67% DUE 09-20-2052 BEO                   | **   | 48,585                        |
| PVTPL REPUBLIC OF PERU 5.4% DUE 08-12-2034                                     | **   | 244,084                       |
| PVTPL REPUBLIC OF PERU 6.35% 08-12-2028                                        | **   | 281,004                       |
| PVTPL RESIMAC SR 18-INCA CL A1 VAR RT 12-16-2059                               | **   | 101,597                       |
| PVTPL ROYALTY PHARMA PLC SR NT .75% 09-02-2023                                 | **   | 1,978,411                     |
| PVTPL SANDS CHINA LTD SR NT 144A 3.8% DUE 01-08-2026/06-04-2020 BEO            | **   | 958,914                       |
| PVTPL SANTANDER 2 SER 19-A CLS A 2.51% DUE 01-26-2032 BEO                      | **   | 2,445,103                     |
| PVTPL SANTANDER RETAIL AUTO LEASE TR 2019-C SER 19-C CLS A4 2.4% 11-20-2023    | **   | 3,272,001                     |
| PVTPL SANTANDER RETAIL AUTO LEASE TR SER 19-B CL A4 2.38% 08-21-2023 BEO       | **   | 1,896,779                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO              | **   | 451,033                       |
| PVTPL SAUDI ARABIAN OIL CO GLOBAL 2.75% 04-16-2022                              | **   | 1,643,778                     |
| PVTPL SBA TOWER TR 2020-1C SECD TOWER REV SECS 144A 1.884% DUE 07-15-2050 BEO   | **   | 1,749,680                     |
| PVTPL SBA TOWER TR SECD TOWER REV SECS 3.72199988365% DUE 04-11-2023 BEO        | **   | 2,360,072                     |
| PVTPL SCENTRE GROUP TR 1/2 3.25% 10-28-2025                                     | **   | 425,908                       |
| PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEO                           | **   | 292,069                       |
| PVTPL SCHLUMBERGER INVT SA 2.4 DUE 08-01-2022/07-31-2012 BEO                    | **   | 153,756                       |
| PVTPL SCHLUMBERGER INVT SA 2.4 DUE 08-01-2022/07-31-2012 BEO                    | **   | 2,946,990                     |
| PVTPL SCLP SER 2017-4 CL A 2.5% 06-25-2026                                      | **   | 90,518                        |
| PVTPL SHACKLETON 2016-IX CLO LTD SER 16-9A CL AR FLTG 10-20-2028                | **   | 298,345                       |
| PVTPL SIEMENS FINANCIERINGSMAAT 3.125% DUE 03-16-2024                           | **   | 540,315                       |
| PVTPL SIERRA RECEIVABLES FUNDING CO LLC SR 18-2A CL A 3.5% 144A 06-20-2035      | **   | 2,089,757                     |
| PVTPL SIERRA TIMESHARE 2019-3 RECEIVABLES FDG SER 19-3A CLS A 2.34% 07-15-2038  | **   | 1,406,331                     |
| PVTPL SIERRA TIMESHARE RECEIVABLES SER 19-2A CL A 2.59% 05-20-2036 BEO          | **   | 1,486,624                     |
| PVTPL SILVER ROCK CLO I LTD/SILVER ROCK CLO FLTG SR 20-1A CL A 10-20-2031       | **   | 2,869,354                     |
| PVTPL SKANDINAVISKA ENSKILDA BANKEN MEDIUM TER 3.25% 3.25% 05-17-2021           | **   | 9,378,647                     |
| PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025                 | **   | 1,026,105                     |
| PVTPL SLM STUD LN TR 2004-3 STUD LN BKD NT CL 144A A-6B VAR RT DUE 10-25-2064   | **   | 4,488,872                     |
| PVTPL SLM STUD LN TR 2007-1 AST BACKED NT CL A-5A VAR RT DUE 01-26-2026 REG     | **   | 240,379                       |
| PVTPL SLM STUDENT LOAN TRUST SER 04-3A CL A6A VAR RT 10-25-2064                 | **   | 4,515,805                     |
| PVTPL SMB PRIVATE ED LN TR 2020-PT-A 1.6% DUE 09-15-2054 BEO                    | **   | 13,139,591                    |
| PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO | **   | 1,832,785                     |
| PVTPL SMB PVT ED LN TR 2019-B SER 19-B CL A2B FLTG RT VAR RT DUE 06-15-2037 BEO | **   | 5,260,857                     |
| PVTPL SMBC AVIATION CAP FIN DAC GTD SR NT 144A 2.65% DUE 07-15-2021 BEO         | **   | 303,133                       |
| PVTPL SMBC AVIATION CAP FIN DAC GTD SR NT 144A 3% DUE 07-15-2022 BEO            | **   | 307,898                       |
| PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO                            | **   | 166,681                       |
| PVTPL SOCIETE GENERALE 3.875% 03-28-2024                                        | **   | 6,956,039                     |
| PVTPL SOCIETE GENERALE 4.25% 09-14-2023                                         | **   | 1,417,778                     |
| PVTPL SOCIETE GENERALE 4.25% 09-14-2023                                         | **   | 654,359                       |
| PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026            | **   | 807,067                       |
| PVTPL SOFI CONSUMER LOAN PROGRAM SER 19-3 CL A 2.9% 05-25-2028 BEO              | **   | 712,588                       |
| PVTPL SOFI CONSUMER LOAN PROGRAM SER 19-2 CL A 3.01% 04-25-2028                 | **   | 744,452                       |
| PVTPL SOFI CONSUMER LOAN PROGRAM TRUST 2.02% DUE 01-25-2029                     | **   | 3,593,106                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 19-C CL A2FX 2.8% 11-16-2048             | **   | 2,389,055                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM 2016-F LLC CL A-2 3.02% DUE 02-25-2040       | **   | 413,346                       |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SER 2018-B CL A-2FX 3.34% 08-26-2047         | **   | 3,159,739                     |
| PVTPL SOFI PROFESSIONAL LN PROGRAM SR 20-A CL A2FX 2.54% 05-15-2046             | **   | 5,373,034                     |
| PVTPL SOUND PT CLO X LTD/SOUND PT CLO X INC SR SECD NT CL A-1-R 144A 01-20-2028 | **   | 155,351                       |
| PVTPL SOUND PT CLO XV LTD SER 17-1A CLS AR VAR RT 01-23-2029                    | **   | 749,279                       |
| PVTPL SOUND PT CLO XXIII LTD FLTG RT SER 19-2A CL A1 04-15-2032 BEO             | **   | 499,013                       |
| PVTPL SOUND PT CLO XXV LTD SR 19-4A CL A-1A VAR RT DUE 01-15-2033               | **   | 1,335,553                     |
| PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047                                      | **   | 350,048                       |
| PVTPL SP POWERASSETS LTD GLOBAL MEDIUM TERM NT 3% DUE 09-26-2027 BEO            | **   | 2,278,139                     |
| PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028                                 | **   | 1,157,500                     |
| PVTPL SP-STATIC CLO LTD SR 20-1A CL A FLTG 07-22-2028                           | **   | 455,912                       |
| PVTPL SP-STATIC CLO LTD SR 20-1A CL A FLTG 07-22-2028                           | **   | 2,188,376                     |
| PVTPL STATE OF QATAR 3.875% DUE 04-23-2023 REG                                  | **   | 972,694                       |
| PVTPL SUMITOMO MITSUI TR BK LTD .8% DUE 09-12-2023 BEO                          | **   | 1,952,515                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL SUNTORY HLDGS LTD 2.25% 10-16-2024                                       | **   | 1,464,659                     |
| PVTPL SVENSKA HANDELSBANKEN AB MEDIUM TERM SR .625% DUE 06-20-2023             | **   | 2,717,480                     |
| PVTPL SWISS RE TREAS US CORP SR NT 144A 2.875% DUE 12-06-2022 BEO              | **   | 3,157,130                     |
| PVTPL SYMPHONY CLO XIV LTD SR 14-14A CL AR FLTGT RT 07-14-2026                 | **   | 2,017,233                     |
| PVTPL SYMPHONY CLO XIX LTD/SYMPHONY CLO XIX SR SECD NT CL A FLTGT 04-16-2031   | **   | 746,413                       |
| PVTPL SYNGENTA FIN N V GTD SR NT 3.933% 04-23-2021 BEO                         | **   | 201,342                       |
| PVTPL SYNGENTA FIN N V GTD SR NT 3.933% 04-23-2021 BEO                         | **   | 3,885,907                     |
| PVTPL TELSTRA CORP LTD SR NT 144A 4.8% DUE 10-12-2021 BEO                      | **   | 723,590                       |
| PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030                 | **   | 1,988,974                     |
| PVTPL TESLA AUTO LEASE TR SER 18-B CL A 3.71% 08-20-2021                       | **   | 132,088                       |
| PVTPL THL CR WIND RIV 2015-2A CLO LTD CL A-1-R FLTGT 10-15-2027                | **   | 142,751                       |
| PVTPL THL CR WIND RIV CLO LTD SR 18-2A CL A2 FLTGT RATE 07-15-2030             | **   | 2,006,131                     |
| PVTPL TICP CLO VI 2016-2 LTD/TICP CLO VI201 SR SECD NT CL AR 144A VAR RT       | **   | 14,750,022                    |
| PVTPL T-MOBILE USA INC 2.55% DUE 02-15-2031 BEO                                | **   | 7,434,496                     |
| PVTPL T-MOBILE USA INC 3.5% DUE 04-15-2025                                     | **   | 11,797,871                    |
| PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO    | **   | 347,460                       |
| PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO    | **   | 2,629,114                     |
| PVTPL TOWD PT MTG TR 2017-4 NT CL A1 144A VAR RT DUE 06-25-2057 BEO            | **   | 1,732,526                     |
| PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO                  | **   | 269,480                       |
| PVTPL TOWD PT MTG TR SER 18-2 CL A1 VAR 03-25-2058                             | **   | 353,262                       |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048                      | **   | 357,858                       |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048                      | **   | 7,944,455                     |
| PVTPL TOYOTA AUTO LN EXTD NT TR 2019-1 NT CL A 144A 2.56% DUE 11-25-2031 BEO   | **   | 533,954                       |
| PVTPL TOYOTA INDS CORP FIXED 3.11% 03-12-2022                                  | **   | 4,137,157                     |
| PVTPL TRAFIGURA SECURITISATION FIN PLC SER 18-1A CLASS A2 3.73% DUE 03-15-2022 | **   | 2,396,046                     |
| PVTPL TRALEE CDO LTD SER 18-5A CL A1 FLTGT 10-20-2028 BEO                      | **   | 4,379,394                     |
| PVTPL TRALEE CDO LTD SR 18-5A CL B FLTGT 10-20-2028                            | **   | 1,203,273                     |
| PVTPL TRALEE CLO VI LTD/TRALEE CLO VI SER 19-6A CL AS FLTGT 10-25-2032         | **   | 1,986,560                     |
| PVTPL TRANS-ALLEGHENY INSTST LINE CO 3.85% NTS 06-01-2025                      | **   | 2,184,455                     |
| PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO         | **   | 5,521,649                     |
| PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTGT 04-15-2029                     | **   | 2,483,460                     |
| PVTPL TSMC GLOBAL LTD .75% DUE 09-28-2025/09-28-2020 BEO                       | **   | 1,155,406                     |
| PVTPL TSMC GLOBAL LTD 1% DUE 09-28-2027/09-28-2020 BEO                         | **   | 1,465,659                     |
| PVTPL TSMC GLOBAL LTD 1.375% DUE 09-28-2030/09-28-2020 BEO                     | **   | 490,859                       |
| PVTPL UBS AG LONDON BRH NT 144A 1.75% DUE 04-21-2022 BEO                       | **   | 3,765,367                     |
| PVTPL UBS AG LONDON BRH NT 144A 1.75% DUE 04-21-2022 BEO                       | **   | 447,829                       |
| PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028                          | **   | 8,716,359                     |
| PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023                        | **   | 2,357,012                     |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO                                  | **   | 3,406,548                     |
| PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO                                  | **   | 3,698,898                     |
| PVTPL UPJOHN INC 1.125% DUE 06-22-2022 BEO                                     | **   | 2,283,733                     |
| PVTPL UPJOHN INC BDS 2.3% DUE 06-22-2027 BEO                                   | **   | 79,847                        |
| PVTPL UPJOHN INC GTD SR NT 144A 2.7% DUE06-22-2030/06-22-2020 BEO              | **   | 5,475,406                     |
| PVTPL USASF RECEIVABLES LLC SER 19-1A CL A 3.61% 04-15-2022 BEO                | **   | 55,218                        |
| PVTPL VENTURE CDO LTD SER 18-35A CLS AS 144A FLTGT RT 10-22-2031 BEO           | **   | 199,999                       |
| PVTPL VENTURE CDO LTD SER 18-34A CL A 144A FLTGT 10-15-2031                    | **   | 1,396,507                     |
| PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTGT 04-15-2027                        | **   | 91,784                        |
| PVTPL VENTURE CLO LTD SER 13-14A CL ARR FLTGT 08-28-2029                       | **   | 1,639,121                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| PVTPL VERICREST OPPORTUNITY LOAN TRANSFEREE 20-NPL1 CL A1A STEP 01-25-2050     | **   | 553,270                       |
| PVTPL VERIZON OWNER TR SER 18-1A CL A-1A 2.82% 09-20-2022                      | **   | 334,825                       |
| PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024                            | **   | 1,635,230                     |
| PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027                                 | **   | 3,390,760                     |
| PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025                         | **   | 6,759,303                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC .875% DUE 11-22-2023 BEO                   | **   | 2,011,267                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 1.25% DUE 11-24-2025/11-24-2020 BEO        | **   | 3,095,384                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC .75%DUE 11-23-2022 BEO                     | **   | 691,998                       |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 2.9%DUE 05-13-2022 BEO                     | **   | 8,333,248                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 2.9%DUE 05-13-2022 BEO                     | **   | 2,661,525                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 144A 3.125% DUE 05-12-2023 BEO      | **   | 1,584,284                     |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC GTD NT 144A 3.75% DUE 05-13-2030 BEO       | **   | 576,806                       |
| PVTPL VOLT LXXXVI LLC SER 20-NPL2 CLS A1A VAR RT DUE 02-25-2050 BEO            | **   | 667,642                       |
| PVTPL VOYA CLO 2016-3 LTD/VOYA CLO SER 16-3A CL A1R FLGT DUE 10-18-2031 BEO    | **   | 997,025                       |
| PVTPL VOYA CLO LTD SER 18-3A CL A1A FLTG 10-15-2031                            | **   | 1,747,015                     |
| PVTPL VOYA CLO LTD SR 17-3A CL A1A FLTG 07-20-2030                             | **   | 1,499,997                     |
| PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TRUST SER 18-1A CL D 4.12% 09-15-2022    | **   | 1,498,399                     |
| PVTPL YORK CLO 8 LTD / YORK CLO 8 LLC 0.0 20/04/2032 VAR RT DUE 04-20-2032 BEO | **   | 12,127,765                    |
| PVTPL ZAIS CLO 1 LTD SER 14-1A CL A-1A-R FLTG RT 04-15-2028                    | **   | 405,758                       |
| PVTPL ZAIS CLO 13 LTD FLTG RT SER 19-13A CL A1A 07-15-2032 BEO                 | **   | 682,967                       |
| PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO                          | **   | 404,462                       |
| PVTPLTRALEE CLO III LTD SER 2014-3A CL A-R FLTG 10-20-2027                     | **   | 512,010                       |
| Q2 HLDGS INC COM                                                               | **   | 4,724,504                     |
| QAD INC CL A STOCK                                                             | **   | 209,631                       |
| QATAR ISLAMIC BANK QAR1                                                        | **   | 24,551                        |
| QATAR NATIONAL BANK QAR 1.0000                                                 | **   | 422,232                       |
| QATAR NAVIGATION QAR1                                                          | **   | 28,585                        |
| QATAR ST 4.4% 144A 04-16-2050 REG                                              | **   | 260,550                       |
| QATAR(STATE OF) 2.375% SNR 02/06/2021 USD                                      | **   | 36,506,252                    |
| QATAR(STATE OF) 3.875% SNR 23/04/2023 USD                                      | **   | 1,829,115                     |
| QATAR(STATE OF) 4.5% SNR 23/04/28 USD200000                                    | **   | 1,213,375                     |
| QCR HLDGS INC COM                                                              | **   | 268,777                       |
| QEP RES INC COM STK                                                            | **   | 94,386                        |
| QIAGEN NV EUR0.01                                                              | **   | 3,732,127                     |
| QISDA CORPORATION TWD10                                                        | **   | 67,792                        |
| QUAD / GRAPHICS INC COM CL A COM STK                                           | **   | 24,532                        |
| QUAKER CHEM CORP COM                                                           | **   | 3,488,927                     |
| QUALCOMM INC 2.15% DUE 05-20-2030                                              | **   | 418,030                       |
| QUALICORP CONSULTORIA E CORRET                                                 | **   | 52,014                        |
| QUALYS INC COM USD0.001                                                        | **   | 2,280,188                     |
| QUANEX BLDG PRODS CORP COM STK                                                 | **   | 467,166                       |
| QUANTA COMPUTER TWD10                                                          | **   | 311,828                       |
| QUANTA SVCS INC 2.9% DUE 10-01-2030                                            | **   | 214,431                       |
| QUANTA SVCS INC COM                                                            | **   | 1,276,482                     |
| QUANTERIX CORP COM                                                             | **   | 561,860                       |
| QUANTUM CORP COM NEW COM NEW                                                   | **   | 29,535                        |
| QUE PROV CDA MEDIUM TERM NTS BOOK ENT TRANCHE # TR 00050 7.14 2-27-26          | **   | 1,520,901                     |
| QUEBEC PROV CDA 2.75% DUE 04-12-2027 BEO                                       | **   | 1,017,540                     |

| Security Name, Maturity Date, and Rate                                         | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------------|------|-------------------------------|
| QUEBEC PROV CDA GLOBAL NT 2.625% DUE 02-13-2023 BEO                            | **   | 5,256,727                     |
| QUEBEC PROV CDA PROVINCE OF QUEBEC 2.5% 04-20-2026 REG 2.5% DUE 04-20-2026 REG | **   | 15,924,687                    |
| QUEBEC(PROV OF) 4.25% SNR MTN 01/12/21 CAD1                                    | **   | 81,407                        |
| QUEENSLAND TSY CP 1.75% GTD SNR 21/08/31AUD                                    | **   | 161,759                       |
| QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO                                 | **   | 275,266                       |
| QUEST DIAGNOSTICS INC 4.2% 06-30-2029                                          | **   | 3,630,856                     |
| QUIDEL CORP COM                                                                | **   | 754,889                       |
| QUINSTREET INC COM STK                                                         | **   | 1,546,682                     |
| QUOTIENT TECHNOLOGY INC COM                                                    | **   | 214,192                       |
| QURATE RETAIL INC                                                              | **   | 599,521                       |
| QURATE RETAIL INC CUM RED PFD SER A 8%                                         | **   | 162,261                       |
| RABOBANK NEDERLAND 4.5 DUE 01-11-2021                                          | **   | 50,935                        |
| RABOBANK NEDERLAND TRANCHE # TR 00078 3.95% BD DUE 11-09-2022 REG              | **   | 7,251,007                     |
| RABOBANK NEDERLAND UTREC 3.875 08 FEB 2022                                     | **   | 519,909                       |
| RAC BOND CO PLC 4.565%-VAR 06/05/2046 GBP                                      | **   | 850,274                       |
| RADIAN GROUP INC COM                                                           | **   | 3,905,921                     |
| RADIANT LOGISTICS INC COM STK                                                  | **   | 45,460                        |
| RADIANT OPTO-ELECT TWD10                                                       | **   | 450,544                       |
| RADIUS HEALTH INC COM NEW COM NEW                                              | **   | 654,819                       |
| RAFAEL HOLDINGS INC COM USD0.01 CLASS B WI                                     | **   | 53,799                        |
| RAJTHANEE HOSPITAL THB1 (NVDR)                                                 | **   | 37,068                        |
| RAKUS CO LTD NPV                                                               | **   | 318,040                       |
| RALPH LAUREN CORP CL A CL A                                                    | **   | 363,505                       |
| RAMBUS INC DEL COM                                                             | **   | 1,763,128                     |
| RAND MERCHANT INSURANCE HLDGS LTD                                              | **   | 30,305                        |
| RANDON SA IMPLEMEN PRF NPV                                                     | **   | 389,386                       |
| RANDSTAD N.V. EUR0.10                                                          | **   | 5,164,769                     |
| RANGE RES CORP COM                                                             | **   | 268,074                       |
| RAPID7 INC COM                                                                 | **   | 957,499                       |
| RAPT THERAPEUTICS INC COM                                                      | **   | 138,803                       |
| RATCHTHANI LEASING THB1 (NVDR)                                                 | **   | 138,431                       |
| RAYONIER ADVANCED MATLS INC COM                                                | **   | 56,502                        |
| RAYTHEON 2.25% DUE 07-01-2030                                                  | **   | 2,294,340                     |
| RAYTHEON TECHNOLOGIES CORP                                                     | **   | 7,869,532                     |
| RAYTHEON TECHNOLOGIES CORP 2.5% 12-15-2022                                     | **   | 124,365                       |
| RAYTHEON TECHNOLOGIES CORP 3.15% 12-15-2024                                    | **   | 467,115                       |
| RAYTHEON TECHNOLOGIES CORPORATION 3.5% 03-15-2027 USD                          | **   | 342,407                       |
| RBB BANCORP COM NPV                                                            | **   | 45,479                        |
| RE/MAX HLDGS INC CL A CL A                                                     | **   | 60,671                        |
| READING INTL INC CL A CL A                                                     | **   | 16,912                        |
| REALOGY HLDGS CORP COM                                                         | **   | 860,515                       |
| REALTY INCOME CORP .75% DUE 03-15-2026                                         | **   | 548,621                       |
| REALTY INCOME CORP 3% DUE 01-15-2027                                           | **   | 25,449                        |
| REALTY INCOME CORP 3.25% DUE 01-15-2031 REG                                    | **   | 2,176,556                     |
| REALTY INCOME CORP 3.25% DUE 01-15-2031 REG                                    | **   | 1,932,827                     |
| REALTY INCOME CORP 3.65% 01-15-2028                                            | **   | 285,223                       |
| REATA PHARMACEUTICALS INC CL A CL A                                            | **   | 559,504                       |
| REC LTD                                                                        | **   | 99,653                        |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| RECHI PRECISION CO LTD TWD10                                        | **   | 97,975                        |
| RECKITT BENCK GRP ORD GBP0.10                                       | **   | 5,264,389                     |
| RECKITT BENCKISER 2.75% DUE 06-26-2024                              | **   | 427,786                       |
| RECRO PHARMA INC COM                                                | **   | 21,945                        |
| RED ELECTRICA CORP EUR0.5                                           | **   | 1,787,707                     |
| RED LIONS HOTELS CORP COM                                           | **   | 9,352                         |
| REDFIN CORP COM                                                     | **   | 1,705,936                     |
| REDINGTON INDIA COMSTK                                              | **   | 290,058                       |
| REDROW PLC ORD GBP0.105                                             | **   | 251,771                       |
| REGAL BELOIT CORP COM                                               | **   | 628,296                       |
| REGENCY CTRS CORP COM                                               | **   | 641,816                       |
| REGENCY CTRS L P 2.95% DUE 09-15-2029                               | **   | 347,318                       |
| REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030                          | **   | 1,699,129                     |
| REGENERON 1.75% DUE 09-15-2030                                      | **   | 1,915,315                     |
| REGIONAL CONT LINE THB1(NVDR)                                       | **   | 198,492                       |
| REGIONAL MGMT CORP COM STK                                          | **   | 57,600                        |
| REGIONS FINL CORP 3.8% DUE 08-14-2023                               | **   | 54,240                        |
| REGIONS FINL CORP 3.8% DUE 08-14-2023                               | **   | 542,402                       |
| REINS GROUP AMER 5% DUE 06-01-2021                                  | **   | 4,023,176                     |
| REINSURANCE GROUP AMER INC COM NEW STK                              | **   | 3,777,645                     |
| REINVENT TECHNOLOGY PARTNERS                                        | **   | 363,837                       |
| RELAY THERAPEUTICS INC COM                                          | **   | 70,652                        |
| RELIANCE INDS INR10(100%DEMAT)                                      | **   | 1,264,498                     |
| RELIANCE POWER INR10                                                | **   | 66,240                        |
| RELIANCE STD LIFE 2.15% DUE 01-21-2023                              | **   | 471,583                       |
| RELIANCE STD LIFE 2.15% DUE 01-21-2023                              | **   | 4,787,479                     |
| RELIANCE STD LIFE 3.85% DUE 09-19-2023                              | **   | 401,961                       |
| RELIANCE STL & 2.15% DUE 08-15-2030                                 | **   | 924,682                       |
| RELIANCE STL & ALUM CO COM                                          | **   | 1,830,139                     |
| RELIANCE WORLDWIDE NPV                                              | **   | 265,912                       |
| RELX PLC                                                            | **   | 2,792,397                     |
| RELX PLC ORD GBP0.1444                                              | **   | 5,322,749                     |
| RENAISSANCE RE HLDGS LTD COM                                        | **   | 6,906,237                     |
| RENASANT CORP COM                                                   | **   | 2,723,297                     |
| RENB ENERGY GROUP INC COM STK                                       | **   | 483,347                       |
| RENESAS ELECTRONICS CORPORATION NPV                                 | **   | 2,175,398                     |
| RENT A CTR INC NEW COM                                              | **   | 1,743,382                     |
| REORG/ FITBIT INC CASH MERGER 01-14-2021                            | **   | 110,901                       |
| REORG/BMC STOCK MERGER BUILDERS 2014659 01-04-2021                  | **   | 1,059,536                     |
| REORG/CENTURYLINK INC NAME CHANGE LUMEN TECH INC 2N1MA53 01-22-2021 | **   | 843,512                       |
| REORG/CONCHO STOCK MERGER CONOCOPHILLIPS 2197249 01-19-2021         | **   | 911,252                       |
| REORG/DIGIRAD NAME CHANGE WITH CUSIP CHANGE STAR 2N1NA43 01-04-2021 | **   | 815                           |
| REORG/FRONT YD RESIDENTIAL CORP CASH MERGER 01-12-2021              | **   | 68,413                        |
| REORG/GOLDFIELD CASH MERGER 12-30-2020                              | **   | 20,461                        |
| REORG/LIBERTY WORTHLESS 10-06-2020                                  | **   | 4,883                         |
| REORG/NATIONAL CASH MERGER 01-04-2021                               | **   | 515,776                       |
| REORG/NATIONAL NAME CHANGE WITH CUSIP CHANGE NOV 2N1VA53 01-04-2021 | **   | 15,237,884                    |
| REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021 | **   | 1,147,800                     |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| REORG/PROVIDENCE NAME CHANG WITH CUSIP CHANG MODVICARE 2N1CAR3 1-7-2021 | **   | 976,232                       |
| REORG/SL GREEN RLTY REVERSE SPLIT SL GREEN RLTY CORP 2N1GA63 01-21-2021 | **   | 340,023                       |
| REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021                         | **   | 490,353                       |
| REP 1ST BANCORP INC COM                                                 | **   | 35,457                        |
| REP BANCORP INC KY CDT-CL A COM STK                                     | **   | 112,755                       |
| REP OF INDONESIA 2.625% 14/06/2023                                      | **   | 130,002                       |
| REP SERVICES INC FIXED 2.5% DUE 08-15-2024                              | **   | 1,466,196                     |
| REPAY HLDGS CORP CL A CL A                                              | **   | 3,893,807                     |
| REPLIGEN CORP COM STK USD0.01                                           | **   | 6,241,197                     |
| REPSOL SA EUR1                                                          | **   | 601,807                       |
| REPUBLIC OF CHILE 2.45% 01-31-2031                                      | **   | 1,926,000                     |
| REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049                                | **   | 380,790                       |
| REPUBLIC OF INDONESIA 4.1% 24/04/2028                                   | **   | 348,483                       |
| REPUBLIC OF INDONESIA 1.4% 30/10/2031                                   | **   | 1,395,309                     |
| REPUBLIC OF ITALY 2.375% DUE 10-17-2024                                 | **   | 2,944,374                     |
| REPUBLIC OF PERU 5.35% 08-12-2040                                       | **   | 172,077                       |
| REPUBLIC OF PERU T- BOND 6.35% 12/08/2028                               | **   | 2,774,912                     |
| REPUBLIC OF PERU T BOND 8.2% 08-12-2026                                 | **   | 372,310                       |
| REPUBLIC SVCS INC 3.2% DUE 03-15-2025                                   | **   | 2,511,256                     |
| REPUBLIC SVCS INC FIXED 1.45% DUE 02-15-2031                            | **   | 606,796                       |
| RESDNLT MTG SEC 32A A CMO 20/06/2070                                    | **   | 3,002,365                     |
| RESIDEO TECHNOLOGIES INC COM USD0.001                                   | **   | 395,202                       |
| RESOLUTE FST PRODS INC COM                                              | **   | 98,630                        |
| RESONA HOLDINGS NPV                                                     | **   | 1,708,705                     |
| RESORTTRUST INC NPV                                                     | **   | 53,023                        |
| RESOURCES CONNECTION INC COM                                            | **   | 158,407                       |
| RESTAR HOLDINGS CO NPV                                                  | **   | 86,154                        |
| RESURS HOLDING AB NPV                                                   | **   | 1,267,372                     |
| RETAIL OPPORTUNITY INVTS CORP COM STK                                   | **   | 892,939                       |
| RETAIL PPTYS AMER INC CL A                                              | **   | 169,000                       |
| RETAIL VALUE INC COM USD0.10                                            | **   | 127,867                       |
| REV GROUP INC COM                                                       | **   | 191,653                       |
| REVOLUTION MEDICINES INC COM                                            | **   | 146,800                       |
| REX AMERICAN RESOURCES CORP                                             | **   | 180,883                       |
| REXEL EUR5                                                              | **   | 1,033,316                     |
| REXFORD INDL RLTY INC COM                                               | **   | 2,915,612                     |
| REXNORD CORP COM USD0.01                                                | **   | 2,597,810                     |
| REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025                           | **   | 4,470,553                     |
| RF INDS LTD COM PAR \$0.01 COM PAR \$0.01                               | **   | 8,293                         |
| RH COM                                                                  | **   | 1,652,691                     |
| RHB BANK BHD NPV                                                        | **   | 424,357                       |
| RHEINMETALL AG NPV                                                      | **   | 1,522,077                     |
| RHYTHM PHARMACEUTICALS INC COM                                          | **   | 102,569                       |
| RIBBON COMMUNICATIONS INC COM STK USD0.0001                             | **   | 266,612                       |
| RICHEMONT(CIE FIN) CHF1 (REGD)                                          | **   | 5,559,706                     |
| RICHTER GEDEON CHE HUF100                                               | **   | 956,708                       |
| RIDE ON EXPRESS HO NPV                                                  | **   | 396,271                       |
| RINGCENTRAL INC CL A CL A                                               | **   | 10,820,730                    |

| Security Name, Maturity Date, and Rate         | Cost | Current Value<br>(in dollars) |
|------------------------------------------------|------|-------------------------------|
| RINNAI CORP NPV                                | **   | 580,910                       |
| RIO TINTO LIMITED NPV                          | **   | 604,501                       |
| RIO TINTO ORD GBP0.10                          | **   | 9,758,120                     |
| RIOCAN REAL ESTATE UNIT                        | **   | 197,568                       |
| RIPON MORT. PLC FRN M/BKD 08/2056 GBP 'A2'     | **   | 1,512,288                     |
| RIPON MTGS PLC FRN 144A 20/08/2056             | **   | 4,540,177                     |
| RITCHIE BROS AUCTI COM NPV                     | **   | 1,921,280                     |
| RITCHIE BROS AUCTIONEERS INC COM               | **   | 562,868                       |
| RITE AID CORP COM USD1.00(POST REV SPLIT)      | **   | 90,342                        |
| RIVERVIEW BANCORP INC COM STK                  | **   | 20,567                        |
| RIYAD BANK SAR10                               | **   | 432,583                       |
| RLJ LODGING TR COM REIT                        | **   | 222,693                       |
| RLTY INC CORP 3.25 DUE 10-15-2022              | **   | 1,261,481                     |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A'  | **   | 2,552,669                     |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A'  | **   | 1,331,773                     |
| RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A3A'  | **   | 889,377                       |
| RMAC SECS NO 1 PLC FRN MTG 06/44 EUR REGS'A2C' | **   | 640,286                       |
| ROCHE HLDGS AG GENUSSSCHEINE NPV               | **   | 23,867,152                    |
| ROCKET PHARMACEUTICALS INC COM USD0.01         | **   | 442,833                       |
| ROCK-TENN CO 4% DUE 03-01-2023                 | **   | 1,959,845                     |
| ROCK-TENN CO 4.9% DUE 03-01-2022               | **   | 3,025,181                     |
| ROCKWELL AUTOMATION                            | **   | 313,763                       |
| ROCKY BRANDS INC COM STK                       | **   | 23,017                        |
| ROGERS CABLE INC 8.75% DUE 05-01-2032          | **   | 99,818                        |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG | **   | 148,902                       |
| ROGERS CORP COM                                | **   | 1,293,721                     |
| ROGERS FLTG RT .83575% DUE 03-22-2022          | **   | 8,226,034                     |
| ROHM CO LTD NPV                                | **   | 2,376,633                     |
| ROLLS ROYCE HLDGS ORD GBP0.20                  | **   | 3,785,935                     |
| ROMANIA 1.375% 02/12/2029                      | **   | 499,548                       |
| ROMANIA BDS 144A 2.625% 02/12/2040             | **   | 130,724                       |
| ROMANIA(REP OF) 5.85% BDS 26/04/23             | **   | 189,016                       |
| ROPER INDS INC NEW 3.125% DUE 11-15-2022       | **   | 1,171,383                     |
| ROPER INDS INC NEW 3.125% DUE 11-15-2022       | **   | 3,011,084                     |
| ROPER TECHNOLOGIES 1% DUE 09-15-2025           | **   | 1,740,754                     |
| ROPER TECHNOLOGIES 2.8% DUE 12-15-2021         | **   | 1,404,197                     |
| ROPER TECHNOLOGIES FIXED 2% DUE 06-30-2030     | **   | 76,659                        |
| ROPER TECHNOLOGIES INC .45% DUE 08-15-2022 REG | **   | 525,345                       |
| ROPER TECHNOLOGIES INC .45% DUE 08-15-2022 REG | **   | 1,271,058                     |
| ROPER TECHNOLOGIES INC 4.2% 09-15-2028         | **   | 298,182                       |
| ROSNEFT OIL CO GDR EACH REPR 1 ORD 'REGS'      | **   | 105,042                       |
| ROSS STORES INC FIXED 4.6% DUE 04-15-2025      | **   | 7,669,176                     |
| ROSSMAX INTL TWD10                             | **   | 25,484                        |
| ROSTELECOM PJSC RUB0.0025(RUB)                 | **   | 317,367                       |
| ROVIO ENTMTNT OYJ                              | **   | 96,374                        |
| ROYAL BAFOKENG PLA NPV                         | **   | 47,433                        |
| ROYAL BANK OF CANADA .5% DUE 10-26-2023        | **   | 1,627,942                     |
| ROYAL BANK OF CANADA 1.95% DUE 01-17-2023      | **   | 5,452,070                     |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| ROYAL BANK OF CANADA 1.95% DUE 01-17-2023                                        | **   | 2,416,520                     |
| ROYAL BANK OF CANADA 4.65% DUE 01-27-2026 BEO                                    | **   | 472,107                       |
| ROYAL BANK OF CANADA FLTGT RT MTN 10-26-2023                                     | **   | 4,833,269                     |
| ROYAL BK CDA 2.3% DUE 03-22-2021                                                 | **   | 22,660,531                    |
| ROYAL BK CDA DISC COML PAPER 4/2 YRS 1&211-30-2021                               | **   | 3,481,836                     |
| ROYAL BK CDA FLTGT RT DUE 10-05-2023                                             | **   | 1,328,124                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM 3.2% 04-30-2021                                  | **   | 1,877,822                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025                     | **   | 5,663,223                     |
| ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT2.25% DUE 11-01-2024                     | **   | 7,872,175                     |
| ROYAL BK OF CANADA 1.6% 04-17-2023                                               | **   | 4,916,657                     |
| ROYAL BK OF CANADA 1.6% 04-17-2023                                               | **   | 7,705,425                     |
| ROYAL BK SCOTLAND 4.445% DUE 05-08-2030                                          | **   | 744,588                       |
| ROYAL BK SCOTLAND FIXED 2.359% DUE 05-22-2024                                    | **   | 4,988,351                     |
| ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023                                    | **   | 7,989,323                     |
| ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029                                    | **   | 7,558,993                     |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)                                            | **   | 182,733                       |
| ROYAL DUTCH SHELL 'B'ORD EUR0.07                                                 | **   | 1,242,316                     |
| ROYAL MAIL PLC ORD GBP0.01                                                       | **   | 1,383,427                     |
| ROYAL UNIBREW A/S DKK2 (POST SPLIT)                                              | **   | 408,703                       |
| RPC INC COM                                                                      | **   | 55,560                        |
| RPM INTL INC                                                                     | **   | 1,279,998                     |
| RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST                                 | **   | 66,787                        |
| RS PUBLIC COMPANY THB1(NVDR)                                                     | **   | 97,976                        |
| RSA INSURANCE GRP ORD GBP1.00                                                    | **   | 203,543                       |
| RUBIUS THERAPEUTICS INC COM                                                      | **   | 77,205                        |
| RUSH ENTERPRISES INC CL A CL A                                                   | **   | 1,601,504                     |
| RUSH STREET INTERACTIVE INC COM USD0.0001 CL A                                   | **   | 30,310                        |
| RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD                                      | **   | 914,500                       |
| RUSSIAN FEDERATION 4.375% SNR 21/03/2029USD                                      | **   | 1,402,444                     |
| RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD                                      | **   | 2,776,546                     |
| RUSSIAN FEDERATION 7.7% BDS 23/03/2033 RUB1000                                   | **   | 653,699                       |
| RUSSIAN FEDERATION 8.5% SNR 17/09/2031 RUB1000                                   | **   | 2,289,470                     |
| RUTGERS ST UNIV N J 3.915% 05-01-2119 BEO TAXABLE                                | **   | 5,733,821                     |
| RYDER SYS INC COM                                                                | **   | 447,081                       |
| RYDER SYS INC FIXED 2.875% 06-01-2022                                            | **   | 247,921                       |
| RYDER SYS INC FIXED 3.35% DUE 09-01-2025                                         | **   | 1,150,477                     |
| RYDER SYS INC MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 00218 3.45% DUE 11-15-2021  | **   | 2,866,437                     |
| RYDER SYS INC RYDER SYS INC MTN 2.5 DUE 09-01-2022 2.5 DUE 09-01-2022/08-08-2017 | **   | 77,416                        |
| RYDER SYS INC RYDER SYS INC MTN 2.8 DUE 03-01-2022 2.8 DUE 03-01-2022/02-24-2017 | **   | 341,571                       |
| RYDER SYSTEM INC 3.875% 12-01-2023                                               | **   | 5,457,890                     |
| RYDER SYSTEM INC MTN 3.65% DUE 03-18-2024                                        | **   | 4,043,089                     |
| RYERSON HLDG CORP COM STOCK                                                      | **   | 117,550                       |
| RYMAN HOSPITALITY PPTYS INC COM                                                  | **   | 1,332,636                     |
| S & T BANCORP INC COM STK                                                        | **   | 120,698                       |
| S&K POLYTEC CO LTD KRW500                                                        | **   | 40,686                        |
| S&P GLOBAL INC 2.3% 08-15-2060                                                   | **   | 571,041                       |
| S&P GLOBAL INC COM                                                               | **   | 11,267,549                    |
| S&T CORPORATION KRW500                                                           | **   | 23,190                        |

| Security Name, Maturity Date, and Rate                                           | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------------|------|-------------------------------|
| S&T MOTIV CO LTD                                                                 | **   | 2,269                         |
| S&W SEED CO COM                                                                  | **   | 12,092                        |
| SABINE PASS 4.5% DUE 05-15-2030                                                  | **   | 2,252,027                     |
| SABINE PASS 5.625% DUE 03-01-2025                                                | **   | 8,164,254                     |
| SABINE PASS FIXED 4.2% DUE 03-15-2028                                            | **   | 343,991                       |
| SABRA HEALTH CARE REIT INC COM                                                   | **   | 284,590                       |
| SABRA HLTH CARE 3.9% DUE 10-15-2029                                              | **   | 1,367,452                     |
| SAFESTORE HLDGS ORD GBP0.01                                                      | **   | 1,056,248                     |
| SAFETY INS GROUP INC COM                                                         | **   | 100,335                       |
| SAGA COMMUNICATIONS INC CL A NEW CL A NEW                                        | **   | 12,298                        |
| SAGE GROUP GBP0.01051948                                                         | **   | 1,133,327                     |
| SAGE THERAPEUTICS INC COM                                                        | **   | 1,148,334                     |
| SAIA INC COM STK                                                                 | **   | 7,157,330                     |
| SAILPOINT TECHNOLOGIES HLDGS INC COM                                             | **   | 2,422,420                     |
| SALESFORCE COM INC 3.25% BNDS 04-11-2023                                         | **   | 2,242,473                     |
| SALESFORCE COM INC 3.7% DUE 04-11-2028                                           | **   | 294,980                       |
| SALESFORCE COM INC 3.7% DUE 04-11-2028                                           | **   | 1,722,681                     |
| SALESFORCE COM INC COM STK                                                       | **   | 42,979,667                    |
| SAM YOUNG ELECTNCS KRW500                                                        | **   | 35,357                        |
| SAMBA FINAN GROUP SAR10                                                          | **   | 605,125                       |
| SAMSUNG CARD KRW5000                                                             | **   | 116,345                       |
| SAMSUNG ELECTRONIC KRW100                                                        | **   | 11,501,119                    |
| SAMSUNG SDI KRW5000                                                              | **   | 990,136                       |
| SAMSUNG SDS CO LTD KRW500                                                        | **   | 839,501                       |
| SAMSUNG SECURITIES KRW5000                                                       | **   | 170,560                       |
| SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY TX ALLOCATION 3.5 09-01-2028 BEO TAXABLE | **   | 1,452,194                     |
| SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049                                      | **   | 249,424                       |
| SANDERSON FARMS INC COM                                                          | **   | 354,164                       |
| SANDFIRE RESOURCES LTD                                                           | **   | 1,187,455                     |
| SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001                             | **   | 19,794                        |
| SANDS CHINA LTD FIXED 4.6% 08-08-2023                                            | **   | 2,049,641                     |
| SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                                      | **   | 224,452                       |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                                        | **   | 234,082                       |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                                        | **   | 386,235                       |
| SANDVIK AB NPV                                                                   | **   | 821,755                       |
| SANDY SPRING BANCORP INC CMT-COM CMT-COM                                         | **   | 2,578,129                     |
| SANKI ENGINEERING NPV                                                            | **   | 70,732                        |
| SANKYO CO LTD NPV                                                                | **   | 681,861                       |
| SANKYU INC NPV                                                                   | **   | 645,088                       |
| SANMINA CORP COM                                                                 | **   | 359,050                       |
| SANOFI EUR2                                                                      | **   | 2,252,050                     |
| SANOFI S A 3.375% DUE 06-19-2023                                                 | **   | 113,172                       |
| SANOFI SPONSORED ADR                                                             | **   | 11,097,956                    |
| SANTANDER CNSMR .46% DUE 08-15-2024                                              | **   | 8,396,914                     |
| SANTANDER CONSUMER USA HLDGS INC COM                                             | **   | 612,508                       |
| SANTANDER DR AUTO .42% DUE 09-15-2023                                            | **   | 5,977,302                     |
| SANTANDER DR AUTO .46% DUE 09-15-2023                                            | **   | 4,554,814                     |
| SANTANDER DR AUTO .67% DUE 04-15-2024                                            | **   | 100,328                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| SANTANDER DR AUTO .69% DUE 03-17-2025                                   | **   | 521,289                       |
| SANTANDER DR AUTO 1.12% DUE 01-15-2026                                  | **   | 2,419,133                     |
| SANTANDER DR AUTO 3.2% DUE 11-15-2023                                   | **   | 5,840,069                     |
| SANTANDER DR AUTO 3.32% DUE 03-15-2024                                  | **   | 643,355                       |
| SANTANDER DR AUTO 3.98% DUE 12-15-2025                                  | **   | 3,673,040                     |
| SANTANDER DR AUTO FIXED 3.73% DUE 07-17-2023                            | **   | 63,893                        |
| SANTANDER DR AUTO RECEIVABLES SER 19-3 CL B 2.87% 09-15-2023 REG        | **   | 1,772,805                     |
| SANTANDER DR AUTO RECEIVABLES TR SER 17-1 CL D 3.17% 04-17-2023         | **   | 236,680                       |
| SANTANDER DR AUTO RECEIVABLES TR SER 19-2 CL B 3.18% 01-16-2024         | **   | 2,574,896                     |
| SANTANDER DR AUTO RECEIVABLES TR SER 19-3 CL A3 2.16% 11-15-2022        | **   | 264,228                       |
| SANTANDER DRIVE AUTO RECEIVABLES TR 2018SER 18-5 CL C 3.81% 12-16-2024  | **   | 1,378,041                     |
| SANTANDER HLDGS 4.45% DUE 12-03-2021                                    | **   | 3,629,640                     |
| SANTANDER HLDGS FIXED 3.5% DUE 06-07-2024                               | **   | 972,283                       |
| SANTANDER RETAIL 2.3% DUE 01-20-2023                                    | **   | 1,884,286                     |
| SANTANDER UK GROUP 3.373% 01-05-2024                                    | **   | 420,985                       |
| SANTANDER UK GROUP 3.373% 01-05-2024                                    | **   | 6,156,904                     |
| SANTANDER UK GROUP 3.571% DUE 01-10-2023                                | **   | 3,338,530                     |
| SANTANDER UK GROUP FLTGT RT 4.796% DUE 11-15-2024                       | **   | 778,648                       |
| SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026                           | **   | 5,115,985                     |
| SANTANDER UK GROUP HLDGS PLC 3.125% 01-08-2021                          | **   | 4,460,964                     |
| SANTANDER UK PLC 144A FLTGT 12/02/2027                                  | **   | 829,102                       |
| SANTANDER UK PLC 2.1% DUE 01-13-2023                                    | **   | 4,930,830                     |
| SANTANDER UK PLC 2.875% DUE 06-18-2024                                  | **   | 1,327,944                     |
| SANTANDER UK PLC 3.4% DUE 06-01-2021                                    | **   | 1,160,482                     |
| SANTANDER UK PLC 3.75% DUE 11-15-2021                                   | **   | 7,691,843                     |
| SANWA HOLDINGS NPV                                                      | **   | 1,167,986                     |
| SANY HEAVY EQUIPME HKD0.1                                               | **   | 89,130                        |
| SAO MARTINHO SA COM NPV                                                 | **   | 51,319                        |
| SAP SE                                                                  | **   | 10,936,243                    |
| SAREPTA THERAPEUTICS INC COM                                            | **   | 1,099,149                     |
| SASOL LTD NPV                                                           | **   | 327,589                       |
| SAUDI ARABIA (KINGDOM OF) 3.25% 26/10/26                                | **   | 221,910                       |
| SAUDI ARABIA 2.375% SNR MTN 26/10/21 USD                                | **   | 3,048,246                     |
| SAUDI ARABIA 3.625% SNR MTN 04/03/28 USD                                | **   | 1,346,902                     |
| SAUDI ARABIA 3.625% SNR MTN 04/03/28 USD                                | **   | 48,263,974                    |
| SAUDI ARABIA 4% SNR MTN 17/04/2025 USD                                  | **   | 1,118,575                     |
| SAUDI ARABIA KINGDOM TRANCHE # TR 1 2.375% DUE 10-26-2021 REG           | **   | 2,862,029                     |
| SAUDI ARABIAN OIL CO GLOBAL MEDIUM TRANCHE # TR 00775 1.25% 11-24-2023  | **   | 202,574                       |
| SAUDI ARABIAN OIL CO GLOBAL MEDIUM TRANCHE # TR 00775 1.25% 11-24-2023  | **   | 4,167,951                     |
| SAUDI ARABIAN OIL CO GLOBAL MEDIUM TRANCHE # TR 00776 1.625% 11-24-2025 | **   | 2,254,396                     |
| SAUDI ARABIAN OIL SAR10                                                 | **   | 432,364                       |
| SAUDI BASIC IND SAR10                                                   | **   | 378,568                       |
| SAUDI CEMENT CO SAR10                                                   | **   | 79,835                        |
| SAUDI CERAMIC CO SAR10                                                  | **   | 401,002                       |
| SAUDI IND INV GRP SAR10                                                 | **   | 72,608                        |
| SAUDI INTL BD 2.9% 22/10/2025                                           | **   | 971,303                       |
| SAUDI INTL BD 4.375% 4.375% 16/04/2029                                  | **   | 475,854                       |
| SAUDI INTL BOND 3.25% 26/10/2026                                        | **   | 221,910                       |

| Security Name, Maturity Date, and Rate                           | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------|------|-------------------------------|
| SAUDI KAYAN PETROC SAR10                                         | **   | 243,317                       |
| SAUDI MARKETING CO COM STK                                       | **   | 88,192                        |
| SBA TOWER TR 2.328% DUE 07-15-2052                               | **   | 2,370,279                     |
| SBERBANK OF RUSSIA SPON ADR                                      | **   | 1,123,474                     |
| SCANDI STANDARD AB NPV                                           | **   | 450,069                       |
| SCANDINAVIAN TOBAC DKK1                                          | **   | 903,339                       |
| SCANSOURCE INC COM                                               | **   | 372,855                       |
| SCENTRE GROUP                                                    | **   | 179,028                       |
| SCENTRE GROUP TR 1 FIXED 3.5% DUE 02-12-2025                     | **   | 26,726                        |
| SCENTRE MGMT LTD 3.625% DUE 01-28-2026                           | **   | 1,122,987                     |
| SCHLUMBERGER FIN CDA LTD 1.4% DUE 09-17-2025/09-18-2020 REG      | **   | 61,702                        |
| SCHLUMBERGER FIN CDA LTD 1.4% DUE 09-17-2025/09-18-2020 REG      | **   | 1,038,649                     |
| SCHLUMBERGER INVT FIXED 2.65% DUE 06-26-2030                     | **   | 266,893                       |
| SCHLUMBERGER LTD COM COM                                         | **   | 7,238,828                     |
| SCHNEIDER ELECTRIC EUR4.00                                       | **   | 16,884,507                    |
| SCHNEIDER NATL INC WIS CL B CL B                                 | **   | 161,605                       |
| SCHNITZER STL INDS INC CL A                                      | **   | 546,267                       |
| SCHOLASTIC CORP COM                                              | **   | 108,550                       |
| SCHOUW & CO DKK10                                                | **   | 1,184,688                     |
| SCHWAB CHARLES .9% DUE 03-11-2026                                | **   | 607,679                       |
| SCHWAB CHARLES .9% DUE 03-11-2026                                | **   | 3,818,252                     |
| SCHWAB CHARLES 2.65% DUE 01-25-2023                              | **   | 1,405,677                     |
| SCHWAB CHARLES 2.65% DUE 01-25-2023                              | **   | 3,132,202                     |
| SCHWAB CHARLES 3.2% DUE 01-25-2028                               | **   | 368,043                       |
| SCHWAB CHARLES 3.2% DUE 03-02-2027                               | **   | 100,729                       |
| SCHWAB CHARLES 3.225% DUE 09-01-2022                             | **   | 36,693                        |
| SCHWAB CHARLES 3.85% DUE 05-21-2025                              | **   | 1,387,950                     |
| SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 | **   | 410,475                       |
| SCHWEITZER-MAUDUIT INTL INC COM                                  | **   | 767,327                       |
| SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001                 | **   | 930,879                       |
| SCIENTIFIC GAMES CORP                                            | **   | 903,279                       |
| SCORPIO BULKERS                                                  | **   | 23,093                        |
| SCORPIO TANKERS INC COM USD0.01 (POST REV SPLIT)                 | **   | 102,713                       |
| SCOTTS MIRACLE-GRO CLASS'A'COM NPV                               | **   | 796,560                       |
| SCRIPPS E W CO OHIO CL A NEW COM STK                             | **   | 171,324                       |
| SCSK CORP NPV                                                    | **   | 171,743                       |
| SEABOARD CORP DEL COM                                            | **   | 275,821                       |
| SEACOAST BKG CORP FLA COM NEW COM NEW                            | **   | 3,214,526                     |
| SEACOR HLDGS INC COM                                             | **   | 113,905                       |
| SEACOR MARINE HLDGS INC COM                                      | **   | 9,962                         |
| SEB SA EUR1.00                                                   | **   | 1,564,450                     |
| SECRETARIA TESOIRO 0% T-BILL 01/04/21 BRL'LTN'                   | **   | 5,402,964                     |
| SECRETARIA TESOIRO 0% T-BILL 01/10/21 BRL'LTN'                   | **   | 21,917,598                    |
| SECURE INCOME REIT ORD GBP0.1                                    | **   | 670,456                       |
| SEIKITOKYU KOGYO NPV                                             | **   | 554,152                       |
| SEINO HOLDINGS NPV                                               | **   | 80,460                        |
| SEKISUI CHEMICAL CO LTD NPV                                      | **   | 385,140                       |
| SEKISUI HOUSE NPV                                                | **   | 837,435                       |

| Security Name, Maturity Date, and Rate                  | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------|------|-------------------------------|
| SELECT BANCORP INC NEW COM                              | **   | 31,677                        |
| SELECT ENERGY SVCS INC CL A COM CL A COM                | **   | 669,879                       |
| SELECT INCOME REIT 4.5% DUE 02-01-2025                  | **   | 423,807                       |
| SELECT INTERIOR CONCEPTS INC COM USD0.01CLASS A         | **   | 19,677                        |
| SELECT MED HLDGS CORP COM                               | **   | 496,525                       |
| SELECTA BIOSCIENCES INC COM                             | **   | 84,513                        |
| SELECTIVE INS GROUP INC COM                             | **   | 3,897,365                     |
| SEMPRA ENERGY 3.55% DUE 06-15-2024                      | **   | 980,128                       |
| SEMPRA ENERGY 4.05 SNR NTS DUE 12-01-2023               | **   | 165,416                       |
| SEMPRA ENERGY 6% DUE 10-15-2039                         | **   | 258,169                       |
| SEMPRA ENERGY NT FLTG RATE DUE 03-15-2021 REG           | **   | 100,063                       |
| SEMTECH CORP COM                                        | **   | 1,095,263                     |
| SENECA FOODS CORP NEW CL A                              | **   | 36,788                        |
| SENKO GROUP HOLDIN NPV                                  | **   | 819,626                       |
| SENSATA TECHNOLOGIES B V HOLDING                        | **   | 770,215                       |
| SENSHUKAI CO NPV                                        | **   | 47,538                        |
| SENSIENT TECHNOLOGIES CORP COM                          | **   | 2,495,639                     |
| SEOULINBIOSCIENCE KRW500                                | **   | 15,311                        |
| SEOWONINTECH CO KRW500                                  | **   | 288,988                       |
| SERBIA (REPUBLIC) 3.125% 15/05/2027                     | **   | 1,929,147                     |
| SERITAGE GROWTH PPTYS CL A                              | **   | 42,895                        |
| SERVICE PPTYS TR COM SH BEN INT                         | **   | 173,798                       |
| SERVICENOW INC 1.4% DUE 09-01-2030                      | **   | 2,472,987                     |
| SERVICENOW INC COM USD0.001                             | **   | 39,461,978                    |
| SES FDR EACH REP 1 'A' NPV                              | **   | 642,141                       |
| SEVERSTAL PJSC GDR EACH REPR 1 ORD 'REGS'               | **   | 289,354                       |
| SFL CORPORATION LTD COM USD                             | **   | 125,167                       |
| SG COML MTG SECS 3.055% DUE 10-10-2048                  | **   | 3,560,916                     |
| SG COML MTG SECS TR SER 2016-C5 CL A1 1.345% 10-10-2048 | **   | 553,367                       |
| SGS SA CHF1 (REGD)                                      | **   | 1,180,528                     |
| SHANDONG CHENMING 'H'CNY1                               | **   | 171,359                       |
| SHANGHAI PHARMACEUTICALS-H                              | **   | 465,946                       |
| SHANTA GOLD ORD GBP0.0001                               | **   | 340,371                       |
| SHELL INTL FIN B V .375% DUE 09-15-2023                 | **   | 1,941,257                     |
| SHELL INTL FIN B V 2.375% DUE 04-06-2025                | **   | 1,169,025                     |
| SHELL INTL FIN B V 2.75% DUE 04-06-2030                 | **   | 1,880,768                     |
| SHELL INTL FIN B V 2.75% DUE 04-06-2030                 | **   | 2,079,908                     |
| SHELL INTL FIN B V 2.875% DUE 05-10-2026                | **   | 190,225                       |
| SHELL INTL FIN B V 3.25% DUE 04-06-2050                 | **   | 680,355                       |
| SHELL INTL FIN B V 3.25% DUE 04-06-2050                 | **   | 1,338,031                     |
| SHELL INTL FIN B V 4% DUE 05-10-2046                    | **   | 211,582                       |
| SHELL INTL FIN B V 4.125% DUE 05-11-2035                | **   | 196,416                       |
| SHENG SIONG GROUP NPV                                   | **   | 423,116                       |
| SHERWIN-WILLIAMS 2.75% DUE 06-01-2022                   | **   | 201,211                       |
| SHERWIN-WILLIAMS 3.45% DUE 06-01-2027                   | **   | 61,006                        |
| SHERWIN-WILLIAMS CO COM                                 | **   | 14,492,425                    |
| SHERWIN-WILLIAMS FIXED 4.2% DUE 01-15-2022              | **   | 411,745                       |
| SHIMAMURA CO NPV                                        | **   | 1,479,297                     |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| SHIMAO GROUP HOLDINGS LTD 00813                                            | **   | 113,476                       |
| SHIMIZU CORP NPV                                                           | **   | 1,958,275                     |
| SHIN NIPPON BIOMED NPV                                                     | **   | 223,332                       |
| SHIN ZU SHING CO TWD10                                                     | **   | 28,377                        |
| SHIN-ETSU CHEMICAL NPV                                                     | **   | 3,344,038                     |
| SHINHAN BANK (NY BRANCH) 10-15-2021                                        | **   | 3,457,131                     |
| SHINHAN BK NEW .47% DUE 11-03-2021                                         | **   | 4,096,058                     |
| SHINHAN BK NEW YORK BRH INSTL CTF DEP PR 10-07-2020 .47% CD 10-07-2021     | **   | 3,144,368                     |
| SHINNIHON CORP NPV                                                         | **   | 255,029                       |
| SHINNIHONSEIYAKU C NPV                                                     | **   | 110,432                       |
| SHINOKEN GROUP CO NPV                                                      | **   | 86,358                        |
| SHINSEI BANK NPV                                                           | **   | 2,956,271                     |
| SHINYOUNG SECUR KRW5000                                                    | **   | 49,399                        |
| SHIONOGI & CO LTD NPV                                                      | **   | 530,268                       |
| SHIRE ACQUISITIONS 2.4% DUE 09-23-2021                                     | **   | 174,248                       |
| SHIRE ACQUISITIONS 2.4% DUE 09-23-2021                                     | **   | 190,452                       |
| SHIRE ACQUISITIONS 2.875% DUE 09-23-2023                                   | **   | 71,049                        |
| SHIRE ACQUISITIONS 2.875% DUE 09-23-2023                                   | **   | 6,839,767                     |
| SHIRE ACQUISITIONS 3.2% DUE 09-23-2026                                     | **   | 7,765,903                     |
| SHN INTL HLDGS HKD1                                                        | **   | 136,377                       |
| SHOE CARNIVAL INC COM                                                      | **   | 72,287                        |
| SHOPIFY INC CL A SHOPIFY INC                                               | **   | 20,413,586                    |
| SHOPIFY INC COM NPV CL A                                                   | **   | 2,793,410                     |
| SHOPRITE HLDGS LTD ZAR0.01134                                              | **   | 1,004,665                     |
| SHORE BANCSHARES INC COM                                                   | **   | 33,551                        |
| SHRIRAM TRANSPORT FIN MTN 5.95% DUE 10-24-2022                             | **   | 204,264                       |
| SHUTTERSTOCK INC COM                                                       | **   | 214,096                       |
| SHYFT GROUP INC COM                                                        | **   | 142,042                       |
| SIBANYE STILLWATER NPV                                                     | **   | 1,325,438                     |
| SIERRA BANCORP COM STK                                                     | **   | 90,633                        |
| SIERRA TIMESHARE 2020-2 RECEIVABLES VACATION TIMESHARE LN 2.32% 07-20-2037 | **   | 1,280,713                     |
| SIFCO INDS INC COM STK                                                     | **   | 4,301                         |
| SIGILON THERAPEUTICS INC COM                                               | **   | 228,335                       |
| SIGNATURE BK NY N Y COM                                                    | **   | 3,288,088                     |
| SIGNET JEWELERS LTD ORD USD0.18                                            | **   | 882,730                       |
| SIGNIFY NV EUR0.01                                                         | **   | 1,361,173                     |
| SIKA AG -ORDSHR VOTING BO                                                  | **   | 4,371,697                     |
| SILERGY CORP TWD10                                                         | **   | 979,719                       |
| SILGAN HLDGS INC COM                                                       | **   | 2,871,438                     |
| SILICON LABORATORIES INC COM                                               | **   | 1,708,648                     |
| SILICON WORKS KRW500                                                       | **   | 473,126                       |
| SILK RD MED INC COM                                                        | **   | 1,410,752                     |
| SILLAJEN INC. KRW500                                                       | **   | 141,484                       |
| SILVER BULLION BAR\ .9999-1 OZ\                                            | **   | 6,306,079                     |
| SILVERBOW RESOURCES INC COM USD0.01                                        | **   | 11,236                        |
| SILVERCORP METALS INC COM SILVERCORP METALS INC                            | **   | 68,238                        |
| SIME DARBY BHD NPV                                                         | **   | 459,951                       |
| SIMMONS 1ST NATL CORP CL A \$0.01 PAR CL A \$0.01 PAR                      | **   | 348,700                       |

| Security Name, Maturity Date, and Rate                                  | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------|------|-------------------------------|
| SIMON PPTY GROUP L FIXED 2.45% 09-13-2029                               | **   | 1,706,940                     |
| SIMON PPTY GROUP L FIXED 3.25% 09-13-2049                               | **   | 204,833                       |
| SIMPLO TECHNOLOGY TWD10                                                 | **   | 485,707                       |
| SIMPLY GOOD FOODS CO COM                                                | **   | 1,421,925                     |
| SIMPSON MFG INC COM                                                     | **   | 2,789,296                     |
| SIMULATIONS PLUS INC COM                                                | **   | 3,814,565                     |
| SINGAPORE EXCHANGE NPV                                                  | **   | 93,604                        |
| SINGAPORE GOVERNMENT 2.125% 01/06/2026                                  | **   | 573,612                       |
| SINO-AMERICAN SILI TWD10                                                | **   | 703,788                       |
| SINOFERT HOLDINGS HKD0.1                                                | **   | 39,271                        |
| SINOPAC FIN HLDGS TWD10                                                 | **   | 95,170                        |
| SINOPEC ENGINEERIN 'H' CNY1                                             | **   | 260,911                       |
| SINOPHARM GROUP CO. LTD. 'H'SHS CNY1                                    | **   | 548,846                       |
| SINOTRANS LIMITED 'H'CNY1                                               | **   | 129,439                       |
| SINOTRUK (HK) LTD NPV                                                   | **   | 1,136,887                     |
| SITE CENTERS CORP                                                       | **   | 136,438                       |
| SITEONE LANDSCAPE SUPPLY INC COM                                        | **   | 3,239,225                     |
| SITRONIX TECHNOLOG TWD10                                                | **   | 29,016                        |
| SJM HOLDINGS LTD. NPV                                                   | **   | 375,242                       |
| SK CHEMICALS PFD KRW5000                                                | **   | 360,718                       |
| SK HYNIX INC                                                            | **   | 777,379                       |
| SKANDINAVISKA 2.8% DUE 03-11-2022                                       | **   | 926,568                       |
| SKANSKA AB SER'B'NPV                                                    | **   | 393,050                       |
| SKF AB SER'B'NPV                                                        | **   | 1,064,365                     |
| SKY PERFECT JSAT HOLDINGS INC NPV                                       | **   | 983,344                       |
| SKYLINE CHAMPION CORPORATION COM USD0.0277                              | **   | 5,477,401                     |
| SKYWEST INC COM                                                         | **   | 1,047,415                     |
| SL GREEN OPER 3.25% DUE 10-15-2022                                      | **   | 206,513                       |
| SLC AGRICOLA SA COM NPV                                                 | **   | 325,195                       |
| SLC STUD LN TR FLTGT RT .3765% DUE 09-15-2039                           | **   | 2,267,392                     |
| SLC STUDENT LN TR 2010-1 NT CL IA-1 FLTGRATE 11-25-2042 REG             | **   | 1,245,651                     |
| SLM PRIVATE CR STUDENT LOAN TRUST 2004-A06-15-2033 REG                  | **   | 4,200,680                     |
| SLM STUDENT LN 3-7 3.8%-FRN A/BKD 15/12/33 EUR                          | **   | 334,602                       |
| SLM STUDENT LN TR 2005-4 CL A-3 VAR RT DUE 01-25-2027                   | **   | 577,374                       |
| SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTGT 04-25-2023 REG | **   | 4,897,345                     |
| SM ENERGY CO COM                                                        | **   | 406,441                       |
| SM PRIME HLDGS PHP1                                                     | **   | 282,240                       |
| SMALL BUSINESS 5.6799982834% DUE 06-01-2028                             | **   | 86,266                        |
| SMALL BUSINESS ADMINISTRATION SER 2019-10A CL 1 3.113% 03-10-2029       | **   | 1,606,367                     |
| SMART GLOBAL HOLDINGS INC COMN STOCK                                    | **   | 322,790                       |
| SMARTFINANCIAL INC COM NEW COM NEW                                      | **   | 35,119                        |
| SMARTGROUP CORPORATION LIMITED NPV                                      | **   | 178,868                       |
| SMARTSHEET INC CL A CL A                                                | **   | 1,905,475                     |
| SMBC AVIATION CAP 4.125% DUE 07-15-2023                                 | **   | 1,387,927                     |
| SMBC AVIATION CAP 4.125% DUE 07-15-2023                                 | **   | 1,782,953                     |
| SMC CORP NPV                                                            | **   | 1,710,189                     |
| SMITH & WESSON BRANDS INC                                               | **   | 500,745                       |
| SMITHS GROUP ORD GBP0.375                                               | **   | 2,998,515                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| SMUCKER J M CO COM NEW                                                          | **   | 3,227,436                     |
| SNAP-ON INC COM                                                                 | **   | 950,854                       |
| SNOWFLAKE INC CL A CL A                                                         | **   | 5,841,583                     |
| SOCIETE GENERALE 2.625% DUE 01-22-2025                                          | **   | 529,545                       |
| SOCIETE GENERALE 2.625% DUE 01-22-2025                                          | **   | 5,163,061                     |
| SOCIETE GENERALE 3.25% DUE 01-12-2022                                           | **   | 2,172,872                     |
| SOCIETE GENERALE 4/A2 DISC COML PAPER YRS 1&2 01-21-2021                        | **   | 9,567,285                     |
| SOCIETE GENERALE EUR1.25                                                        | **   | 313,908                       |
| SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 2.625% 09-16-2020                      | **   | 824,990                       |
| SOCIETE GENERALE NY DTD 09-18-2020 .32% CTF OF DEP DUE 09-17-2021               | **   | 3,990,315                     |
| SODEXHO EUR4                                                                    | **   | 195,839                       |
| SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046 | **   | 1,694,942                     |
| SOJITZ CORPORATION                                                              | **   | 65,109                        |
| SOLAREEDGE TECHNOLOGIES INC COM                                                 | **   | 1,021,184                     |
| SOLARIS OILFIELD INFRASTRUCTURE INC CL ACL A                                    | **   | 33,065                        |
| SOLVAY SA NPV                                                                   | **   | 969,847                       |
| SOMBOON ADVANCE TE THB1(NVDR)                                                   | **   | 53,792                        |
| SONAE SGPS SA EUR1                                                              | **   | 1,174,026                     |
| SONIC AUTOMOTIVE INC CL A                                                       | **   | 188,453                       |
| SONIC HEALTHCARE NPV                                                            | **   | 518,303                       |
| SONOCO PROD CO COM                                                              | **   | 303,005                       |
| SONOS INC COM                                                                   | **   | 1,527,297                     |
| SONY CORP NPV                                                                   | **   | 2,061,345                     |
| SOUND POINT CLO LTD 0.0% 20/10/2028 0% 10-20-2028                               | **   | 500,000                       |
| SOUND PT CLO XXVII LTD / SOUND PT 1.94001% 10-25-2031                           | **   | 2,930,449                     |
| SOUTH AFRICA REP NT 5.375% DUE 07-24-2044 REG                                   | **   | 195,900                       |
| SOUTH ST CORP COM                                                               | **   | 2,062,936                     |
| SOUTH32 LTD NPV                                                                 | **   | 3,663,775                     |
| SOUTHERN CAL EDISON 2.4% 02-01-2022                                             | **   | 2,282,829                     |
| SOUTHERN CALIF EDISON CO 3.5 DUE 10-01-2023                                     | **   | 960,218                       |
| SOUTHERN CO 2.35% DUE 07-01-2021                                                | **   | 4,072,223                     |
| SOUTHERN CO COM STK                                                             | **   | 27,986,648                    |
| SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025                               | **   | 2,729,281                     |
| SOUTHERN FIRST BANCSHARES COM                                                   | **   | 36,234                        |
| SOUTHERN MO BANCORP INC COM                                                     | **   | 47,486                        |
| SOUTHERN NATL BANCORP VA INC COM                                                | **   | 52,654                        |
| SOUTHERN PWR CO 5.15% DUE 09-15-2041                                            | **   | 73,919                        |
| SOUTHN CAL EDISON 1.2% DUE 02-01-2026                                           | **   | 303,567                       |
| SOUTHN CAL EDISON 1.2% DUE 02-01-2026                                           | **   | 1,720,215                     |
| SOUTHN CAL EDISON 3.4% DUE 06-01-2023                                           | **   | 1,061,365                     |
| SOUTHN CAL EDISON 3.65% DUE 03-01-2028                                          | **   | 392,840                       |
| SOUTHN CAL EDISON 3.7% DUE 08-01-2025                                           | **   | 1,458,413                     |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                                             | **   | 111,587                       |
| SOUTHN CAL EDISON CO 5.55 DUE 01-15-2036BEO                                     | **   | 210,116                       |
| SOUTHN CO GAS CAP 2.45% DUE 10-01-2023                                          | **   | 1,812,733                     |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042                                         | **   | 3,874,229                     |
| SOUTHN COPPER CORP DEL COM                                                      | **   | 185,787                       |
| SOUTHN NAT GAS CO 8% DUE 03-01-2032                                             | **   | 118,556                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM                             | **   | 151,613                       |
| SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025                              | **   | 3,845,094                     |
| SOUTHWESTERN ENERGY CO COM                                           | **   | 312,876                       |
| SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049                      | **   | 304,632                       |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045                                  | **   | 112,434                       |
| SP PLUS CORP COM                                                     | **   | 82,944                        |
| SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000                          | **   | 253,524                       |
| SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000                        | **   | 685,810                       |
| SPAIN(KINGDOM OF) 1.45% SNR 30/04/29 EUR1000                         | **   | 829,837                       |
| SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000                         | **   | 1,037,995                     |
| SPAREBANK 1 NORD-NORGE GRUNNFONDSBEVIS NOK50                         | **   | 271,745                       |
| SPARTANNASH CO COM NPV                                               | **   | 405,670                       |
| SPCG PUBLIC CO LTD THB1(NVDR)                                        | **   | 55,869                        |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                        | **   | 325,281                       |
| SPECTRA ENERGY 3.5% DUE 03-15-2025                                   | **   | 147,759                       |
| SPECTRUM BRANDS HLDGS INC COM USD0.01                                | **   | 1,782,184                     |
| SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028                               | **   | 1,582,000                     |
| SPIRIT AEROSYSTEMS FIXED 3.95% DUE 06-15-2023                        | **   | 392,000                       |
| SPIRIT AEROSYSTEMS INC SR NT FLTG RATE DUE 06-15-2021/05-31-2019 REG | **   | 98,736                        |
| SPIRIT AIRLS CL AA PASS THRU CTFS 3.375%08-15-2031                   | **   | 51,088                        |
| SPIRIT AIRLS INC COM                                                 | **   | 263,106                       |
| SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)                | **   | 1,769,609                     |
| SPIRIT RLTY L P 3.2% DUE 02-15-2031                                  | **   | 531,328                       |
| SPLUNK INC COMSTK COM USD0.001                                       | **   | 11,905,891                    |
| SPOK HLDGS INC COM                                                   | **   | 25,098                        |
| SPORTSMANS WHSE HLDGS INC COM                                        | **   | 42,120                        |
| SPOTIFY TECHNOLOGY S A COM EUR0.025                                  | **   | 11,304,161                    |
| SPRINT SPECTRUM CO 3.36% DUE 09-20-2021                              | **   | 94,631                        |
| SPRINT SPECTRUM CO 3.36% DUE 09-20-2021                              | **   | 2,339,285                     |
| SPROUT SOCIAL INC COM CL A COM CL A                                  | **   | 1,166,083                     |
| SPX FLOW INC COM                                                     | **   | 382,130                       |
| SQUARE ENIX HOLDINGS CO LTD NPV                                      | **   | 260,959                       |
| SQUARE INC CL A CL A                                                 | **   | 14,385,569                    |
| SRA HOLDINGS INC NPV                                                 | **   | 223,811                       |
| SRI TRANG AGRO IND THB1(NVDR)                                        | **   | 163,109                       |
| ST AUTO FINL CORP COM                                                | **   | 105,890                       |
| ST JOE CO COM                                                        | **   | 146,070                       |
| STAAR SURGICAL CO COM NEW PAR \$0.01                                 | **   | 2,669,872                     |
| STAG INDL INC COM                                                    | **   | 355,263                       |
| STANDARD MTR PRODS INC COM                                           | **   | 125,952                       |
| STANDEX INTL CORP COM                                                | **   | 139,536                       |
| STANLEY BLACK & DECKER INC COM                                       | **   | 14,234,803                    |
| STARBUCKS CORP 3.8% DUE 08-15-2025                                   | **   | 341,409                       |
| STARBUCKS CORP COM                                                   | **   | 19,914,113                    |
| STARBUCKS CORP FIXED 2.55% DUE 11-15-2030                            | **   | 2,054,840                     |
| STARRETT L S CO CL A                                                 | **   | 3,033                         |
| STARTS PROCEED INV REIT                                              | **   | 46,856                        |
| STARWOOD MTG 1.486% DUE 04-25-2065                                   | **   | 446,221                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| STARWOOD MTG RESDNTL TR 2020-INV1 MTG PASS THRU CTF CL A-1 1.027% 11-25-2055  | **   | 3,681,342                     |
| STATE BK OF INDIA COMSTK                                                      | **   | 313,420                       |
| STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG                                   | **   | 386,515                       |
| STATE OF QATAR 4.5% 20 JAN 2022                                               | **   | 5,531,027                     |
| STATE STR CORP 2.354% DUE 11-01-2025                                          | **   | 2,433,414                     |
| STATE STR CORP 2.901% DUE 03-30-2026 BEO                                      | **   | 2,913,931                     |
| STATE STR CORP 3.152% 03-30-2031                                              | **   | 854,753                       |
| STATE STR CORP COM                                                            | **   | 18,450,894                    |
| STATOIL ASA 3.15 DUE 01-23-2022                                               | **   | 593,190                       |
| STD CHARTERED PLC FLTG RT 4.247% DUE 01-20-2023                               | **   | 1,762,896                     |
| STD CHARTERED PLC FLTG RT 4.247% DUE 01-20-2023                               | **   | 518,499                       |
| STEEL DYNAMICS INC 1.65% DUE 10-15-2027                                       | **   | 133,982                       |
| STEEL DYNAMICS INC 2.8% DUE 12-15-2024                                        | **   | 69,881                        |
| STEEL DYNAMICS INC 3.25% DUE 10-15-2050                                       | **   | 203,663                       |
| STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO                                   | **   | 113,199                       |
| STEEL DYNAMICS INC COM                                                        | **   | 1,167,525                     |
| STEELCASE INC CL A COM                                                        | **   | 728,895                       |
| STEPAN CO COM                                                                 | **   | 1,249,519                     |
| STEPSTONE GROUP INC CL A CL A                                                 | **   | 425,422                       |
| STERLING BANCORP DEL COM                                                      | **   | 1,238,732                     |
| STERLING BANCORP INC COM                                                      | **   | 11,468                        |
| STERLING CONSTR INC COM                                                       | **   | 334,552                       |
| STEWART INFORMATION SVCS CORP COM                                             | **   | 908,684                       |
| STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049                            | **   | 682,989                       |
| STIFEL FINL CORP COM                                                          | **   | 588,490                       |
| STMICROELECTRONICS EUR1.04                                                    | **   | 2,471,826                     |
| STONECO LTD COM CLASS A                                                       | **   | 586,517                       |
| STONERIDGE INC COM                                                            | **   | 114,602                       |
| STONEX GROUP INC COM                                                          | **   | 169,473                       |
| STORA ENSO OYJ SER'R'NPV                                                      | **   | 370,113                       |
| STORE CAP CORP 2.75% DUE 11-18-2030                                           | **   | 2,644,147                     |
| STORE CAPITAL CORPORATION COM USD0.01                                         | **   | 654,693                       |
| STRATASYS INC SHS                                                             | **   | 116,488                       |
| STRATTEC SEC CORP COM                                                         | **   | 30,850                        |
| STRATUS PPTYS INC COM NEW COM NEW                                             | **   | 15,861                        |
| STRIDE INC COM USD                                                            | **   | 133,558                       |
| STRIDES PHARMA SCIENCE LIMITED                                                | **   | 788,643                       |
| STRIKE COMPANY LTD NPV                                                        | **   | 54,570                        |
| STRONGBRIDGE BIOPHARMA PLC COM USD0.01                                        | **   | 46,795                        |
| STRUCTURED ASSET INVT LN TR 2003-BC2 MTGPASSTHRU CTF CL A2 VAR 04-25-2033 REG | **   | 155,351                       |
| STRUCTURED ASSET INVT LN TR 2004-2 MTG PASSTHRU CTF CL A4 03-25-2034 REG      | **   | 332,535                       |
| STRYKER CORP .6% DUE 12-01-2023                                               | **   | 2,618,131                     |
| SUBARU CORPORATION NPV                                                        | **   | 1,725,401                     |
| SUBSEA 7 SA USD2                                                              | **   | 60,927                        |
| SUMCO CORPORATION NPV                                                         | **   | 2,720,579                     |
| SUMITOMO ELECTRIC NPV                                                         | **   | 680,594                       |
| SUMITOMO FORESTRY NPV                                                         | **   | 392,301                       |
| SUMITOMO MITSUI 1.474% DUE 07-08-2025                                         | **   | 1,638,624                     |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| SUMITOMO MITSUI 2.632% DUE 07-14-2026                                    | **   | 163,039                       |
| SUMITOMO MITSUI 2.84% BNDS 01-11-2022                                    | **   | 153,761                       |
| SUMITOMO MITSUI 2.84% BNDS 01-11-2022                                    | **   | 1,845,128                     |
| SUMITOMO MITSUI 2.934% DUE 03-09-2021                                    | **   | 5,453,998                     |
| SUMITOMO MITSUI BANKING 3.4 07-11-2024                                   | **   | 6,446,528                     |
| SUMITOMO MITSUI BKG CORP NY CTF OF DEP 02-20-2020 FLTG RT DUE 11-22-2021 | **   | 7,287,312                     |
| SUMITOMO MITSUI FG 3.748% 19 JUL 2023                                    | **   | 1,104,039                     |
| SUMITOMO MITSUI FINANCIAL GROUP INC SR NT FLTG DUE 01-17-2023 REG        | **   | 4,747,151                     |
| SUMITOMO MITSUI FINL GROUP INC 2.348% DUE 01-15-2025 REG                 | **   | 5,554,862                     |
| SUMITOMO MITSUI FINL GROUP INC 2.784% BNDS 07-12-2022                    | **   | 518,364                       |
| SUMITOMO MITSUI FINL GROUP INC 3.936% 10-16-2023                         | **   | 383,474                       |
| SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029                    | **   | 665,111                       |
| SUMITOMO MITSUI FINL GROUP INC SUMIBK 2.696% 07-16-2024 BEO              | **   | 3,414,337                     |
| SUMITOMO MITSUI FINL GRP 2.778% DUE 10-18-2022                           | **   | 3,230,715                     |
| SUMITOMO MITSUI FIXED 2.058% DUE 07-14-2021                              | **   | 3,194,118                     |
| SUMITOMO MITSUI TRUST HOLDINGS INC                                       | **   | 111,638                       |
| SUMITOMO REALTY & DEVELOPMENT NPV                                        | **   | 185,409                       |
| SUMITOMO SEIKA NPV                                                       | **   | 103,575                       |
| SUMMIT FINL GROUP INC COM                                                | **   | 44,337                        |
| SUMMIT HOTEL PROPERTIES INC COM                                          | **   | 91,091                        |
| SUMMIT MATLS INC CL A CL A                                               | **   | 1,069,340                     |
| SUN HUNG KAI CO NPV                                                      | **   | 85,440                        |
| SUN PHARMACEUTICAL EQ-INR 1                                              | **   | 426,744                       |
| SUN RACE STURMEY TWD10                                                   | **   | 19,648                        |
| SUNAC CHINA HLDGS 7.875% GTD 15/02/2022 USD                              | **   | 205,340                       |
| SUNAC CHINA HLDGS HKD0.10                                                | **   | 251,413                       |
| SUNCOKE ENERGY INC COM USD0.01                                           | **   | 221,546                       |
| SUNCOR ENERGY INC 3.6% DUE 12-01-2024                                    | **   | 275,796                       |
| SUNCOR ENERGY INC 4% DUE 11-15-2047                                      | **   | 447,785                       |
| SUNCOR ENERGY INC COM NPV 'NEW'                                          | **   | 3,262,360                     |
| SUNCORP GROUP LTD NPV                                                    | **   | 305,338                       |
| SUNGWOO HITECH KRW500                                                    | **   | 474,834                       |
| SUNMAX BIOTECHNOLO TWD10                                                 | **   | 5,745                         |
| SUNNOVA ENERGY INTL INC COM                                              | **   | 2,284,345                     |
| SUNNY OPTICAL TECH HKD0.10                                               | **   | 1,199,059                     |
| SUNOCO LOGISTICS 3.9% DUE 07-15-2026                                     | **   | 4,383,069                     |
| SUNOCO LOGISTICS 4.4% DUE 04-01-2021                                     | **   | 30,188                        |
| SUNOCO LOGISTICS 4.65% DUE 02-15-2022                                    | **   | 83,428                        |
| SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027                                 | **   | 2,778,228                     |
| SUNPLUS TECHNOLOGY TWD10                                                 | **   | 43,442                        |
| SUNSTONE HOTEL INVS INC NEW COM                                          | **   | 236,525                       |
| SUNTRUST BK ATL 05-17-2019 FIXED 2.8% 05-17-2022                         | **   | 1,032,873                     |
| SUNTRUST BK ATL GA FIXED 3.2% 04-01-2024 REG                             | **   | 466,749                       |
| SUNTRUST BK ATLANTA GA MEDIUM TERM SR VAR RT 08-02-2022 REG              | **   | 2,087,209                     |
| SUNTRUST BKS INC 2.7% DUE 01-27-2022                                     | **   | 2,917,258                     |
| SUNTRUST BKS INC 2.9% DUE 03-03-2021                                     | **   | 499,976                       |
| SUPER GROUP EQUITY                                                       | **   | 2,753                         |
| SUPER MICRO COMPUTER INC COM USD0.001                                    | **   | 587,230                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| SUPERIOR GROUP OF COS INC                                       | **   | 37,370                        |
| SUPERMAX CORP NPV                                               | **   | 262,469                       |
| SUPERNUS PHARMACEUTICALS INC COM STK                            | **   | 807,334                       |
| SURGALIGN HLDGS INC COM                                         | **   | 24,913                        |
| SURGERY PARTNERS INC COM                                        | **   | 110,731                       |
| SURGUTNEFTEGAS PJS ADR-REPR 10 ORD RUB1                         | **   | 103,664                       |
| SURMODICS INC COM                                               | **   | 286,057                       |
| SUTRO BIOPHARMA INC COM                                         | **   | 103,991                       |
| SUTTER HEALTH 3.361% DUE 08-15-2050                             | **   | 8,926,004                     |
| SUVEN LIFE SCIENCE INR1                                         | **   | 25,118                        |
| SUZANO AUSTRIA FIXED 6% DUE 01-15-2029                          | **   | 5,663,822                     |
| SUZUKEN CO LTD NPV                                              | **   | 781,374                       |
| SVENSKA 3.35% DUE 05-24-2021                                    | **   | 3,872,100                     |
| SVENSKA HANDELSBANKEN SER'A'NPV (P/S)                           | **   | 4,146,658                     |
| SVMK INC COM                                                    | **   | 2,328,295                     |
| SWANCOR HOLDING CO TWD10                                        | **   | 16,362                        |
| SWATCH GROUP CHF2.25(BR)                                        | **   | 1,360,462                     |
| SWEDBANK AB MEDIUM 1.3% DUE 06-02-2023                          | **   | 1,243,558                     |
| SWEDISH EXPT CR CORP FLTG 05-25-2023                            | **   | 2,588,829                     |
| SWEDISH MATCH NPV                                               | **   | 444,376                       |
| SWIRE PACIFIC 'A' NPV                                           | **   | 403,062                       |
| SWISS INSD BRAZIL 9.85% 16/07/2032 DUAL CURR                    | **   | 1,047,456                     |
| SWISS LIFE HOLDINGS AG                                          | **   | 182,756                       |
| SWISSQUOTE GP HLDG CHF0.20 (REGD)(POST SUBD)                    | **   | 199,398                       |
| SYKES ENTERPRISES INC COM                                       | **   | 243,612                       |
| SYN_SWAP 0.0 11 MAR 2021 KMH1 INDEX KM2H21_SW                   | **   | 495,029                       |
| SYN_SWAP 0.0 11 MAR 2021 KMH1 INDEX KM2H21_SW                   | **   | 312,520                       |
| SYN_SWAP 0.0 17 FEB 2021 BZG1 INDEX BZG21_SW                    | **   | 42,161                        |
| SYN_SWAP 0.0 18 MAR 2021 DVH1 INDEX DTOPH21_SW                  | **   | 336                           |
| SYN_SWAP 0.0 20 JAN 2021 FTF1 INDEX TXF21_SW                    | **   | 276,787                       |
| SYN_SWAP 0.0 20 JAN 2021 FTF1 INDEX TXF21_SW                    | **   | 256,483                       |
| SYN_SWAP 0.0 26 FEB 2021 A5G1 INDEX A52G21_SW                   | **   | 6,981                         |
| SYN_SWAP 0.0 26 FEB 2021 A5G1 INDEX A52G21_SW                   | **   | 23,917                        |
| SYN_SWAP 0.0 28 JAN 2021 HIF1 INDEX HSIF21_SW                   | **   | 187,453                       |
| SYN_SWAP 0.0 28 JAN 2021 HIF1 INDEX HSIF21_SW                   | **   | 245,901                       |
| SYNALLOY CORP COM                                               | **   | 11,154                        |
| SYNAPTICS INC COM                                               | **   | 2,795,600                     |
| SYNCHRONOSS TECHNOLOGIES INC COM STK                            | **   | 158,230                       |
| SYNCHRONY CARD 2.95% DUE 03-15-2025                             | **   | 1,401,633                     |
| SYNCHRONY CARD ISSUANCE TR SER 18-1A CL A1 3.38% 09-16-2024 BEO | **   | 1,405,105                     |
| SYNCHRONY FINL 2.85% DUE 07-25-2022                             | **   | 1,626,422                     |
| SYNCHRONY FINL 4.5% DUE 07-23-2025                              | **   | 1,799,947                     |
| SYNDAX PHARMACEUTICALS INC COM                                  | **   | 89,560                        |
| SYNEOS HEALTH INC COM                                           | **   | 905,584                       |
| SYNGENE INTERNATIONAL LTD INR10 COMM                            | **   | 103,326                       |
| SYNGENTA FIN N V 4.441% DUE 04-24-2023                          | **   | 2,098,865                     |
| SYNLOGIC INC COM USD0.001                                       | **   | 12,999                        |
| SYNNEX CORP COM STK                                             | **   | 1,602,495                     |

| Security Name, Maturity Date, and Rate                       | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------|------|-------------------------------|
| SYNNEX TECH INTL TWD10                                       | **   | 122,350                       |
| SYNOVUS FINL CORP COM NEW COM NEW                            | **   | 1,604,678                     |
| SYROS PHARMACEUTICALS INC COM                                | **   | 52,362                        |
| SYSCO CORP 3.25% DUE 07-15-2027                              | **   | 66,773                        |
| SYSCO CORP 5.65% DUE 04-01-2025                              | **   | 1,545,702                     |
| T ROWE PRICE GROUP INC                                       | **   | 7,531,955                     |
| T SISE VE CAM FABR TRY1                                      | **   | 771,825                       |
| TABULA RASA HEALTHCARE INC COM                               | **   | 1,525,447                     |
| TAIFLEX SCIENTIFIC TWD10                                     | **   | 244,393                       |
| TAIHEIYO CEMENT NPV                                          | **   | 1,660,634                     |
| TAISEI CORP NPV                                              | **   | 1,996,941                     |
| TAISHIN FINANCIAL TWD10                                      | **   | 72,188                        |
| TAIWAN NAVIGATION TWD10                                      | **   | 177,647                       |
| TAKEDA 144A 1.125% 21/11/2022                                | **   | 250,542                       |
| TAKEDA FIXED 4.4% DUE 11-26-2023                             | **   | 6,057,344                     |
| TAKEDA FIXED 5% DUE 11-26-2028                               | **   | 621,250                       |
| TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO        | **   | 818,873                       |
| TAKEDA PHARMACEUTICAL CO LTD 4.0% DUE 11-26-2021             | **   | 5,687,724                     |
| TAKEDA PHARMACEUTICAL CO LTD 4.0% DUE 11-26-2021             | **   | 4,197,967                     |
| TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050         | **   | 399,853                       |
| TAKKT AG NPV                                                 | **   | 280,311                       |
| TAKTAKEDA PHARMACEUTICAL CO LTD CORP 1.0% 07-09-2029         | **   | 641,489                       |
| TALOS ENERGY INC COM STK                                     | **   | 70,815                        |
| TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT) | **   | 2,034,827                     |
| TANGER FACTORY OUTLET CTRS INC COM                           | **   | 51,633                        |
| TANSEISHA CO LTD NPV                                         | **   | 976,914                       |
| TAPESTRY INC COM USD0.01                                     | **   | 298,182                       |
| TARGA RES CORP COM                                           | **   | 2,387,944                     |
| TARGET CORP 2.25% DUE 04-15-2025                             | **   | 7,113,196                     |
| TARO PHARMACEUTICAL INDUSTRIES ORD ILS1                      | **   | 40,234                        |
| TATA COMMUNICATIONS LIMITED INR10                            | **   | 99,039                        |
| TATA CONSULTANCY S INR1                                      | **   | 6,035,051                     |
| TATA STEEL BSL LTD INR2                                      | **   | 110,353                       |
| TATE & LYLE ORD GBP0.25                                      | **   | 323,876                       |
| TAYLOR MORRISON HOME CORP COM USD0.00001                     | **   | 505,587                       |
| TC PIPELINES LP 3.9% DUE 05-25-2027                          | **   | 123,721                       |
| TC PIPELINES LP 4.375% DUE 03-13-2025                        | **   | 676,712                       |
| TCF FINL CORP NEW COM                                        | **   | 735,958                       |
| TCL ELECTRONICS HOLDINGS LTD                                 | **   | 257,068                       |
| TCR2 THERAPEUTICS INC COM                                    | **   | 386,501                       |
| TD AMERITRADE HLDG 2.75% DUE 10-01-2029                      | **   | 192,084                       |
| TE CONNECTIVITY LTD                                          | **   | 15,496,960                    |
| TEACHERS INS & 3.3% DUE 05-15-2050                           | **   | 5,448,616                     |
| TEACHERS INS & 4.27% DUE 05-15-2047                          | **   | 187,569                       |
| TEAM INC COM STK                                             | **   | 72,202                        |
| TEAM17 GROUP PLC ORD GBP0                                    | **   | 1,046,370                     |
| TECAN GROUP AG CHF0.10 (REGD)                                | **   | 1,587,981                     |
| TECH MAHINDRA                                                | **   | 252,485                       |

| Security Name, Maturity Date, and Rate                             | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------|------|-------------------------------|
| TECHNI CN COM USD1                                                 | **   | 481,665                       |
| TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV                         | **   | 446,098                       |
| TECNOGLASS INC COMMON STOCK                                        | **   | 9,329                         |
| TEEKAY CORP COM                                                    | **   | 602                           |
| TEEKAY TANKERS LTD COM USD0.01 (POST REVSPILT)                     | **   | 49,666                        |
| TEGMA GESTAO LOGIS COM NPV                                         | **   | 250,091                       |
| TEGNA INC COM                                                      | **   | 351,317                       |
| TEIJIN LTD NPV                                                     | **   | 478,985                       |
| TEJON RANCH CO COM                                                 | **   | 76,180                        |
| TEL AVIV STK COM                                                   | **   | 47,440                        |
| TELADOC HEALTH INC                                                 | **   | 13,508,698                    |
| TELECOM ITALIA SPA NPV                                             | **   | 1,431,976                     |
| TELEFONICA BRASIL COM NPV                                          | **   | 49,518                        |
| TELEFONICA EMISIONES S A U 5.462 DUE 02-16-2021 REG                | **   | 276,540                       |
| TELEFONICA FIXED 4.103% DUE 03-08-2027                             | **   | 254,680                       |
| TELEKOM MALAYSIA NPV                                               | **   | 64,261                        |
| TELENET GRP HLDG NPV                                               | **   | 417,026                       |
| TELEPHONE & DATA SYS INC COM STK                                   | **   | 303,954                       |
| TELIT SHS                                                          | **   | 33,456                        |
| TELKOM INDONESIA (PERSERO) TBK IDR50                               | **   | 855,134                       |
| TELKOM SA SOC LTD ZAR10                                            | **   | 16,944                        |
| TEMPUR SEALY INTL INC COM                                          | **   | 482,247                       |
| TENAGA NASIONL BHD MYR1                                            | **   | 162,129                       |
| TENCENT HLDGS LIMITED COMMON STOCK                                 | **   | 27,102,017                    |
| TENCENT HLDGS LTD 3.595% DUE 01-19-2028                            | **   | 3,168,283                     |
| TENCENT HLDGS LTD 3.8% DUE 02-11-2025                              | **   | 1,167,293                     |
| TENMA CORPORATION NPV                                              | **   | 39,607                        |
| TENNECO INC                                                        | **   | 387,822                       |
| TENNESSEE VALLEY A 0% DUE 04-01-2026 REG                           | **   | 1,504,463                     |
| TENNESSEE VALLEY AUTH FED 0% CPN IO STRIPS DUE 09-15-2026          | **   | 1,667,050                     |
| TENNESSEE VALLEY AUTH FED BOOK ENTRY CPNGENERIC INT PMT 04-01-2028 | **   | 2,690,763                     |
| TENNESSEE VY AUTH GLOBAL POWER BD SER A 4.625% DUE 09-15-2060 REG  | **   | 70,962                        |
| TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG     | **   | 108,632                       |
| TENNESSEE VY AUTH TENN VALLEY AUTH 4.875% DUE 01-15-2048 REG       | **   | 466,391                       |
| TERADATA CORP DEL COM STK                                          | **   | 1,121,657                     |
| TERADYNE INC COM                                                   | **   | 2,841,992                     |
| TEREX CORP NEW COM                                                 | **   | 2,162,552                     |
| TERMINIX GLOBAL HLDGS INC COM USD0.01                              | **   | 1,638,594                     |
| TERRENO RLTY CORP                                                  | **   | 2,764,305                     |
| TERRITORIAL BANCORP INC COM STK                                    | **   | 41,500                        |
| TERUMO CORP NPV                                                    | **   | 7,960,005                     |
| TERWIN MTG TR 2003-6HE ASSET BKD CTF CL A-1 FLTG 11-25-2033 REG    | **   | 32,185                        |
| TESCO 6.125% SNR 24/02/2022 GBP                                    | **   | 72,725                        |
| TESCO ORD GBP0.05                                                  | **   | 5,634,697                     |
| TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000              | **   | 348,856                       |
| TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040                        | **   | 367,215                       |
| TESLA AUTO LEASE 1.68% DUE 02-20-2024                              | **   | 177,478                       |
| TESLA AUTO LEASE 2.16% DUE 10-20-2022                              | **   | 550,697                       |

| Security Name, Maturity Date, and Rate        | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------|------|-------------------------------|
| TESLA INC COM USD0.001                        | **   | 71,471,603                    |
| TESSCO TECHNOLOGIES INC COM                   | **   | 11,575                        |
| TESSENDERLO GROUP NPV                         | **   | 1,479                         |
| TEVA 2.95% DUE 12-18-2022                     | **   | 438,900                       |
| TEVA PHARM FINANCE 3.25% SNR 15/04/22 EUR1000 | **   | 1,617,457                     |
| TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050  | **   | 408,035                       |
| TEXAS INSTRS INC 1.75% DUE 05-04-2030         | **   | 622,247                       |
| TEXAS INSTRS INC 2.25% DUE 09-04-2029         | **   | 377,140                       |
| TEXAS INSTRS INC 2.75% DUE 03-12-2021         | **   | 150,355                       |
| TEXAS INSTRS INC 2.75% DUE 03-12-2021         | **   | 1,562,640                     |
| TEXAS INSTRS INC 2.75% DUE 03-12-2021         | **   | 1,884,452                     |
| TEXAS INSTRS INC 3.875% 03-15-2039            | **   | 436,419                       |
| TEXAS INSTRUMENTS INC COM                     | **   | 36,816,329                    |
| TEXAS ROADHOUSE INC COMMON STOCK              | **   | 5,223,276                     |
| TEXTAINER GROUP HLDGS LTD COM STK             | **   | 829,957                       |
| TEXTRON INC 3.9% 09-17-2029                   | **   | 1,750,336                     |
| TEXTRON INC COM                               | **   | 1,624,178                     |
| TEXTRON INC FIXED 2.45% DUE 03-15-2031        | **   | 2,573,860                     |
| TFI INTERNATIONAL COM NPV                     | **   | 370,342                       |
| TG THERAPEUTICS INC COM                       | **   | 563,897                       |
| T-GAIA CORP NPV                               | **   | 791,996                       |
| THAI UNION GROUP THB0.25(NVDR)                | **   | 834,715                       |
| THALES SA EUR3                                | **   | 692,401                       |
| THE ODP CORP COM                              | **   | 849,466                       |
| THE TRADE DESK INC COM CL A COM CL A          | **   | 15,302,304                    |
| THERAPEUTICS ACQUISITION CORP COM             | **   | 76,432                        |
| THERAVANCE BIOPHARMA INC COM                  | **   | 379,994                       |
| THERMALTAKE TECHNO TWD10                      | **   | 8,759                         |
| THERMO FISHER 2.95% DUE 09-19-2026            | **   | 199,544                       |
| THERMO FISHER 3% DUE 04-15-2023               | **   | 6,921,229                     |
| THERMO FISHER CORP                            | **   | 22,776,176                    |
| THERMON GROUP HLDGS INC                       | **   | 80,776                        |
| THIRD POINT REINSURANCE LTD COM USD0.10       | **   | 159,155                       |
| THOMSON-REUTERS COM NPV                       | **   | 1,083,914                     |
| THOR INDS INC COM STK                         | **   | 1,660,708                     |
| TIANNENG POWER INT HKD0.10                    | **   | 290,373                       |
| TIDEWATER INC NEW COM                         | **   | 61,301                        |
| TILLYS INC CL A                               | **   | 112,877                       |
| TIMAH IDR50                                   | **   | 10,740                        |
| TIMBERLAND BANCORP INC COM                    | **   | 33,285                        |
| TIME WARNER CABLE 6.75% DUE 06-15-2039        | **   | 455,426                       |
| TIMES NEIGHBORHOOD HKD0.1                     | **   | 18,738                        |
| TIMKEN CO COM                                 | **   | 760,526                       |
| TIMKENSTEEL CORP COM NPV 'WI'                 | **   | 101,675                       |
| TINEXTA SPA NPV                               | **   | 1,566                         |
| TIPTREE INC COM TIPTREE INC                   | **   | 33,328                        |
| TISCO FINL GROUP NVDR                         | **   | 27,593                        |
| TITAN INTL INC ILL COM                        | **   | 46,875                        |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| TITAN MACHY INC COM                                                          | **   | 66,275                        |
| TJX COS INC COM NEW                                                          | **   | 10,754,446                    |
| TJX COS INC NEW FIXED 3.5% DUE 04-15-2025                                    | **   | 703,390                       |
| TJX COS INC NEW FIXED 3.75% DUE 04-15-2027                                   | **   | 219,727                       |
| T-MOBILE USA INC 1.5% DUE 02-15-2026                                         | **   | 5,293,408                     |
| T-MOBILE USA INC 2.05% DUE 02-15-2028                                        | **   | 234,036                       |
| T-MOBILE USA INC 2.05% DUE 02-15-2028                                        | **   | 1,685,059                     |
| T-MOBILE USA INC 3% DUE 02-15-2041                                           | **   | 471,708                       |
| T-MOBILE USA INC 3.75% DUE 04-15-2027                                        | **   | 1,935,960                     |
| T-MOBILE USA INC 3.75% DUE 04-15-2027                                        | **   | 216,372                       |
| TN VY AUTH FED BOOK ENTRY CPNSTRIPS GENERIC INT PMT 09-15-2028 (UNDDATE) REG | **   | 680,045                       |
| TN VY AUTH FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 06-15-2035 (UNDDATE)  | **   | 331,057                       |
| TN VY AUTH FED ZERO CPN 0% DUE 03-15-2026                                    | **   | 1,957,162                     |
| TOFAS OTOMOBIL FAB TRY1 (E SHARES)                                           | **   | 49,104                        |
| TOHOKU ELEC POWER NPV                                                        | **   | 261,913                       |
| TOKAI CARBON KOREA KRW500                                                    | **   | 61,752                        |
| TOKAI TOKYO FINANCIAL HOLDINGS INC                                           | **   | 1,101,582                     |
| TOKUYAMA CORP NPV                                                            | **   | 949,702                       |
| TOKYO ELEC POWER H NPV                                                       | **   | 198,751                       |
| TOKYO ELECTRON NPV                                                           | **   | 1,678,599                     |
| TOKYO METROPOLIS JAPAN BD 144A 2.5% DUE 06-08-2022 BEO                       | **   | 3,701,088                     |
| TOKYO(METROPOLIS) 2% SNR 17/05/2021 USD200000                                | **   | 301,855                       |
| TOKYOTOKEIBA CO NPV                                                          | **   | 930,908                       |
| TOKYU FUDOSAN HOLDINGS CORPORATION NPV                                       | **   | 40,088                        |
| TOLL BROS INC COM                                                            | **   | 1,326,487                     |
| TOMY COMPANY LTD NPV                                                         | **   | 260,634                       |
| TOOTSIE ROLL INDS INC COM                                                    | **   | 31,957                        |
| TOPBUILD CORP COM                                                            | **   | 9,095,209                     |
| TOPCO SCIENTIFIC C TWD10                                                     | **   | 144,575                       |
| TOPICUS COM INC SUB VTG SHS                                                  | **   | 11,661                        |
| TOPKEY CORPORATION SHS                                                       | **   | 116,830                       |
| TOPSPORTS INTL COM                                                           | **   | 394,580                       |
| TOREX GOLD RES INC COM NPV (POST REV SPLT)                                   | **   | 876,582                       |
| TORISHIMA PUMP MFG NPV                                                       | **   | 20,117                        |
| TORO CO COM                                                                  | **   | 1,043,240                     |
| TORONTO DOMINION 1.8% DUE 07-13-2021                                         | **   | 147,827                       |
| TORONTO DOMINION BANK MTN FLTG 01-27-2023                                    | **   | 2,141,801                     |
| TORONTO DOMINION BK 0.45% 09-11-2023                                         | **   | 3,288,420                     |
| TORONTO DOMINION BK FIXED 3.25% 03-11-2024 REG                               | **   | 271,502                       |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT .75% DUE 06-12-2023                 | **   | 7,869,994                     |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT .75% DUE 06-12-2023                 | **   | 1,819,058                     |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT 1.15% DUE 06-12-2025                | **   | 3,015,335                     |
| TORONTO DOMINION BK SR MEDIUM TERM BK NT1.9% DUE 12-01-2022                  | **   | 3,598,084                     |
| TORONTO-DOMINION COM NPV                                                     | **   | 681,264                       |
| TOSHIBA CORP NPV                                                             | **   | 2,447,769                     |
| TOSOH CORP NPV                                                               | **   | 462,266                       |
| TOTAL ACCESS COMMU THB2 (NVDR)                                               | **   | 367,994                       |
| TOTAL CAP 4.125% DUE 01-28-2021                                              | **   | 451,111                       |

| Security Name, Maturity Date, and Rate                               | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------|------|-------------------------------|
| TOTAL CAP INTL 3.455% 02-19-202                                      | **   | 578,893                       |
| TOTAL CAP INTL 3.461% DUE 07-12-2049                                 | **   | 232,677                       |
| TOTAL CAP INTL 3.7% DUE 01-15-2024                                   | **   | 339,590                       |
| TOTAL CAP INTL FIXED 2.218% 07-12-2021                               | **   | 1,946,001                     |
| TOTAL SYS SVCS INC 3.75% DUE 06-01-2023                              | **   | 2,955,583                     |
| TOTAL SYS SVCS INC 4.0% DUE 06-01-2023                               | **   | 1,449,180                     |
| TOURMALINE OIL CP COM NPV                                            | **   | 545,510                       |
| TOWD POINT MORTGA FRN M/BKD 05/2045 GBP 'A'                          | **   | 5,406,348                     |
| TOWD POINT MT19-13 FRN M/BKD 07/2045 GBP'A1'                         | **   | 7,327,359                     |
| TOWD PT MTG FD 19 FRN M/BKD 10/2051 GBP 'A1'                         | **   | 2,997,310                     |
| TOWD PT MTG TR 2020-1 MTG PASS THRU CTF CL A1 2.71% 01-25-2060       | **   | 492,660                       |
| TOWD PT MTG TR 2020-1 MTG PASS THRU CTF CL A1 2.71% 01-25-2060       | **   | 1,806,420                     |
| TOWD PT MTG TR 2020-2 ASSET BACKED NT CLA1A VAR RT 04-25-2060        | **   | 532,008                       |
| TOWD PT MTG TR 2020-2 ASSET BACKED NT CLA1A VAR RT 04-25-2060        | **   | 1,862,029                     |
| TOWNEBANK PORTSMOUTH VA COM                                          | **   | 269,950                       |
| TOWNSQUARE MEDIA INC CL A CL A                                       | **   | 17,136                        |
| TOYODA GOSEI NPV                                                     | **   | 784,942                       |
| TOYOTA AUTO RECEIVABLES OWNER TR SER 17-D CL A4 2.46% 02-15-2023     | **   | 2,958,792                     |
| TOYOTA AUTO RECEIVABLES OWNER TR SER 19-C CL A4 1.88% DUE 11-15-2024 | **   | 2,064,266                     |
| TOYOTA AUTO RECEIVABLES SER 19-B CL A4 2.6% 11-15-2024 REG           | **   | 15,142,805                    |
| TOYOTA AUTO RECEIVABLES SER 2017-B CL A4 2.05% DUE 09-15-2022        | **   | 1,877,110                     |
| TOYOTA MOTOR CREDIT CORP 3.05% 01-08-2021                            | **   | 3,400,828                     |
| TOYOTA MTR CR CORP 2.625 DUE 01-10-2023                              | **   | 989,807                       |
| TOYOTA MTR CR CORP .35% DUE 10-14-2022                               | **   | 1,882,089                     |
| TOYOTA MTR CR CORP 1.8% 02-13-2025                                   | **   | 3,879,787                     |
| TOYOTA MTR CR CORP 2.95% DUE 04-13-2021                              | **   | 1,783,083                     |
| TOYOTA MTR CR CORP FLTGT RT .34563% DUE 08-13-2021                   | **   | 1,648,000                     |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK .45% DUE 07-22-2022          | **   | 1,807,738                     |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK .5% DUE 08-14-2023           | **   | 1,771,002                     |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 1.15% DUE 05-26-2022         | **   | 6,981,392                     |
| TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK FLTGT RT DUE 02-14-2022      | **   | 3,170,305                     |
| TOYOTA TSUSHO CORP NPV                                               | **   | 149,716                       |
| TPG PACE BENEFICIAL FIN CORP                                         | **   | 995,995                       |
| TPI COMPOSITES INC COM                                               | **   | 1,256,956                     |
| TRACTOR SUPPLY CO 1.75% DUE 11-01-2030                               | **   | 653,301                       |
| TRANE TECHNOLOGIES PLC COM USD1                                      | **   | 13,129,141                    |
| TRANSCAT INC COM                                                     | **   | 45,084                        |
| TRANSOCEAN LTD                                                       | **   | 167,500                       |
| TRANSUNION COM                                                       | **   | 2,430,890                     |
| TRANSURBAN FIN CO 2.45% DUE 03-16-2031                               | **   | 183,581                       |
| TRAVELCENTERS AMER INC COM                                           | **   | 46,814                        |
| TRAVELERS COS INC COM STK                                            | **   | 38,960,957                    |
| TRAVERE THERAPEUTICS INC COM                                         | **   | 1,419,331                     |
| TRCNTNTL GAS PIPE 3.25% DUE 05-15-2030                               | **   | 2,157,140                     |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026                               | **   | 2,346,343                     |
| TRECORA RES COM                                                      | **   | 27,177                        |
| TREDEGAR CORP INC                                                    | **   | 88,042                        |
| TREEHOUSE FOODS INC COM                                              | **   | 137,583                       |

| Security Name, Maturity Date, and Rate                        | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------|------|-------------------------------|
| TRELLEBORG AB SER'B'NPV                                       | **   | 1,087,063                     |
| TREX CO INC COM                                               | **   | 1,272,544                     |
| TRI POINTE HOMES INC                                          | **   | 722,378                       |
| TRIBUNE PUBG CO NEW COM                                       | **   | 216,433                       |
| TRICIDA INC COM                                               | **   | 82,979                        |
| TRICO BANCSHARES COM STK                                      | **   | 90,352                        |
| TRICON RESIDENTIAL COM NPV                                    | **   | 377,710                       |
| TRIDENT LTD INR1 (POST SUB/DIV)                               | **   | 31,354                        |
| TRIGANO EUR 4.256780342                                       | **   | 869,101                       |
| TRIMAS CORP COM NEW COM NEW                                   | **   | 203,416                       |
| TRINET GROUP INC COM USD0.000025                              | **   | 4,645,059                     |
| TRINITY HLTH CORP 3.434% DUE 12-01-2048                       | **   | 252,387                       |
| TRINITY IND INC COM                                           | **   | 587,494                       |
| TRINITY SQUARE FRN M/BKD 07/2051 GBP 'A'                      | **   | 1,049,724                     |
| TRINSEO S A COMMON STOCK                                      | **   | 1,098,352                     |
| TRIPADVISOR INC COM USD0.001                                  | **   | 759,965                       |
| TRIPLE-S MGMT CORP CL B CL B                                  | **   | 90,097                        |
| TRIPOD TECHNOLOGY TWD10                                       | **   | 37,972                        |
| TRISTATE CAP HLDGS INC COM                                    | **   | 233,665                       |
| TRITERRAS INC COM USD0.0001 CL A                              | **   | 1,650,088                     |
| TRITON INTL LTD COM USD0.01 CL A                              | **   | 3,745,894                     |
| TRIUMPH BANCORP INC COM                                       | **   | 1,232,150                     |
| TRIUMPH GROUP INC NEW COM                                     | **   | 509,735                       |
| TRIVENI ENGINEERIN INR1                                       | **   | 132,813                       |
| TRONOX HOLDINGS PLC ORD USD0.01                               | **   | 142,750                       |
| TRUEBLUE INC COM STK                                          | **   | 406,956                       |
| TRUECAR INC COM                                               | **   | 470,912                       |
| TRUIST BK GLOBAL FIXED 1.25% DUE 03-09-2023                   | **   | 4,437,350                     |
| TRUIST FINL CORP COM                                          | **   | 11,688,641                    |
| TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030                   | **   | 259,314                       |
| TRUPANION INC COM                                             | **   | 2,257,611                     |
| TRUSTCO BK CORP N Y COM                                       | **   | 111,409                       |
| TRUSTEES OF 2.612% DUE 07-01-2026                             | **   | 1,087,052                     |
| TRUSTEES OF 3.627% DUE 07-01-2046                             | **   | 2,430,968                     |
| TRUSTMARK CORP COM                                            | **   | 308,931                       |
| TS TECH CO.LTD. NPV                                           | **   | 557,354                       |
| TSY CORP VICTORIA 4.25% GTD SNR 20/12/32AUD                   | **   | 605,091                       |
| TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045                  | **   | 2,978,941                     |
| TSY INFL IX N/B 0.375% 07-15-2027                             | **   | 371,205                       |
| TSY INFL IX N/B 1% TIPS 02-15-2048                            | **   | 440,768                       |
| TSY INFL IX N/B 1% TIPS 02-15-2048                            | **   | 8,359,898                     |
| TTM TECHNOLOGIES INC COM                                      | **   | 234,487                       |
| TULARE CNTY CALIF PENSION OBLIG 4.009% 06-01-2028 BEO TAXABLE | **   | 1,164,060                     |
| TULARE CNTY CALIF PENSION OBLIG 4.109% 06-01-2029 BEO TAXABLE | **   | 2,634,950                     |
| TUNG HO STEEL ENT TWD10                                       | **   | 437,864                       |
| TUPPERWARE BRANDS CORPORATION                                 | **   | 2,351,838                     |
| TUPY SA COM NPV                                               | **   | 102,250                       |
| TURK TRAKTOR TRY1 (C SHARES)                                  | **   | 463,943                       |

| Security Name, Maturity Date, and Rate                              | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------|------|-------------------------------|
| TURNING PT THERAPEUTICS INC COM                                     | **   | 1,176,218                     |
| TUTOR PERINI CORP COM                                               | **   | 470,694                       |
| TWDC ENTERPRISES 1 2.125% SNR 13/09/2022USD                         | **   | 1,779,349                     |
| TWILIO INC CL A CL A                                                | **   | 59,946,996                    |
| TWIN DISC INC COM                                                   | **   | 16,077                        |
| TWIST BIOSCIENCE CORP COM                                           | **   | 327,510                       |
| TX CAP BANCSHARES INC COM                                           | **   | 476,595                       |
| TYLER TECHNOLOGIES INC COM STK                                      | **   | 1,222,256                     |
| TYSON FOODS INC 3.9% DUE 09-28-2023                                 | **   | 1,566,149                     |
| TYSON FOODS INC 4.875% DUE 08-15-2034                               | **   | 125,738                       |
| U M H PPTYS INC COM STK                                             | **   | 18,216                        |
| U S BANCORP MEDIUM FIXED 1.45% 05-12-2025                           | **   | 1,764,264                     |
| U S BANCORP MEDIUM FIXED 1.45% 05-12-2025                           | **   | 6,372,107                     |
| U S BANCORP MEDIUM FIXED 3.375% DUE 02-05-2024                      | **   | 10,995,195                    |
| U S BANCORP MEDIUM FIXED 3.6% DUE 09-11-2024                        | **   | 442,376                       |
| U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024                       | **   | 128,261                       |
| U S BK NATL ASSN CINCINNATI OHIO FLTG RT 01-21-2022                 | **   | 6,920,203                     |
| U S CONCRETE INC COMMON STOCK                                       | **   | 95,968                        |
| U S SILICA HLDGS INC                                                | **   | 83,440                        |
| U S XPRESS ENTERPRISES INC CL A CL A                                | **   | 107,552                       |
| U.S AWYS 2011-1 7.125% DUE 04-22-2025                               | **   | 79,290                        |
| U.S. CELLULAR CORP COM                                              | **   | 200,927                       |
| UBER TECHNOLOGIES INC COM USD0.00001                                | **   | 67,072,038                    |
| UBS AG 5.125% 15/05/2024                                            | **   | 1,436,175                     |
| UBS AG 5.125% 15/05/2024                                            | **   | 1,104,750                     |
| UBS AG STAMFORD 7.625% DUE 08-17-2022                               | **   | 2,656,153                     |
| UBS AG STAMFORD BRH C/D DTD 12-07-2020 0.455% DUE 12-02-2022        | **   | 2,361,269                     |
| UBS COML MTG TR 2017-C7 MTG PASS THRU CTF CL A-1 2.379% 12-15-2050  | **   | 1,636,001                     |
| UBS COML MTG TR 2018-C8 COML MTG PASS THRU CTF CL 3.713% 02-15-2051 | **   | 1,781,318                     |
| UBS COML MTG TR SER 2018-C10 CL A-2 3.5592% 05-15-2051 REG          | **   | 6,939,432                     |
| UBS GROUP AG CHF0.10 (REGD)                                         | **   | 7,393,088                     |
| UBS GROUP AG FLTG RT 1.008% DUE 07-30-2024                          | **   | 807,735                       |
| UBS GROUP AG FLTG RT 1.008% DUE 07-30-2024                          | **   | 1,525,610                     |
| UBS GROUP FDG 4.125% DUE 04-15-2026                                 | **   | 15,259,352                    |
| UBS GROUP FDG SWITZ AG 2.859% 144A 08-15-2023                       | **   | 4,898,277                     |
| UCB NPV                                                             | **   | 440,591                       |
| UCHIDA YOKO CO JPY50                                                | **   | 410,806                       |
| UDR INC CORP 3.2% 01-15-2030                                        | **   | 2,114,381                     |
| UDR INC FIXED 1.9% DUE 03-15-2033                                   | **   | 110,024                       |
| UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032                  | **   | 407,713                       |
| UFP INDUSTRIES INC COM USD1.00                                      | **   | 474,841                       |
| UFP TECHNOLOGIES INC COM                                            | **   | 54,802                        |
| UK(GOVERNMENT OF) 1.25% I/L 22/11/2027                              | **   | 1,648,954                     |
| UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP                             | **   | 2,921,288                     |
| UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000                             | **   | 265,024                       |
| UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000                              | **   | 1,032,922                     |
| ULTRA CLEAN HLDGS INC COM                                           | **   | 237,737                       |
| ULTRAGENYX PHARMACEUTICAL INC COM                                   | **   | 741,846                       |

| Security Name, Maturity Date, and Rate                      | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------|------|-------------------------------|
| ULTRALIFE CORPORATION                                       | **   | 16,156                        |
| UMB FINL CORP COM STK                                       | **   | 65,541                        |
| UMBS TBA 15YR 1.5% 01-15-2036                               | **   | 25,516,875                    |
| U-MEDIA COMMUNICAT TWD10                                    | **   | 18,081                        |
| UMPQUA HLDGS CORP COM                                       | **   | 3,206,425                     |
| UMS HLDGS LTD NPV                                           | **   | 136,681                       |
| UN BK CAL N A FIXED 2.1% DUE 12-09-2022                     | **   | 1,841,604                     |
| UNDER ARMOR INC CL A                                        | **   | 476,279                       |
| UNDER ARMOUR INC CL C COM                                   | **   | 705,610                       |
| UNIBAIL-RODAMCO-WESTFIELD                                   | **   | 295,403                       |
| UNICAJA BANCO EUR1                                          | **   | 348,204                       |
| UNICREDIT SPA 7.5%-FR PERP EUR200000'REGS                   | **   | 284,751                       |
| UNICREDIT SPA 7.83% DUE 12-04-2023                          | **   | 3,767,334                     |
| UNICREDIT SPA 9.25%-VAR T1 COCO PERP EUR                    | **   | 672,570                       |
| UNICREDIT SPA NPV                                           | **   | 998,059                       |
| UNID CO LTD KRW5000                                         | **   | 324,296                       |
| UNIEURO SPA NPV                                             | **   | 365,682                       |
| UNIFI INC COM                                               | **   | 142,346                       |
| UNIFIRST CORP MASS COM                                      | **   | 3,619,264                     |
| UNILEVER CAP CORP 3% 03-07-2022                             | **   | 4,244,475                     |
| UNILEVER CAP CORP FIXED 3.375% DUE 03-22-2025               | **   | 331,824                       |
| UNION ELEC CO 4.0% DUE 04-01-2048                           | **   | 441,125                       |
| UNION PAC CORP 2.15% DUE 02-05-2027                         | **   | 2,031,759                     |
| UNION PAC CORP 3.75% 07-15-2025                             | **   | 11,347                        |
| UNION PAC CORP 3.95% DUE 09-10-2028                         | **   | 569,854                       |
| UNION PAC CORP 4.163% DUE 07-15-2022                        | **   | 713,368                       |
| UNION PAC CORP COM                                          | **   | 26,970,528                    |
| UNION SEMICONDUCT KRW500                                    | **   | 36,263                        |
| UNIPAR CARBOCLORO PRF 'B' NPV                               | **   | 231,872                       |
| UNIPER SE NPV                                               | **   | 1,850,762                     |
| UNIPOL GRUPPO SPA NPV                                       | **   | 1,259,893                     |
| UNI-PRESIDENT CHIN HKD0.01                                  | **   | 360,263                       |
| UNISYS CORP COM NEW                                         | **   | 590,951                       |
| UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031                   | **   | 189,623                       |
| UNITED AIRLINES 2019-1A 2.7% 11-01-2033                     | **   | 546,576                       |
| UNITED AIRLINES HOLDINGS INC COM USD0.01                    | **   | 48,570                        |
| UNITED AIRLS INC 2018-1B PASS THRU TR 4.6% 09-01-2027       | **   | 184,941                       |
| UNITED BANKSHARES INC W VA COM                              | **   | 638,993                       |
| UNITED CMNTY BK BLAIRSVILLE GA COM                          | **   | 277,489                       |
| UNITED ELECTRON CO SAR55                                    | **   | 188,261                       |
| UNITED FIRE GROUP INC COM USD0.001                          | **   | 232,075                       |
| UNITED INSURANCE HOLDINGS CORP COM                          | **   | 11,383                        |
| UNITED LABORATORIE HKD0.01                                  | **   | 1,169,658                     |
| UNITED MEXICAN STS 3.75% 01-11-2028                         | **   | 697,694                       |
| UNITED MEXICAN STS 4.75% DUE 04-27-2032 REG                 | **   | 2,407,000                     |
| UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG | **   | 314,368                       |
| UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG       | **   | 755,839                       |
| UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026       | **   | 287,188                       |

| Security Name, Maturity Date, and Rate                                        | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------|------|-------------------------------|
| UNITED NAT FOODS INC COM                                                      | **   | 143,762                       |
| UNITED PAPER PUBLI THB1(NVDR)                                                 | **   | 132,130                       |
| UNITED RENTALS INC COM                                                        | **   | 451,297                       |
| UNITED STATES 0% TBILL 05-04-2021                                             | **   | 31,091,188                    |
| UNITED STATES 0% TREAS BILLS DUE 03-25-2021REG DTD 03/26/2020                 | **   | 64,839,191                    |
| UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047                         | **   | 246,423                       |
| UNITED STATES OF AMER TREAS BILLS 0% 04-01-2021 REG                           | **   | 7,038,639                     |
| UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-23-2021                        | **   | 449,927                       |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028                            | **   | 22,140,508                    |
| UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050                        | **   | 844,516                       |
| UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042                    | **   | 527,821                       |
| UNITED STATES OF AMER TREAS BONDS 0.75 DEB TIPS 02-15-2042                    | **   | 6,201,895                     |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' | **   | 1,611,695                     |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG    | **   | 3,405,182                     |
| UNITED STATES OF AMER TREAS NOTES 1.125% T-NOTE 02-28-2022                    | **   | 40,340,342                    |
| UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022                            | **   | 5,115,039                     |
| UNITED STATES OF AMER TREAS NOTES .125% 07-31-2022                            | **   | 19,142,991                    |
| UNITED STATES OF AMER TREAS NOTES 0.125% 11-30-2022                           | **   | 33,438,918                    |
| UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025                           | **   | 18,105,425                    |
| UNITED STATES OF AMER TREAS NOTES 1.875%01-31-2022 REG                        | **   | 5,094,531                     |
| UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022                             | **   | 20,716,406                    |
| UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030             | **   | 25,779,000                    |
| UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025              | **   | 119,545                       |
| UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025              | **   | 10,574,367                    |
| UNITED STATES OF AMER TREAS NOTES NTS 0.125% INFL INDEX 07-15-2026            | **   | 836,157                       |
| UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023                               | **   | 3,633,164                     |
| UNITED STATES OF AMERICA TBOND 1.75% 05-15-2023                               | **   | 934,242                       |
| UNITED STATES T-BOND 2.875% 05-15-2049                                        | **   | 24,337,117                    |
| UNITED STATES TREAS 2.25% DUE 02-15-2027 REG                                  | **   | 42,003                        |
| UNITED STATES TREAS 0% T-BILLS 01-19-2021                                     | **   | 6,274,895                     |
| UNITED STATES TREAS 1.625% DUE 11-15-2022                                     | **   | 11,162,468                    |
| UNITED STATES TREAS BDS 1.375% 11-15-2040                                     | **   | 22,345,750                    |
| UNITED STATES TREAS BDS 1.375% 11-15-2040                                     | **   | 14,420,919                    |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2027                                  | **   | 61,761,726                    |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046                                  | **   | 5,707,422                     |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046                                 | **   | 511,047                       |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG       | **   | 3,897,363                     |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG                       | **   | 1,526,766                     |
| UNITED STATES TREAS BDS 1.25% DUE 05-15-2050                                  | **   | 1,814,375                     |
| UNITED STATES TREAS BDS 1.25% DUE 05-15-2050                                  | **   | 23,523,372                    |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG                                  | **   | 771,936                       |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG                                  | **   | 6,207,655                     |
| UNITED STATES TREAS BDS 2.125 2-15-2041                                       | **   | 3,019,762                     |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                      | **   | 572,207                       |
| UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043                              | **   | 8,596,688                     |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048                                   | **   | 6,577,539                     |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                                   | **   | 10,370,602                    |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                                   | **   | 30,849,258                    |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| UNITED STATES TREAS BDS 3.375 05-15-2044REG                     | **   | 9,299,266                     |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG                     | **   | 7,357,360                     |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND              | **   | 2,832,109                     |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043                    | **   | 466,048                       |
| UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG                 | **   | 4,318,125                     |
| UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG                 | **   | 19,834,588                    |
| UNITED STATES TREAS BDS 4.375% DUE 11-15-2039                   | **   | 1,512,266                     |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG               | **   | 257,227                       |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048                   | **   | 2,013,516                     |
| UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG       | **   | 950,551                       |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG      | **   | 5,045,547                     |
| UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040          | **   | 39,430,836                    |
| UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031        | **   | 19,264                        |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050        | **   | 12,737,250                    |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050        | **   | 88,973,438                    |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG | **   | 4,088,520                     |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050        | **   | 2,191,750                     |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050        | **   | 6,948,844                     |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047                    | **   | 25,701,074                    |
| UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG    | **   | 10,380,949                    |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049               | **   | 67,799,813                    |
| UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046              | **   | 8,119,219                     |
| UNITED STATES TREAS BILLS 0% 01-05-2021                         | **   | 4,519,999                     |
| UNITED STATES TREAS BILLS 0% 05-25-2021                         | **   | 75,176,438                    |
| UNITED STATES TREAS BILLS 0% TBILL 04-06-2021                   | **   | 20,565,900                    |
| UNITED STATES TREAS BILLS 0% TBILL 03-18-2021                   | **   | 3,419,515                     |
| UNITED STATES TREAS BILLS 0% TBILL 04-20-2021                   | **   | 21,514,931                    |
| UNITED STATES TREAS BILLS 01-07-2021                            | **   | 4,999,988                     |
| UNITED STATES TREAS BILLS 01-12-2021 UNITED STATES TREAS BILLS  | **   | 7,924,930                     |
| UNITED STATES TREAS BILLS 02-18-2021                            | **   | 16,898,627                    |
| UNITED STATES TREAS BILLS 05-11-2021 UNITED STATES TREAS BILLS  | **   | 449,868                       |
| UNITED STATES TREAS BILLS 09-09-2021                            | **   | 31,980,932                    |
| UNITED STATES TREAS BILLS DTD 0% TBILL 05-18-2021               | **   | 13,306,037                    |
| UNITED STATES TREAS BILLS DTD 0% TBILL 03-02-2021               | **   | 5,529,290                     |
| UNITED STATES TREAS BILLS DUE 0% 01-21-2021REG                  | **   | 2,199,953                     |
| UNITED STATES TREAS BILLS DUE 01-14-2021                        | **   | 6,999,913                     |
| UNITED STATES TREAS BONDS 1.0% 02-15-2049                       | **   | 6,262,152                     |
| UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15-2025   | **   | 844,091                       |
| UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028         | **   | 5,505,314                     |
| UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022           | **   | 1,283,979                     |
| UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG            | **   | 12,541,416                    |
| UNITED STATES TREAS NTS .125% DUE 04-30-2022                    | **   | 2,405,564                     |
| UNITED STATES TREAS NTS .125% DUE 06-30-2022 REG                | **   | 16,002,500                    |
| UNITED STATES TREAS NTS .125% DUE 07-15-2030                    | **   | 2,278,172                     |
| UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG                 | **   | 58,817,204                    |
| UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG                | **   | 331,199                       |
| UNITED STATES TREAS NTS 1.375% 10-15-2022                       | **   | 25,761,094                    |
| UNITED STATES TREAS NTS 1.375% DUE 01-31-2022 REG               | **   | 532,055                       |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG                               | **   | 526,953                       |
| UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG                               | **   | 2,550,781                     |
| UNITED STATES TREAS NTS 2.0% DUE 08-31-2021                                     | **   | 31,893,750                    |
| UNITED STATES TREAS NTS 2.25% DUE 04-15-2022                                    | **   | 369,816                       |
| UNITED STATES TREAS NTS 2.375% DUE 01-31-2023                                   | **   | 104,656                       |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG                               | **   | 42,842,194                    |
| UNITED STATES TREAS NTS 2.75% 04-30-2025                                        | **   | 7,815,995                     |
| UNITED STATES TREAS NTS 2.75% DUE 08-15-2021 REG                                | **   | 24,391,875                    |
| UNITED STATES TREAS NTS 2.875% DUE 05-15-2028                                   | **   | 1,037,637                     |
| UNITED STATES TREAS NTS 2.875% DUE 10-31-2023 BEO                               | **   | 29,712,047                    |
| UNITED STATES TREAS NTS DTD 01/15/2019 2.5% DUE 01-15-2022 REG                  | **   | 4,097,969                     |
| UNITED STATES TREAS NTS DTD 01/15/2019 2.5% DUE 01-15-2022 REG                  | **   | 12,345,131                    |
| UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG                | **   | 3,032,813                     |
| UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31-2022 REG                | **   | 4,128,375                     |
| UNITED STATES TREAS NTS DTD 04/30/2016 1.625% DUE 04-30-2023 REG                | **   | 25,174,367                    |
| UNITED STATES TREAS NTS DTD 05/15/2018 2.625% DUE 05-15-2021 REG                | **   | 2,581,281                     |
| UNITED STATES TREAS NTS DTD 05/15/2018 2.625% DUE 05-15-2021 REG                | **   | 3,027,422                     |
| UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG                | **   | 2,311,859                     |
| UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG                | **   | 22,068,205                    |
| UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024                          | **   | 61,552,500                    |
| UNITED STATES TREAS NTS DTD 06-15-2018 2.625% DUE 06-15-2021 REG                | **   | 303,352                       |
| UNITED STATES TREAS NTS DTD 07/31/2016 1.125% DUE 07-31-2021 REG                | **   | 6,236,328                     |
| UNITED STATES TREAS NTS DTD 07/31/2016 1.25% DUE 07-31-2023 REG                 | **   | 185,126                       |
| UNITED STATES TREAS NTS DTD 07/31/2019 1.75% DUE 07-31-2021 REG                 | **   | 9,443,434                     |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG                | **   | 37,442                        |
| UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025                          | **   | 5,969,783                     |
| UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-2025 REG                 | **   | 21,693,201                    |
| UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG                | **   | 1,524,082                     |
| UNITED STATES TREAS NTS DTD 11/30/2014 1.875% DUE 11-30-2021 REG                | **   | 29,800,884                    |
| UNITED STATES TREAS NTS DTD 11/30/2019 1.5% DUE 11-30-2021 REG                  | **   | 316,823,400                   |
| UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG                       | **   | 22,401,521                    |
| UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023                              | **   | 39,989                        |
| UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026                                | **   | 12,537,941                    |
| UNITED STATES TREAS NTS TNOTE 1.25% 08-31-2024                                  | **   | 20,518,659                    |
| UNITED STATES TREAS NTS US TREASURY N/B 1.75 11-30-2021 1.75 DUE 11-30-2021 REG | **   | 2,131,008                     |
| UNITED STATES TREAS NTS US TREASURY N/B 1.75% DUE 04-30-2022 REG                | **   | 26,762,898                    |
| UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG          | **   | 1,922,258                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG          | **   | 1,900,588                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00521 05-15-2029 (UNDDATE) REG          | **   | 666,566                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG          | **   | 1,085,908                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG          | **   | 294,747                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO          | **   | 4,688,688                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG          | **   | 2,084,935                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDDATE) REG          | **   | 384,754                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00882 05-15-2031                        | **   | 1,384,353                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG          | **   | 3,020,841                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG          | **   | 581,918                       |
| UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG          | **   | 1,408,790                     |

| Security Name, Maturity Date, and Rate                                   | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------------------------|------|-------------------------------|
| UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDDATE) REG   | **   | 1,606,208                     |
| UNITED STATES TREAS SEC STRIPPED INT PMT316 05-15-2027 (UNDDATE) REG     | **   | 738,915                       |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG | **   | 594,602                       |
| UNITED STATES TREAS SEC STRIPPED INT PMTSTRIP 02-15-2033 (UNDDATE) REG   | **   | 1,751,075                     |
| UNITED STATES TREAS TNOTE 2.0% 06-30-2024                                | **   | 50,603,423                    |
| UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG                          | **   | 7,418,332                     |
| UNITED STATES TREASURY 2.25% 11-15-2027                                  | **   | 3,331,172                     |
| UNITED STS LIME & MINERALS INC COM                                       | **   | 101,460                       |
| UNITED STS STL CORP NEW COM                                              | **   | 449,872                       |
| UNITED STS TREAS 0.375% 12-31-2025                                       | **   | 31,891,896                    |
| UNITED STS TREAS 0.625% 12-31-2027                                       | **   | 16,581,844                    |
| UNITED STS TREAS NTS .125% 09-30-2022                                    | **   | 131,876,151                   |
| UNITED STS TREAS NTS .5% 10-31-2027                                      | **   | 16,867,188                    |
| UNITED STS TREAS NTS .625% 11-30-2027                                    | **   | 63,340,102                    |
| UNITED STS TREAS NTS 0.5% 08-31-2027                                     | **   | 9,084,303                     |
| UNITED STS TREAS NTS .125% DUE 09-15-2023 REG                            | **   | 52,622,974                    |
| UNITED STS TREAS NTS .25% DUE 08-31-2025 REG                             | **   | 139,546                       |
| UNITED STS TREAS NTS 0.25% 11-15-2023                                    | **   | 111,567,905                   |
| UNITED STS TREAS NTS DTD .875% 11-15-2030                                | **   | 2,990,156                     |
| UNITED STS TREAS NTS DTD .875% 11-15-2030                                | **   | 91,987,173                    |
| UNITED STS TREAS NTS DTD 0.125% 08-31-2022                               | **   | 9,500,742                     |
| UNITED STS TREAS NTS DTD 08/15/2020 .125% 08-15-2023                     | **   | 36,275,151                    |
| UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2023               | **   | 68,846,559                    |
| UNITED TECHNOLOGIES CORP 3.95% 08-16-2025                                | **   | 550,518                       |
| UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                               | **   | 166,903                       |
| UNITED THERAPEUTICS CORP DEL COM STK                                     | **   | 2,869,590                     |
| UNITED URBAN INVES REIT                                                  | **   | 168,312                       |
| UNITEDHEALTH GROUP 1.25% DUE 01-15-2026                                  | **   | 340,190                       |
| UNITEDHEALTH GROUP 2.125% DUE 03-15-2021                                 | **   | 401,493                       |
| UNITEDHEALTH GROUP 2.375% 10-15-2022                                     | **   | 145,497                       |
| UNITEDHEALTH GROUP 2.375% DUE 08-15-2024                                 | **   | 1,043,514                     |
| UNITEDHEALTH GROUP 2.875% DUE 12-15-2021                                 | **   | 8,541,422                     |
| UNITEDHEALTH GROUP 3.75% DUE 07-15-2025                                  | **   | 227,867                       |
| UNITEDHEALTH GROUP 3.75% DUE 07-15-2025                                  | **   | 501,308                       |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                 | **   | 207,150                       |
| UNITEDHEALTH GROUP 4.7% DUE 02-15-2021                                   | **   | 516,596                       |
| UNITEDHEALTH GROUP FIXED 3.15% 06-15-2021                                | **   | 339,204                       |
| UNITEDHEALTH GROUP FIXED 3.7% DUE 12-15-2025                             | **   | 5,739,593                     |
| UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028                           | **   | 383,757                       |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                            | **   | 160,241                       |
| UNITEDHEALTH GROUP INC 2.0% 05-15-2030                                   | **   | 159,103                       |
| UNITEDHEALTH GROUP INC 2.0% 05-15-2030                                   | **   | 328,813                       |
| UNITEDHEALTH GROUP INC 3.375 DUE 11-15-2021                              | **   | 1,018,469                     |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                          | **   | 41,372                        |
| UNITEDHEALTH GROUP INC COM                                               | **   | 13,395,976                    |
| UNITY BANCORP NJ                                                         | **   | 15,005                        |
| UNITY BIOTECHNOLOGY INC COM                                              | **   | 123,486                       |
| UNIV PA TRUSTEES 3.61% DUE 02-15-2119                                    | **   | 3,378,763                     |

| Security Name, Maturity Date, and Rate                                          | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------------|------|-------------------------------|
| UNIVAR SOLUTIONS INC                                                            | **   | 154,342                       |
| UNIVERSAL CORP VA COM                                                           | **   | 166,586                       |
| UNIVERSAL ELECTRS INC COM                                                       | **   | 414,854                       |
| UNIVERSAL INS HLDGS INC COM                                                     | **   | 235,701                       |
| UNIVERSAL LOGISTICS HOLDINGS,INC COM STK                                        | **   | 33,809                        |
| UNIVERSAL STAINLESS & ALLOY PRODS INC COM                                       | **   | 7,981                         |
| UNIVERSAL VISION B TWD10                                                        | **   | 25,598                        |
| UNIVERSITY CALIF REVS 1.614% 05-15-2030 BEO TAXABLE                             | **   | 1,515,780                     |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                             | **   | 861,162                       |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                             | **   | 11,571,147                    |
| UNIVERSITY VA UNIV REVS 3.227% 09-01-2119 BEO TAXABLE                           | **   | 6,218,035                     |
| UNIVEST FINANCIAL CORP                                                          | **   | 108,909                       |
| UNUM GROUP                                                                      | **   | 2,130,163                     |
| UNUM GROUP 4% DUE 03-15-2024                                                    | **   | 3,732,799                     |
| UNVL TECH INST INC COM                                                          | **   | 71,138                        |
| UPL LIMITED INR2                                                                | **   | 281,039                       |
| UPM-KYMMENE CORP NPV                                                            | **   | 741,339                       |
| UPWORK INC COM                                                                  | **   | 640,829                       |
| URBAN EDGE PPTYS COM                                                            | **   | 134,123                       |
| URBAN OUTFITTERS INC COM                                                        | **   | 756,506                       |
| UROGEN PHARMA LTD UROGEN PHARMA LTD                                             | **   | 59,953                        |
| URSTADT BIDDLE PPTYS INC CL A CL A                                              | **   | 40,793                        |
| US AIRWAYS GROUP INC 5.9 DUE 10-01-2024                                         | **   | 1,453,191                     |
| US BANCORP                                                                      | **   | 17,610,321                    |
| US BANK NA CINCINNATI BND 3.4% 07-24-2023                                       | **   | 1,997,250                     |
| US FOODS HLDG CORP COM                                                          | **   | 2,803,836                     |
| US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG                                | **   | 525,665                       |
| US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG          | **   | 134,061                       |
| US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG                                 | **   | 28,580,670                    |
| US TREAS NTS DTD 03-15-2019 2.375% DUE 03-15-2022 REG                           | **   | 96,355,346                    |
| US TREAS NTS TIPS DTD 07-15-2011 07-15-2021                                     | **   | 152,135                       |
| US TREAS SEC 0 DUE 11-15-2041                                                   | **   | 544,813                       |
| US TREAS SEC 4.5 DUE 08-15-2039 REG                                             | **   | 3,304,800                     |
| US TREAS SEC STRIPPED INT PMT 0 15/2/2021 USD1000 02-15-2021 REG                | **   | 254,962                       |
| US TREAS SEC STRIPPED INT PMT 0 STRIP 15/11/2028 USD1000 11-15-2028 REG         | **   | 3,733,104                     |
| US TREAS SEC STRIPPED INT PMT 015/8/2021 USD1000 08-15-2021                     | **   | 914,410                       |
| US TREAS SEC STRIPPED INT PMT STRIPPED IN PMT 15/5/2021 USD1000 05-15-2021 REG  | **   | 2,024,052                     |
| US TREASURY DTD 02/15/2010 02-15-2040                                           | **   | 55,957                        |
| US TREASURY DTD 02/15/2010 02-15-2040                                           | **   | 7,498,292                     |
| US TREASURY N/B 2.25% 11-15-2024                                                | **   | 53,863                        |
| US TREASURY N/B 2.25% 11-15-2024                                                | **   | 32,953,555                    |
| US TREASURY N/B .125% 12-31-2022                                                | **   | 83,290,760                    |
| US TREASURY N/B 1.5% DUE 02-15-2030 REG                                         | **   | 5,289,648                     |
| US TREASURY N/B 2% DUE 02-15-2050 REG                                           | **   | 8,688,750                     |
| US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG                                   | **   | 77,024,285                    |
| USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG 2.75% DUE 07-31-2023 REG | **   | 437,451                       |
| USA TRUCK INC COM                                                               | **   | 14,502                        |
| USANA HEALTH SCIENCES INC CDT-SHS                                               | **   | 629,367                       |

| Security Name, Maturity Date, and Rate                          | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------|------|-------------------------------|
| USI CORPORATION TWD10                                           | **   | 62,618                        |
| USIMINAS USI SD MG PRF'A'NPV                                    | **   | 244,176                       |
| UTAH ST 3.539% 07-01-2025 BEO TAXABLE                           | **   | 7,506,648                     |
| UTAH ST BRD REGENTS REV FLTGT RT 01-25-2057                     | **   | 1,273,089                     |
| UTAH ST BRD REGENTS REV FLTGT RT 1.28067%09-25-2056 BEO TAXABLE | **   | 12,455,316                    |
| UTD AIRLS INC 3.5% DUE 03-01-2030                               | **   | 184,701                       |
| UTD AIRLS PASS 3.1% DUE 01-07-2030                              | **   | 425,952                       |
| UTD AIRLS PASS 3.1% DUE 01-07-2030                              | **   | 3,693,007                     |
| UTD CONTL HLDGS FIXED 4.15% DUE 04-11-2024                      | **   | 2,304,683                     |
| UTD MICRO ELECT TWD10                                           | **   | 2,184,215                     |
| UTD STATES TREAS .125% DUE 07-15-2023                           | **   | 88,748,380                    |
| UTD STATES TREAS .25% DUE 06-15-2023                            | **   | 16,705,959                    |
| UTD STATES TREAS .25% DUE 06-30-2025                            | **   | 1,506,166                     |
| UTD STATES TREAS .375% DUE 03-31-2022                           | **   | 5,015,820                     |
| UTD STATES TREAS .375% DUE 03-31-2022                           | **   | 200,207,270                   |
| UTD STATES TREAS 1.125% DUE 08-31-2021                          | **   | 46,770,749                    |
| UTD STATES TREAS 1.375% DUE 02-15-2023                          | **   | 6,979,297                     |
| UTD STATES TREAS 1.5% DUE 01-31-2022                            | **   | 867,691                       |
| UTD STATES TREAS 1.5% DUE 09-30-2021                            | **   | 25,258                        |
| UTD STATES TREAS 1.5% DUE 10-31-2021                            | **   | 4,045,625                     |
| UTD STATES TREAS 1.5% DUE 10-31-2021                            | **   | 1,689,048                     |
| UTD STATES TREAS 1.625% DUE 12-15-2022                          | **   | 19,452,234                    |
| UTD STATES TREAS 1.75% DUE 01-31-2023                           | **   | 25,619,558                    |
| UTD STATES TREAS 1.75% DUE 02-28-2022                           | **   | 3,668,063                     |
| UTD STATES TREAS 2% 10-31-2022                                  | **   | 5,791,406                     |
| UTD STATES TREAS 2% DUE 10-31-2021                              | **   | 19,497,750                    |
| UTD STATES TREAS 2.125% DUE 06-30-2022                          | **   | 983,575                       |
| UTD STATES TREAS 2.125% DUE 09-30-2021                          | **   | 169,111,358                   |
| UTD STATES TREAS 2.75% DUE 04-30-2023                           | **   | 23,855,245                    |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044                     | **   | 201,514                       |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039                     | **   | 5,426,079                     |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044                     | **   | 722,246                       |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030                     | **   | 3,846,874                     |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042                     | **   | 310,079                       |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043                     | **   | 2,735,500                     |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043                     | **   | 3,043,244                     |
| UTD STS TREAS NTS .125% DUE 12-15-2023                          | **   | 179,212,738                   |
| UTD TECHNOLOGIES FIXED 3.65% 08-16-2023                         | **   | 463,613                       |
| UTD TRACTORS IDR250                                             | **   | 540,869                       |
| V TECHNOLOGY NPV                                                | **   | 102,821                       |
| VA ELEC & PWR CO 4.45 02-15-2044                                | **   | 152,940                       |
| VA ELEC & PWR CO 3.15% DUE 01-15-2026                           | **   | 4,434,978                     |
| VA ELEC & PWR CO 3.8% DUE 04-01-2028                            | **   | 193,103                       |
| VAIL RESORTS INC COM                                            | **   | 2,195,973                     |
| VAL NATL BANCORP COM                                            | **   | 633,243                       |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026                          | **   | 2,046,000                     |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                         | **   | 5,437,487                     |
| VALERO ENERGY CORP NEW 1.2% DUE 03-15-2024 REG                  | **   | 605,522                       |

| Security Name, Maturity Date, and Rate                         | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------|------|-------------------------------|
| VALERO ENERGY CORP NEW 1.2% DUE 03-15-2024 REG                 | **   | 4,700,873                     |
| VALERO ENERGY CORP NEW 2.85% DUE 04-15-2025 REG                | **   | 2,352,677                     |
| VALMET OYJ NPV                                                 | **   | 123,638                       |
| VALMONT INDS INC COM                                           | **   | 97,261                        |
| VALOR HOLDINGS NPV                                             | **   | 712,385                       |
| VANDA PHARMACEUTICALS INC COM                                  | **   | 413,279                       |
| VAR SWP BNPAFRPP 05/13/2021 USD P 22.3/R GOLDLNPM SWU0SQ224    | **   | 1,472                         |
| VAREX IMAGING CORP COM                                         | **   | 465,872                       |
| VARONIS SYS INC COM                                            | **   | 383,993                       |
| VECTRUS INC COM                                                | **   | 321,291                       |
| VECTURA GROUP                                                  | **   | 613,855                       |
| VEECO INSTRS INC DEL COM                                       | **   | 509,915                       |
| VEEVA SYS INC CL A COM CL A COM                                | **   | 17,783,915                    |
| VENATOR MATERIALS COM USD0.001                                 | **   | 56,071                        |
| VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG                | **   | 1,721,579                     |
| VENTAS RLTY LTD PARTNERSHIP 3.75 DUE 05-01-2024                | **   | 321,601                       |
| VENTURE 32 CLO LTD SR 18-32A CL A-2A FLTG RATE 144A 07-18-2031 | **   | 494,782                       |
| VENTURE CORP LTD NPV                                           | **   | 1,079,945                     |
| VERA BRADLEY INC COM STK                                       | **   | 136,259                       |
| VERACYTE INC COM                                               | **   | 1,114,902                     |
| VERASTEM INC COM                                               | **   | 114,730                       |
| VEREIT INC COM                                                 | **   | 683,614                       |
| VERICEL CORP COM                                               | **   | 744,980                       |
| VERINT SYS INC COM                                             | **   | 1,683,329                     |
| VERITEX HLDGS INC COM                                          | **   | 49,216                        |
| VERITIV CORP COM                                               | **   | 226,549                       |
| VERIZON .85% DUE 11-20-2025                                    | **   | 2,386,599                     |
| VERIZON 2.45% DUE 11-01-2022                                   | **   | 1,465,416                     |
| VERIZON 2.65% DUE 11-20-2040                                   | **   | 429,150                       |
| VERIZON 2.65% DUE 11-20-2040                                   | **   | 6,129,278                     |
| VERIZON 3% DUE 03-22-2027                                      | **   | 310,644                       |
| VERIZON 3.85% DUE 11-01-2042                                   | **   | 71,162                        |
| VERIZON 3.875% DUE 02-08-2029                                  | **   | 4,343,492                     |
| VERIZON 4% DUE 03-22-2050                                      | **   | 532,425                       |
| VERIZON 4.125% DUE 08-15-2046                                  | **   | 588,937                       |
| VERIZON 4.5% DUE 08-10-2033                                    | **   | 315,453                       |
| VERIZON 4.5% DUE 08-10-2033                                    | **   | 9,085,032                     |
| VERIZON 4.862% DUE 08-21-2046                                  | **   | 135,144                       |
| VERIZON 4.862% DUE 08-21-2046                                  | **   | 729,776                       |
| VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027                   | **   | 2,416,314                     |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                 | **   | 143,512                       |
| VERIZON COMMUNICATIONS COM                                     | **   | 4,992,340                     |
| VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030                | **   | 1,883,971                     |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028                   | **   | 602,115                       |
| VERIZON FIXED 3.376% DUE 02-15-2025                            | **   | 2,214,606                     |
| VERIZON FIXED 3.376% DUE 02-15-2025                            | **   | 4,300,379                     |
| VERIZON FIXED 3.5% DUE 11-01-2024                              | **   | 2,551,443                     |
| VERIZON FIXED 4.016% DUE 12-03-2029                            | **   | 1,027,372                     |

| Security Name, Maturity Date, and Rate                                 | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------|------|-------------------------------|
| VERIZON FIXED 4.016% DUE 12-03-2029                                    | **   | 8,702,939                     |
| VERIZON OWNER TR 2018-A SR 18-A CL A1A 3.23% 04-20-2023                | **   | 1,345,002                     |
| VERIZON OWNER TRUST FIXED 2.93% 09-20-2023 BEO                         | **   | 1,111,142                     |
| VERSO CORP CL A CL A                                                   | **   | 255,906                       |
| VERTEX PHARMACEUTICALS INC COM                                         | **   | 10,270,391                    |
| VERTU MOTORS PLC ORD GBP0.10                                           | **   | 134,146                       |
| VESTEL ELECTRONIK TRY1                                                 | **   | 28,731                        |
| VIACOM INC NEW 3.875% DUE 04-01-2024                                   | **   | 8,528,718                     |
| VIACOMCBS INC NPV CLASS B                                              | **   | 7,653,204                     |
| VIAD CORP COM NEW COM NEW                                              | **   | 102,036                       |
| VIATRIS INC                                                            | **   | 289,271                       |
| VIAVI SOLUTIONS INC COM NPV                                            | **   | 3,443,337                     |
| VICI PTYS INC COM                                                      | **   | 1,734,944                     |
| VICINITY CENTRES NPV                                                   | **   | 184,924                       |
| VICOR CORP COM                                                         | **   | 2,128,069                     |
| VILLAGE SUPER MKT INC CL A NEW CL A NEW                                | **   | 40,017                        |
| VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT                | **   | 168,351                       |
| VIRGIN MEDIA SEC F 5% GTD SNR SEC 15/04/27 GBP                         | **   | 287,236                       |
| VIRTUS INVT PARTNERS INC COM                                           | **   | 269,731                       |
| VISA INC .75% DUE 08-15-2027                                           | **   | 1,595,416                     |
| VISA INC 1.9% DUE 04-15-2027 REG                                       | **   | 862,095                       |
| VISA INC 3.15% DUE 12-14-2025                                          | **   | 1,548,146                     |
| VISA INC 4.3% DUE 12-14-2045                                           | **   | 506,803                       |
| VISA INC COM CL A STK                                                  | **   | 73,444,941                    |
| VISHAY INTERTECHNOLOGY INC COM STK                                     | **   | 403,452                       |
| VISHAY PRECISION GROUP INC COM                                         | **   | 70,547                        |
| VISTA OUTDOOR INC COM                                                  | **   | 869,355                       |
| VISTEON CORP COM NEW COM NEW                                           | **   | 865,209                       |
| VISTRA CORP COM USD0.01                                                | **   | 998,060                       |
| VITROLIFE AB NPV                                                       | **   | 71,250                        |
| VMWARE INC 2.95% DUE 08-21-2022                                        | **   | 108,922                       |
| VMWARE INC 3.9% 08-21-2027                                             | **   | 9,701,976                     |
| VMWARE INC 4.65% DUE 05-15-2027                                        | **   | 1,170,157                     |
| VMWARE INC FIXED 4.5% DUE 05-15-2025                                   | **   | 4,454,300                     |
| VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030     | **   | 369,134                       |
| VNDO 2012-6AVE MTG TR SER 2012-6AVE CL A2.9950 144A DUE 11-15-2030     | **   | 7,874,545                     |
| VOCERA COMMUNICATIONS INC                                              | **   | 39,910                        |
| VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG                            | **   | 1,529,860                     |
| VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG                            | **   | 3,562,389                     |
| VODAFONE GROUP PLC 5% DUE 05-30-2038                                   | **   | 588,799                       |
| VOLKSWAGEN AG NON VTG PRF NPV                                          | **   | 4,587,561                     |
| VOLKSWAGEN BK GMBH 1.875% SNR NPF 31/01/24 EUR                         | **   | 128,931                       |
| VOLKSWAGEN GROUP 4% DUE 11-12-2021                                     | **   | 3,117,345                     |
| VOLKSWAGEN GROUP AMER FIN LLC GTD NT FLTG RATE 144A DUE 09-24-2021 BEO | **   | 1,507,498                     |
| VONOVIA SE NPV                                                         | **   | 580,485                       |
| VOXX INTL CORP CL A CL A                                               | **   | 51,448                        |
| VOYA FINL INC COM                                                      | **   | 3,732,906                     |
| VOYAGER THERAPEUTICS INC COM                                           | **   | 58,623                        |

| Security Name, Maturity Date, and Rate                 | Cost | Current Value<br>(in dollars) |
|--------------------------------------------------------|------|-------------------------------|
| VPOWER GROUP INTL HKD0.1                               | **   | 22,800                        |
| VS INDUSTRY BHD MYR0.2                                 | **   | 117,942                       |
| VSE CORP COM                                           | **   | 74,979                        |
| VST TILLERS TRACT INR10                                | **   | 19,872                        |
| VULCAN MATERIALS CO COM                                | **   | 361,728                       |
| VULCAN MATLS CO NT FLTG DUE 03-01-2021 REG             | **   | 4,241,795                     |
| VYNE THERAPEUTICS INC COM                              | **   | 68,514                        |
| W P CAREY INC 2.4% DUE 02-01-2031                      | **   | 93,469                        |
| W P CAREY INC 4% DUE 02-01-2025                        | **   | 276,214                       |
| W VA UNIV HLTH SYS 3.129% DUE 06-01-2050               | **   | 433,383                       |
| WA PRIME GROUP L P 6.45% DUE 08-15-2024                | **   | 300,125                       |
| WABASH NATL CORP COM                                   | **   | 121,041                       |
| WACHOVIA CAP TR III FXD-FLTG RATE BD DUE12-31-2049 REG | **   | 2,531,575                     |
| WACOM CO LTD NPV                                       | **   | 800,433                       |
| WADDELL & REED FINL INC CL A COM                       | **   | 264,913                       |
| WALKER & DUNLOP INC COM                                | **   | 122,387                       |
| WALMART INC 3.4% DUE 06-26-2023                        | **   | 386,620                       |
| WALMART INC 3.55% DUE 06-26-2025                       | **   | 328,383                       |
| WALMART INC 3.7% DUE 06-26-2028                        | **   | 1,236,745                     |
| WARABEYA NICHIO HOLDINGS CO L                          | **   | 289,904                       |
| WAREHOUSE REIT PLC ORD GBP0.01                         | **   | 478,774                       |
| WAREHOUSES DE PAUW NPV                                 | **   | 940,805                       |
| WARRIOR MET COAL INC COM                               | **   | 833,974                       |
| WARSAW STOCK EXCHA PLN1.00                             | **   | 108,278                       |
| WARTSILA EUR3.50                                       | **   | 381,071                       |
| WASH FED INC COM                                       | **   | 191,557                       |
| WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT   | **   | 166,508                       |
| WASHINGTON TR BANCORP INC COM                          | **   | 108,192                       |
| WASTE MGMT INC DEL 3.5% DUE 05-15-2024                 | **   | 1,081,545                     |
| WASTE MGMT INC DEL COM STK                             | **   | 23,003,190                    |
| WATERPROOFING HLD A/S                                  | **   | 84,168                        |
| WATERSTONE FINL INC MD COM                             | **   | 99,163                        |
| WATTS WTR TECHNOLOGIES INC                             | **   | 4,014,640                     |
| WAVE LIFE SCIENCES PTE LTD COM NPV                     | **   | 144,108                       |
| WAYFAIR INC CL A CL A                                  | **   | 271,198                       |
| WAYPOINT REIT NPV (STAPLED)                            | **   | 294,555                       |
| WEA FIN LLC / 3.75% DUE 09-17-2024                     | **   | 5,273,850                     |
| WEBZEN INC KRW500                                      | **   | 296,853                       |
| WEC ENERGY GROUP INC .55% 09-15-2023                   | **   | 972,841                       |
| WEIFU HIGH-TECH 'B'CNY1                                | **   | 226,514                       |
| WEINGARTEN RLTY INVS COM                               | **   | 254,167                       |
| WEIQIAO TEXTILE CO 'H'CNY1                             | **   | 38,918                        |
| WEIS MKT INC COM                                       | **   | 214,380                       |
| WELBILT INC COM                                        | **   | 213,523                       |
| WELLS FARGO & CO 2.1% DUE 07-26-2021                   | **   | 2,847,436                     |
| WELLS FARGO & CO 2.406% DUE 10-30-2025                 | **   | 1,443,310                     |
| WELLS FARGO & CO 2.5% DUE 03-04-2021                   | **   | 332,119                       |
| WELLS FARGO & CO 2.879% DUE 10-30-2030                 | **   | 196,378                       |

| Security Name, Maturity Date, and Rate                                     | Cost | Current Value<br>(in dollars) |
|----------------------------------------------------------------------------|------|-------------------------------|
| WELLS FARGO & CO 3% DUE 04-22-2026                                         | **   | 550,299                       |
| WELLS FARGO & CO 3% DUE 10-23-2026                                         | **   | 276,992                       |
| WELLS FARGO & CO 3% DUE 10-23-2026                                         | **   | 16,431,184                    |
| WELLS FARGO & CO 3.3 09-09-2024                                            | **   | 2,299,946                     |
| WELLS FARGO & CO 3.5 DUE 03-08-2022                                        | **   | 243,639                       |
| WELLS FARGO & CO 3.75% DUE 01-24-2024                                      | **   | 10,671,265                    |
| WELLS FARGO & CO 4.1% DUE 06-03-2026                                       | **   | 403,542                       |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                       | **   | 150,220                       |
| WELLS FARGO & CO 4.48% DUE 01-16-2024                                      | **   | 10,981,857                    |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                      | **   | 170,136                       |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                       | **   | 89,238                        |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                       | **   | 492,805                       |
| WELLS FARGO & CO FIXED 2.572% DUE 02-11-2031                               | **   | 3,543,954                     |
| WELLS FARGO & CO FLTGT RT 1.24025% DUE 07-26-2021                          | **   | 14,604,929                    |
| WELLS FARGO & CO FLTGT RT 1.32775% DUE 01-24-2023                          | **   | 605,165                       |
| WELLS FARGO & CO FLTGT RT 1.654% DUE 06-02-2024                            | **   | 2,392,913                     |
| WELLS FARGO & CO FLTGT RT 2.393% DUE 06-02-2028                            | **   | 1,213,669                     |
| WELLS FARGO & CO FLTGT RT 3.196% DUE 06-17-2027                            | **   | 332,687                       |
| WELLS FARGO & CO FLTGT RT 4.478% DUE 04-04-2031                            | **   | 794,659                       |
| WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041                  | **   | 348,096                       |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK MTN 2.164% 02-11-2026             | **   | 11,735,199                    |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026              | **   | 3,495,586                     |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021   | **   | 6,836,054                     |
| WELLS FARGO & CO NEW COM STK                                               | **   | 40,673,586                    |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.125 DUE 08-15-2023                   | **   | 1,548,919                     |
| WELLS FARGO & CO NEW NT FLTGT DUE 10-31-2023/10-31-2022 REG                | **   | 507,900                       |
| WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023                     | **   | 529,874                       |
| WELLS FARGO & CO TRANCHE # SR 00129 3.45DUE 02-13-2023                     | **   | 2,755,342                     |
| WELLS FARGO & COMPANY 3.584 % 05-22-2028                                   | **   | 31,740,521                    |
| WELLS FARGO BK N A 2.6% 01-15-2021                                         | **   | 250,162                       |
| WELLS FARGO BK N A 3.625% DUE 10-22-2021 REG                               | **   | 7,411,876                     |
| WELLS FARGO BK N A VAR RT 2.082% DUE 09-09-2022                            | **   | 505,716                       |
| WELLS FARGO COML 2.495% DUE 07-15-2048                                     | **   | 1,965,958                     |
| WELLS FARGO COML 2.788% DUE 07-15-2048                                     | **   | 3,413,521                     |
| WELLS FARGO COML 2.918% DUE 10-15-2045                                     | **   | 2,726,250                     |
| WELLS FARGO COML 3.247% DUE 07-15-2058                                     | **   | 5,362,965                     |
| WELLS FARGO COML 3.412% DUE 09-15-2058                                     | **   | 672,927                       |
| WELLS FARGO COML 3.418% DUE 09-15-2050                                     | **   | 9,973,632                     |
| WELLS FARGO COML 3.656% DUE 12-15-2048                                     | **   | 10,709,830                    |
| WELLS FARGO COML FLTGT RT 4.41655% DUE 12-15-2059                          | **   | 2,056,756                     |
| WELLS FARGO COML MTG TR 2016-C36 MTG PASSTHRU CTF CL A-2 2.504% 11-15-2059 | **   | 2,116,585                     |
| WELLS FARGO COML MTG TR 2017-C40 SR 17-C40 CL A2 2.495% 10-15-2050         | **   | 2,552,801                     |
| WELLS FARGO COML MTG TR 2017-C40 CL A-SB 3.395% 10-15-2050 10-15-2050      | **   | 3,094,058                     |
| WELLS FARGO COML MTG TR 2017-C41 CL A-SB 3.39% 11-15-2050                  | **   | 7,152,440                     |
| WELLS FARGO COML SER 2018-C44 CL ASB 4.167% 05-15-2051                     | **   | 4,612,896                     |
| WELLTOWER INC 4% DUE 06-01-2025                                            | **   | 113,259                       |
| WELLTOWER INC 2.7% DUE 02-15-2027                                          | **   | 1,693,356                     |
| WELLTOWER INC 3.1% DUE 01-15-2030                                          | **   | 273,585                       |

| Security Name, Maturity Date, and Rate                                      | Cost | Current Value<br>(in dollars) |
|-----------------------------------------------------------------------------|------|-------------------------------|
| WELLTOWER INC 3.625% DUE 03-15-2024                                         | **   | 3,457,137                     |
| WELLTOWER INC 3.95% 09-01-2023                                              | **   | 650,988                       |
| WELLTOWER INC 4.25% DUE 04-01-2026                                          | **   | 3,027,297                     |
| WELLTOWER INC FIXED 4.25% DUE 04-15-2028                                    | **   | 233,774                       |
| WELSPUN CORP LTD INRS                                                       | **   | 76,544                        |
| WERNER ENTERPRISES INC COM                                                  | **   | 413,183                       |
| WESBANCO INC COM                                                            | **   | 345,649                       |
| WESCO INTL INC COM                                                          | **   | 717,647                       |
| WESCO INTL INC DEPOSITARY SHS REPSTG 1/1000TH FIXED RATE RESET CUM PERP PFD | **   | 105,250                       |
| WESFARMERS LTD NPV                                                          | **   | 1,640,270                     |
| WEST BANCORPORATION INC CDT-CAP STK CDT-CAP STK                             | **   | 17,717                        |
| WEST FRASER TIMBER COM NPV                                                  | **   | 956,454                       |
| WESTAR ENERGY INC 3.1% DUE 04-01-2027                                       | **   | 198,502                       |
| WESTAR ENERGY INC FIXED 3.25% 09-01-2049                                    | **   | 168,182                       |
| WESTERN ALLIANCE BANCORPORATION COM                                         | **   | 6,883,519                     |
| WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG                                | **   | 3,007,869                     |
| WESTERN MIDSTREAM OPER LP FRN 01-13-2023REG                                 | **   | 254,868                       |
| WESTERN NEW ENG BANCORP INC COM                                             | **   | 36,820                        |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028                    | **   | 1,465,233                     |
| WESTLAKE 1.24% DUE 11-17-2025                                               | **   | 5,027,768                     |
| WESTLAKE 3.28% DUE 12-15-2022                                               | **   | 2,292,490                     |
| WESTLAKE 3.32% DUE 10-16-2023                                               | **   | 64,845                        |
| WESTLAKE 3.51% DUE 05-16-2022                                               | **   | 6,826                         |
| WESTLAKE 3.61% DUE 10-16-2023                                               | **   | 3,555,041                     |
| WESTLAKE 4% DUE 10-16-2023                                                  | **   | 2,833,087                     |
| WESTLAKE 4.31% DUE 03-15-2024                                               | **   | 2,857,223                     |
| WESTLAKE CHEM CORP COM STK                                                  | **   | 1,087,075                     |
| WESTPAC BKG 2.35% DUE 02-19-2025                                            | **   | 2,647,129                     |
| WESTPAC BKG 2.5% DUE 06-28-2022                                             | **   | 517,046                       |
| WESTPAC BKG 2.85% DUE 05-13-2026                                            | **   | 277,582                       |
| WESTPAC BKG 4.322% DUE 11-23-2031                                           | **   | 330,680                       |
| WESTPAC BKG CORP 2.75% DUE 01-11-2023                                       | **   | 525,359                       |
| WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039                                | **   | 89,365                        |
| WESTPAC BKG FIXED 2.668% DUE 11-15-2035                                     | **   | 515,080                       |
| WESTROCK CO COM                                                             | **   | 1,187,542                     |
| WESTROCK CO CORP BOND 3.75% 03-15-2025                                      | **   | 3,695,390                     |
| WESTWOOD HLDGS GROUP INC COM                                                | **   | 7,207                         |
| WEX INC COM                                                                 | **   | 2,632,050                     |
| WEYCO GROUP INC COM                                                         | **   | 28,971                        |
| WEYERHAEUSER CO FIXED 4% DUE 04-15-2030                                     | **   | 5,684,275                     |
| WFRBS COML MTG TR 3.311% DUE 03-15-2045                                     | **   | 593,298                       |
| WFRBS COML MTG TR FLTGT RT 4.0689997673% DUE 09-15-2057                     | **   | 5,117,168                     |
| WFRBS COML MTG TR MTG PASS SER 2014-C20 CL C 4.513 05-15-2047               | **   | 1,763,488                     |
| WFRBS COML MTG TR SER 2013-C12 CL A-3 3.07 03-15-2048                       | **   | 1,952,874                     |
| WH GROUP LIMITED COMSTK                                                     | **   | 3,850,150                     |
| WHIRLPOOL CORP COM                                                          | **   | 220,378                       |
| WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050                                    | **   | 1,811,509                     |
| WHITE MOUNTAINS INSURANCE GROUP COM STOCK                                   | **   | 313,207                       |

| Security Name, Maturity Date, and Rate                                    | Cost | Current Value<br>(in dollars) |
|---------------------------------------------------------------------------|------|-------------------------------|
| WHITEBOX CLO 1 LTD 0.0% 24/10/2031 0% 10-24-2031                          | **   | 2,090,357                     |
| WHITESTONE REIT COMMON SHARES                                             | **   | 29,736                        |
| WHITING PETE CORP COM NEW                                                 | **   | 140,275                       |
| WI PUB SVC CORP 3.35% DUE 11-21-2021                                      | **   | 7,647,660                     |
| WI TREASURY 2.5% TNOTE 01-31-2021                                         | **   | 220,381                       |
| WI TREASURY SEC .125% 10-31-2022                                          | **   | 155,024,219                   |
| WI TREASURY SEC .125% DUE 05-31-2022 REG                                  | **   | 32,356,318                    |
| WI TREASURY SEC 3% DUE 05-15-2045 REG                                     | **   | 908,223                       |
| WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-2024               | **   | 5,344,727                     |
| WIENERBERGER AG NPV                                                       | **   | 32,894                        |
| WILEY JOHN & SONS INC CL A                                                | **   | 1,405,689                     |
| WILL GROUP INC NPV                                                        | **   | 464,416                       |
| WILLIAMS COS INC 3.7% DUE 01-15-2023                                      | **   | 2,907,847                     |
| WILLIAMS PARTNERS 3.35 DUE 08-15-2022                                     | **   | 4,160,133                     |
| WILLIAMS PARTNERS 3.75% DUE 06-15-2027                                    | **   | 3,269,070                     |
| WILLIAMS PARTNERS 3.9% DUE 01-15-2025                                     | **   | 47,676                        |
| WILLIAMS PARTNERS 4.3% DUE 03-04-2024                                     | **   | 2,677,618                     |
| WILLIAMS PARTNERS 4.5% DUE 11-15-2023                                     | **   | 3,307,549                     |
| WILLIAMS PARTNERS 5.4% DUE 03-04-2044                                     | **   | 308,778                       |
| WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048                              | **   | 368,748                       |
| WILLSCOT MOBILE MINI HLDGS CORP COM USD0.01                               | **   | 465,138                       |
| WILMAR INTERNATIONAL LTD NPV                                              | **   | 122,180                       |
| WINGSTOP INC COM                                                          | **   | 1,771,398                     |
| WINNEBAGO INDS INC COM                                                    | **   | 233,406                       |
| WINS CO LTD KRW500                                                        | **   | 18,565                        |
| WINSTEK SEMICONDUCT TWD10                                                 | **   | 37,173                        |
| WINTRUST FINL CORP COM                                                    | **   | 1,415,211                     |
| WIPRO LTD INR2                                                            | **   | 1,587,229                     |
| WISCONSIN ELEC PWR CO 2.05% DUE 12-15-2024                                | **   | 1,825,964                     |
| WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 2.483% 05-01-2027 BEO TAXABLE | **   | 2,182,200                     |
| WISTRON CORP TWD10                                                        | **   | 1,366,403                     |
| WIX.COM LTD COM ILS0.01                                                   | **   | 17,763,907                    |
| WIZZ AIR HLDGS PLC ORD GBP0.0001                                          | **   | 698,779                       |
| WOLTERS KLUWER EUR0.12                                                    | **   | 1,784,857                     |
| WOLVERINE WORLD WIDE INC COM                                              | **   | 14,250                        |
| WONIK IPS COM STK                                                         | **   | 216,206                       |
| WORKDAY INC CL A COM USD0.001                                             | **   | 17,007,278                    |
| WORKIVA INC COM CL A COM CL A                                             | **   | 9,056,820                     |
| WORKPOINT ENTERTAI THB1(NVDR)                                             | **   | 66,960                        |
| WORLD FINL NETWORK 2.03% DUE 04-15-2025                                   | **   | 802,989                       |
| WORLD FINL NETWORK 2.21% DUE 07-15-2026                                   | **   | 1,876,252                     |
| WORLD FINL NETWORK 3.07% DUE 12-16-2024                                   | **   | 702,265                       |
| WORLD FINL NETWORK CR CARD MASTER NT SER 18-C CL A 3.55% FIXED 08-15-2025 | **   | 4,100,653                     |
| WORLD FINL NETWORK CR CARD MASTER SER-18-B CL-A 3.46% 07-15-2025 REG      | **   | 1,229,329                     |
| WORLD FINL NETWORK CR CARD MASTER SER-19-A CL-A 3.14% 12-15-2025 REG      | **   | 1,299,371                     |
| WORLD FINL NETWORK CR CARD SER 19-B CL A 2.49% 04-15-2026 REG             | **   | 3,864,561                     |
| WORLD FUEL SERVICE COM STK USD0.01                                        | **   | 1,307,349                     |
| WORLD OMNI AUTO RECEIVABLES SER 18-B CL A3 2.93% DUE 07-17-2023           | **   | 1,027,624                     |

| Security Name, Maturity Date, and Rate                                       | Cost | Current Value<br>(in dollars) |
|------------------------------------------------------------------------------|------|-------------------------------|
| WORLD OMNI AUTOMOBILE LEASE SEC TRUST SER 20-A CL A3 1.7% 01-17-2023 REG     | **   | 785,976                       |
| WORLD OMNI AUTOMOBILE LEASE SECURITI TST SER 18-B CL A3 3.19% DUE 12-15-2021 | **   | 630,876                       |
| WORLDWIDE PLAZA TR 3.5263% DUE 11-10-2036 BEO                                | **   | 2,001,252                     |
| WORTHINGTON INDS INC COM                                                     | **   | 1,286,940                     |
| WRKCO INC 3.9% DUE 06-01-2028                                                | **   | 57,973                        |
| WRKCO INC 4.65% 03-15-2026                                                   | **   | 2,116,910                     |
| WRKCO INC CORP BOND 4.9% 03-15-2029                                          | **   | 308,800                       |
| WSFS FINANCIAL CORP COM                                                      | **   | 382,019                       |
| WSP GLOBAL INC COM NPV                                                       | **   | 1,261,557                     |
| WUSTENROT & WURTTE NPV                                                       | **   | 279,674                       |
| XCEL ENERGY INC .5% DUE 10-15-2023                                           | **   | 2,469,990                     |
| XCEL ENERGY INC COM                                                          | **   | 6,640,465                     |
| XENIA HOTELS & RESORTS INC COM                                               | **   | 126,388                       |
| XEROX HLDGS CORP COM NEW COM NEW                                             | **   | 694,749                       |
| XIAOMI CORPORATION USD0.0000025 B CLASS                                      | **   | 1,737,692                     |
| XINJIANG GOLDWIND COMSTK                                                     | **   | 245,489                       |
| XINYI GLASS HLDGS HKD0.1                                                     | **   | 1,029,647                     |
| XINYI SOLAR HLDGS HKD0.10                                                    | **   | 615,753                       |
| XLIT LTD 4.45% DUE 03-31-2025                                                | **   | 2,068,979                     |
| XPERI HLDG CORP COM                                                          | **   | 235,815                       |
| XPO LOGISTICS INC COM                                                        | **   | 1,075,899                     |
| XSTRATA FIN CDA LTD NT 144A STEP UP 10-25-2022                               | **   | 1,587,105                     |
| X-TRADE BROKERS DM PLN0.05                                                   | **   | 36,897                        |
| XYLEM INC 3.25% DUE 11-01-2026                                               | **   | 56,210                        |
| XYLEM INC SR NT 4.875 DUE 10-01-2021                                         | **   | 831,006                       |
| YADEA GROUP HOLDIN USD0.00001                                                | **   | 78,552                        |
| YAGEO CORP TWD10                                                             | **   | 552,935                       |
| YALE NEW HAVEN 2.496% DUE 07-01-2050                                         | **   | 5,624,477                     |
| YALE UNIV FIXED .873% DUE 04-15-2025                                         | **   | 16,963,610                    |
| YAMABIKO CORPO NPV                                                           | **   | 176,142                       |
| YAMADA HOLDINGS CO LTD                                                       | **   | 151,450                       |
| YA-MAN LTD PLACEMENT                                                         | **   | 328,521                       |
| YAMANA GOLD INC COM NPV                                                      | **   | 3,137,427                     |
| YAMATO HOLDINGS NPV                                                          | **   | 163,496                       |
| YANDEX N.V. COM USD0.01 CL 'A                                                | **   | 301,421                       |
| YANGMING MARINE TWD10                                                        | **   | 37,589                        |
| YANGZIJANG SHIPBU NPV (SGD)                                                  | **   | 929,402                       |
| YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE                          | **   | 1,304,387                     |
| YATAK VE YORGAN SA TRY1                                                      | **   | 8,419                         |
| YELP INC CL A                                                                | **   | 1,369,722                     |
| YETI HLDGS INC COM                                                           | **   | 1,549,887                     |
| Y-MABS THERAPEUTICS INC COM                                                  | **   | 269,780                       |
| YUANTA FINL HOLDS TWD10                                                      | **   | 204,097                       |
| YUASA TRADING CO NPV                                                         | **   | 112,818                       |
| YUM CHINA HLDGS INC COM                                                      | **   | 4,332,503                     |
| YURTEC CORPORATION NPV                                                       | **   | 258,601                       |
| Z ENERGY LIMITED NPV                                                         | **   | 158,349                       |
| ZAGG INC COM STK                                                             | **   | 18,561                        |

| Security Name, Maturity Date, and Rate                                                                | Cost | Current Value<br>(in dollars) |
|-------------------------------------------------------------------------------------------------------|------|-------------------------------|
| ZALANDO SE NPV                                                                                        | **   | 152,659                       |
| ZEHNDER GROUP CHF0.05 (REGD) 'A'                                                                      | **   | 274,438                       |
| ZENDESK INC COM                                                                                       | **   | 2,576,160                     |
| ZENG HSING INDL CO COM STK                                                                            | **   | 134,937                       |
| ZHENGZHOU COAL MNG MACH-H                                                                             | **   | 127,607                       |
| ZHONGSHENG GROUP H HKD0.0001                                                                          | **   | 623,723                       |
| ZHUZHOU CRRC TIMES ELECTRIC CO LTD                                                                    | **   | 55,483                        |
| ZIGEXN CO LTD NPV                                                                                     | **   | 73,002                        |
| ZILLOW GROUP INC COM USD0.0001 CLASS C                                                                | **   | 632,126                       |
| ZIMMER BIOMET 3.15% DUE 04-01-2022                                                                    | **   | 2,396,227                     |
| ZIMMER BIOMET 3.55% DUE 04-01-2025                                                                    | **   | 1,988,268                     |
| ZIMMER BIOMET 3.55% DUE 04-01-2025                                                                    | **   | 1,435,972                     |
| ZIMMER BIOMET 3.7% DUE 03-19-2023                                                                     | **   | 36,270                        |
| ZIMMER BIOMET HLDGS INC COM                                                                           | **   | 7,858,590                     |
| ZIONS BANCORPORATION N A                                                                              | **   | 1,939,770                     |
| ZOETIS INC 2% DUE 05-15-2030                                                                          | **   | 2,101,925                     |
| ZOETIS INC 3.25% 08-20-2021                                                                           | **   | 2,580,734                     |
| ZOGENIX INC COM NEW COM NEW                                                                           | **   | 95,012                        |
| ZOOPLUS AG NPV (BR)                                                                                   | **   | 64,716                        |
| ZOVIO INC COM USD0.01                                                                                 | **   | 22,970                        |
| ZSCALER INC COM                                                                                       | **   | 841,977                       |
| ZUMIEZ INC COM                                                                                        | **   | 1,393,006                     |
| ZUMTOBEL GROUP AG                                                                                     | **   | 292,555                       |
| ZURICH INSURANCE GROUP AG CHF0.10                                                                     | **   | 6,739,599                     |
| ZYNGA INC                                                                                             | **   | 4,164,952                     |
| Metropolitan Life (wrap contract)                                                                     | **   | (245,867,707)                 |
| Prudential (wrap contract)                                                                            | **   | (259,751,740)                 |
| RGA (wrap contract)                                                                                   | **   | (158,916,950)                 |
| Royal Bank of Canada (wrap contract)                                                                  | **   | (253,103,479)                 |
| Voya (wrap contract)                                                                                  | **   | (366,259,197)                 |
| TOTAL                                                                                                 |      | \$ 68,046,960,564             |
| *PARTICIPANT LOANS (Interest from 3.25% to 9.50% maturing through August 2041)                        | **   | \$ 681,113,586                |
| *Party-in-interest                                                                                    |      |                               |
| **Cost information is not required for participant directed investment and therefore is not included. |      |                               |
| (Concluded)                                                                                           |      |                               |

**SIGNATURE**

Pursuant to the requirements of the Securities Exchange Act of 1934, the Plan Administrator has duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

|               |                              |
|---------------|------------------------------|
|               | THE BOEING COMPANY           |
|               | VOLUNTARY INVESTMENT PLAN    |
|               | _____                        |
| June 15, 2021 | /s/ Michael Cleary           |
| _____         | _____                        |
| Date          | Michael Cleary               |
|               | Vice President of Accounting |
|               | and Financial Reporting      |

**CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM**

We consent to the incorporation by reference in Registration Statement Nos. 33-31434, 33-43854, 333-32499, 333-73252, 333-107677, 333-140837, 333-163637, and 333-252770 on Form S-8 of our report dated June 15, 2021, relating to the financial statements and supplemental schedule of The Boeing Company Voluntary Investment Plan appearing in this annual report on Form 11-K for the year ended December 31, 2020.

/s/ Deloitte & Touche LLP

Chicago, Illinois

June 15, 2021