

Security Description	Shares/Par	Base Market Value
<b>ALTERNATIVE INVESTMENTS</b>		
<b>U.S. DOLLAR</b>		
BLACKSTONE STRAT OPP	642,481.920	642,481.92
BLACKSTONE STRAT OPP	1,630,194.010	1,630,194.01
SRS PARTNERS USÉÉÉÉ	1,926,843.530	1,926,843.53
SRS PARTNERS USÉÉÉÉ	4,889,016.160	4,889,016.16
MAGNETAR MTP EOF II	8,667,831.480	8,667,831.48
MAGNETAR MTP EOF II	26,003,494.630	26,003,494.63
PINE RIVER FUND LTD	27,805.080	27,805.08
PINE RIVER FUND LTD	83,415.190	83,415.19
LUXOR CAPITAL PARTNERS OFFSHORE LTDD	1,067,356.750	1,067,356.75
LUXOR CAPITAL PARTNERS OFFSHORE LTDD	355,785.600	355,785.60
MYRIAD OPPORTUNITIES	27,804,714.900	27,804,714.90
MYRIAD OPPORTUNITIES	11,101,002.510	11,101,002.51
NORTHERN TRUST LITIGATION CREDIT	1.000	0.00
ARROWMARK FUND I	375,449,617.000	375,449,617.00
ARROWMARK FUND I	191,181,257.000	191,181,257.00
<b>TOTAL U.S. DOLLAR</b>		<b>650,830,815.76</b>
<b>TOTAL ALTERNATIVE INVESTMENTS</b>		<b>650,830,815.76</b>
<b>CASH &amp; CASH EQUIVALENTS</b>		
<b>AUSTRALIAN DOLLAR</b>		
DIVIDENDS RECEIVABLE	0.000	42,888.06
DIVIDENDS RECEIVABLE	0.000	313,928.62
DIVIDENDS RECEIVABLE	0.000	146,132.40
DIVIDENDS RECEIVABLE	0.000	98,359.62
DIVIDENDS RECEIVABLE	0.000	6,450.85
DIVIDENDS RECEIVABLE	0.000	10,272.50
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,252.25
DIVIDENDS RECEIVABLE RECLAIM	0.000	368.23
DIVIDENDS RECEIVABLE RECLAIM	0.000	40,293.89
DIVIDENDS RECEIVABLE RECLAIM	0.000	9,197.85
DIVIDENDS RECEIVABLE RECLAIM	0.000	9,491.04
DIVIDENDS RECEIVABLE RECLAIM	0.000	3,884.28
DIVIDENDS RECEIVABLE RECLAIM	0.000	10,764.94
DIVIDENDS RECEIVABLE RECLAIM	0.000	14,677.97
DIVIDENDS RECEIVABLE RECLAIM	0.000	25,226.58
DIVIDENDS RECEIVABLE RECLAIM	0.000	3,941.94
INTEREST RECEIVABLE	0.000	6,142.97
INTEREST RECEIVABLE	0.000	14,838.45
NON-BASE CURRENCY	0.000	-141.86
NON-BASE CURRENCY	0.000	-1,548.37
NON-BASE CURRENCY	0.000	6.52
NON-BASE CURRENCY	0.000	37,881.80
NON-BASE CURRENCY	0.000	-709.68

Security Description	Shares/Par	Base Market Value
NON-BASE CURRENCY	0.000	23,871.50
NON-BASE CURRENCY	0.000	196,463.45
NON-BASE CURRENCY	0.000	16,653.16
FFX CONTRACTS RECEIVABLE	0.000	14,505,700.57
FFX CONTRACTS RECEIVABLE	0.000	3,497,062.86
FFX CONTRACTS RECEIVABLE	0.000	6,392,361.98
FFX CONTRACTS RECEIVABLE	0.000	1,462,823.68
<b>TOTAL AUSTRALIAN DOLLAR</b>		<b>26,888,538.05</b>
<b>BRAZIL REAL</b>		
DIVIDENDS RECEIVABLE	0.000	3,678.48
DIVIDENDS RECEIVABLE	0.000	41,102.14
DIVIDENDS RECEIVABLE	0.000	109,586.81
DIVIDENDS RECEIVABLE	0.000	53,233.15
DIVIDENDS RECEIVABLE	0.000	18,529.27
DIVIDENDS RECEIVABLE	0.000	83,231.20
DIVIDENDS RECEIVABLE	0.000	8,184.01
DIVIDENDS RECEIVABLE	0.000	188,108.01
INTEREST RECEIVABLE	0.000	79,877.73
INTEREST RECEIVABLE	0.000	33,359.91
NON-BASE CURRENCY	0.000	2.15
NON-BASE CURRENCY	0.000	1.74
<b>TOTAL BRAZIL REAL</b>		<b>618,894.60</b>
<b>CANADIAN DOLLAR</b>		
DIVIDENDS RECEIVABLE	0.000	3,119.40
DIVIDENDS RECEIVABLE	0.000	2,909.47
DIVIDENDS RECEIVABLE	0.000	48,391.95
DIVIDENDS RECEIVABLE	0.000	95,389.87
DIVIDENDS RECEIVABLE	0.000	7,453.97
DIVIDENDS RECEIVABLE	0.000	73.13
DIVIDENDS RECEIVABLE	0.000	9,194.98
DIVIDENDS RECEIVABLE RECLAIM	0.000	15,222.14
DIVIDENDS RECEIVABLE RECLAIM	0.000	6,727.45
DIVIDENDS RECEIVABLE RECLAIM	0.000	389.73
DIVIDENDS RECEIVABLE RECLAIM	0.000	15,523.15
DIVIDENDS RECEIVABLE RECLAIM	0.000	104.31
DIVIDENDS RECEIVABLE RECLAIM	0.000	3,668.70
DIVIDENDS RECEIVABLE RECLAIM	0.000	30,300.12
DIVIDENDS RECEIVABLE RECLAIM	0.000	2,378.34
INTEREST RECEIVABLE	0.000	13,916.51
INTEREST RECEIVABLE	0.000	34,560.67
NON-BASE CURRENCY	0.000	392.65
NON-BASE CURRENCY	0.000	172.65
NON-BASE CURRENCY	0.000	4,992.72
NON-BASE CURRENCY	0.000	3,963.80

Security Description	Shares/Par	Base Market Value
NON-BASE CURRENCY	0.000	1,660.89
NON-BASE CURRENCY	0.000	459.75
NON-BASE CURRENCY	0.000	19,945.71
NON-BASE CURRENCY	0.000	898.33
NON-BASE CURRENCY	0.000	7,115.41
FFX CONTRACTS RECEIVABLE	0.000	1,908,036.03
FFX CONTRACTS RECEIVABLE	0.000	4,562,333.54
FFX CONTRACTS RECEIVABLE	0.000	22,844,582.71
FFX CONTRACTS RECEIVABLE	0.000	10,132,159.97
<b>TOTAL CANADIAN DOLLAR</b>		<b>39,776,038.05</b>
<b>CHILEAN PESO</b>		
NON-BASE CURRENCY	0.000	0.03
<b>TOTAL CHILEAN PESO</b>		<b>0.03</b>
<b>COLOMBIAN PESO</b>		
INTEREST RECEIVABLE	0.000	35,322.12
INTEREST RECEIVABLE	0.000	84,540.02
NON-BASE CURRENCY	0.000	27.47
NON-BASE CURRENCY	0.000	18.08
<b>TOTAL COLOMBIAN PESO</b>		<b>119,907.69</b>
<b>CZECH KORUNA</b>		
DIVIDENDS RECEIVABLE RECLAIM	0.000	935.05
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,204.92
<b>TOTAL CZECH KORUNA</b>		<b>2,139.97</b>
<b>DANISH KRONE</b>		
DIVIDENDS RECEIVABLE RECLAIM	0.000	6,800.84
DIVIDENDS RECEIVABLE RECLAIM	0.000	130,285.56
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,450.71
DIVIDENDS RECEIVABLE RECLAIM	0.000	81,508.63
DIVIDENDS RECEIVABLE RECLAIM	0.000	3,018.37
DIVIDENDS RECEIVABLE RECLAIM	0.000	9,527.73
DIVIDENDS RECEIVABLE RECLAIM	0.000	236,778.36
DIVIDENDS RECEIVABLE RECLAIM	0.000	138,427.14
DIVIDENDS RECEIVABLE RECLAIM	0.000	41,033.20
DIVIDENDS RECEIVABLE RECLAIM	0.000	47,604.05
NON-BASE CURRENCY	0.000	102,201.27
NON-BASE CURRENCY	0.000	45,715.23
NON-BASE CURRENCY	0.000	6,160.83
NON-BASE CURRENCY	0.000	2,779.09
NON-BASE CURRENCY	0.000	5,973.84
<b>TOTAL DANISH KRONE</b>		<b>859,264.85</b>
<b>EGYPTIAN POUND</b>		
NON-BASE CURRENCY	0.000	11,716.08
NON-BASE CURRENCY	0.000	33,799.56

Security Description	Shares/Par	Base Market Value
<b>TOTAL EGYPTIAN POUND</b>		<b>45,515.64</b>
<b>EURO CURRENCY UNIT</b>		
DIVIDENDS RECEIVABLE	0.000	1,209.99
DIVIDENDS RECEIVABLE	0.000	24,998.33
DIVIDENDS RECEIVABLE	0.000	49,722.15
DIVIDENDS RECEIVABLE	0.000	110,149.02
DIVIDENDS RECEIVABLE	0.000	54,532.36
DIVIDENDS RECEIVABLE	0.000	2,748.20
DIVIDENDS RECEIVABLE RECLAIM	0.000	24,061.40
DIVIDENDS RECEIVABLE RECLAIM	0.000	13,514.74
DIVIDENDS RECEIVABLE RECLAIM	0.000	30,956.93
DIVIDENDS RECEIVABLE RECLAIM	0.000	427,041.46
DIVIDENDS RECEIVABLE RECLAIM	0.000	171,854.93
DIVIDENDS RECEIVABLE RECLAIM	0.000	11,903.52
DIVIDENDS RECEIVABLE RECLAIM	0.000	802,814.81
DIVIDENDS RECEIVABLE RECLAIM	0.000	504,422.56
DIVIDENDS RECEIVABLE RECLAIM	0.000	153,648.28
DIVIDENDS RECEIVABLE RECLAIM	0.000	186,053.14
DIVIDENDS RECEIVABLE RECLAIM	0.000	90,225.46
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,774,004.77
DIVIDENDS RECEIVABLE RECLAIM	0.000	5,080.47
DIVIDENDS RECEIVABLE RECLAIM	0.000	442,171.60
INTEREST RECEIVABLE	0.000	56,028.69
INTEREST RECEIVABLE	0.000	136,282.31
INTEREST RECEIVABLE RECLAIM	0.000	454.51
INTEREST RECEIVABLE RECLAIM	0.000	188.21
NON-BASE CURRENCY	0.000	0.01
NON-BASE CURRENCY	0.000	-0.01
NON-BASE CURRENCY	0.000	74,467.84
NON-BASE CURRENCY	0.000	-15.17
NON-BASE CURRENCY	0.000	152,408.80
NON-BASE CURRENCY	0.000	-220.58
NON-BASE CURRENCY	0.000	-7,265.45
NON-BASE CURRENCY	0.000	6,065.01
NON-BASE CURRENCY	0.000	84.27
NON-BASE CURRENCY	0.000	-113.75
NON-BASE CURRENCY	0.000	7,893.16
NON-BASE CURRENCY	0.000	30,090.95
NON-BASE CURRENCY	0.000	17,403.21
NON-BASE CURRENCY - BROKER	0.000	-3,912.08
NON-BASE CURRENCY - BROKER	0.000	-11,370.97
FFX CONTRACTS RECEIVABLE	0.000	0.04
FFX CONTRACTS RECEIVABLE	0.000	4.36
FFX CONTRACTS RECEIVABLE	0.000	84,185.80

Security Description	Shares/Par	Base Market Value
FFX CONTRACTS RECEIVABLE	0.000	7,395,742.07
FFX CONTRACTS RECEIVABLE	0.000	188,014.59
FFX CONTRACTS RECEIVABLE	0.000	4,237,784.22
FFX CONTRACTS RECEIVABLE	0.000	10.75
FFX CONTRACTS RECEIVABLE	0.000	8.26
FFX CONTRACTS RECEIVABLE	0.000	10,201,800.83
FFX CONTRACTS RECEIVABLE	0.000	16,664,080.03
<b>TOTAL EURO CURRENCY UNIT</b>		<b>44,111,214.03</b>
<b>HONG KONG DOLLAR</b>		
RECEIVABLE FOR INVESTMENTS SOLD	0.000	37,209.67
RECEIVABLE FOR INVESTMENTS SOLD	0.000	82,117.88
NON-BASE CURRENCY	0.000	0.00
NON-BASE CURRENCY	0.000	-0.48
NON-BASE CURRENCY	0.000	0.14
NON-BASE CURRENCY	0.000	0.06
NON-BASE CURRENCY	0.000	-0.10
NON-BASE CURRENCY	0.000	0.00
NON-BASE CURRENCY	0.000	-111.69
NON-BASE CURRENCY	0.000	-252.84
FFX CONTRACTS RECEIVABLE	0.000	125,053.64
FFX CONTRACTS RECEIVABLE	0.000	284,866.57
<b>TOTAL HONG KONG DOLLAR</b>		<b>528,882.85</b>
<b>HUNGARIAN FORINT</b>		
NON-BASE CURRENCY	0.000	0.00
NON-BASE CURRENCY	0.000	0.00
NON-BASE CURRENCY	0.000	0.00
<b>TOTAL HUNGARIAN FORINT</b>		<b>0.00</b>
<b>INDIAN RUPEE</b>		
INTEREST RECEIVABLE	0.000	5,805.71
INTEREST RECEIVABLE	0.000	2,427.41
NON-BASE CURRENCY	0.000	121,880.58
NON-BASE CURRENCY	0.000	178,916.27
NON-BASE CURRENCY	0.000	2,149.76
NON-BASE CURRENCY	0.000	163.58
NON-BASE CURRENCY	0.000	336,831.67
NON-BASE CURRENCY	0.000	74,833.03
NON-BASE CURRENCY	0.000	271,759.11
NON-BASE CURRENCY	0.000	151,594.48
<b>TOTAL INDIAN RUPEE</b>		<b>1,146,361.60</b>
<b>INDONESIAN RUPIAH</b>		
RECEIVABLE FOR INVESTMENTS SOLD	0.000	219,692.64
RECEIVABLE FOR INVESTMENTS SOLD	0.000	439,385.28
DIVIDENDS RECEIVABLE	0.000	41,229.05
DIVIDENDS RECEIVABLE	0.000	80,488.83

Security Description	Shares/Par	Base Market Value
INTEREST RECEIVABLE	0.000	64,159.06
INTEREST RECEIVABLE	0.000	159,878.98
<b>TOTAL INDONESIAN RUPIAH</b>		<b>1,004,833.84</b>
<b>JAPANESE YEN</b>		
RECEIVABLE FOR INVESTMENTS SOLD	0.000	20,074.69
RECEIVABLE FOR INVESTMENTS SOLD	0.000	52,739.24
RECEIVABLE FOR INVESTMENTS SOLD	0.000	23,443.91
RECEIVABLE FOR INVESTMENTS SOLD	0.000	8,598.84
DIVIDENDS RECEIVABLE	0.000	121,223.78
DIVIDENDS RECEIVABLE	0.000	113,398.19
DIVIDENDS RECEIVABLE	0.000	53,376.50
DIVIDENDS RECEIVABLE	0.000	139,217.84
DIVIDENDS RECEIVABLE	0.000	157,252.63
DIVIDENDS RECEIVABLE	0.000	62,098.32
DIVIDENDS RECEIVABLE	0.000	446,073.31
DIVIDENDS RECEIVABLE	0.000	350,476.78
DIVIDENDS RECEIVABLE	0.000	987,928.69
DIVIDENDS RECEIVABLE	0.000	49,815.49
INTEREST RECEIVABLE	0.000	671.19
INTEREST RECEIVABLE	0.000	278.57
NON-BASE CURRENCY	0.000	-5.10
NON-BASE CURRENCY	0.000	36,314.35
NON-BASE CURRENCY	0.000	85,198.06
NON-BASE CURRENCY	0.000	6,885.63
FFX CONTRACTS RECEIVABLE	0.000	2,248,874.95
FFX CONTRACTS RECEIVABLE	0.000	11,293,467.18
FFX CONTRACTS RECEIVABLE	0.000	940,799.66
FFX CONTRACTS RECEIVABLE	0.000	4,929,560.60
<b>TOTAL JAPANESE YEN</b>		<b>22,127,763.30</b>
<b>MALAYSIAN RINGGIT</b>		
DIVIDENDS RECEIVABLE	0.000	2,567.61
DIVIDENDS RECEIVABLE	0.000	10,732.44
DIVIDENDS RECEIVABLE	0.000	1,174.47
DIVIDENDS RECEIVABLE	0.000	21,758.21
INTEREST RECEIVABLE	0.000	20,047.78
INTEREST RECEIVABLE	0.000	47,811.69
<b>TOTAL MALAYSIAN RINGGIT</b>		<b>104,092.20</b>
<b>MEXICAN PESO</b>		
INTEREST RECEIVABLE	0.000	82,895.29
INTEREST RECEIVABLE	0.000	34,713.98
NON-BASE CURRENCY	0.000	0.00
NON-BASE CURRENCY	0.000	3,756.64
NON-BASE CURRENCY	0.000	1,429.03
NON-BASE CURRENCY	0.000	8.90

Security Description	Shares/Par	Base Market Value
<b>TOTAL MEXICAN PESO</b>		<b>122,803.84</b>
<b>NEW TAIWAN DOLLAR</b>		
DIVIDENDS RECEIVABLE	0.000	8,311.39
DIVIDENDS RECEIVABLE	0.000	17,901.45
DIVIDENDS RECEIVABLE	0.000	35,970.27
DIVIDENDS RECEIVABLE	0.000	351.79
DIVIDENDS RECEIVABLE	0.000	80,383.45
DIVIDENDS RECEIVABLE	0.000	175.89
NON-BASE CURRENCY	0.000	221,022.74
NON-BASE CURRENCY	0.000	444,855.15
NON-BASE CURRENCY	0.000	76,462.62
<b>TOTAL NEW TAIWAN DOLLAR</b>		<b>885,434.75</b>
<b>NEW ZEALAND DOLLAR</b>		
INTEREST RECEIVABLE	0.000	25,905.44
INTEREST RECEIVABLE	0.000	12,493.40
NON-BASE CURRENCY	0.000	386.61
NON-BASE CURRENCY	0.000	385.77
NON-BASE CURRENCY	0.000	920.25
NON-BASE CURRENCY	0.000	53.43
FFX CONTRACTS RECEIVABLE	0.000	3,205,620.52
FFX CONTRACTS RECEIVABLE	0.000	1,520,556.49
FFX CONTRACTS RECEIVABLE	0.000	1,043,409.09
FFX CONTRACTS RECEIVABLE	0.000	2,418,650.28
<b>TOTAL NEW ZEALAND DOLLAR</b>		<b>8,228,381.28</b>
<b>NORWEGIAN KRONE</b>		
DIVIDENDS RECEIVABLE	0.000	3,458.90
DIVIDENDS RECEIVABLE	0.000	1,523.99
DIVIDENDS RECEIVABLE RECLAIM	0.000	0.09
DIVIDENDS RECEIVABLE RECLAIM	0.000	403.58
DIVIDENDS RECEIVABLE RECLAIM	0.000	6,027.33
DIVIDENDS RECEIVABLE RECLAIM	0.000	261.38
DIVIDENDS RECEIVABLE RECLAIM	0.000	62,183.51
INTEREST RECEIVABLE	0.000	16,327.14
INTEREST RECEIVABLE	0.000	6,954.71
NON-BASE CURRENCY	0.000	3,653.50
NON-BASE CURRENCY	0.000	25.70
NON-BASE CURRENCY	0.000	11.31
NON-BASE CURRENCY	0.000	60,679.06
FFX CONTRACTS RECEIVABLE	0.000	2,608,840.71
FFX CONTRACTS RECEIVABLE	0.000	5,922,406.23
<b>TOTAL NORWEGIAN KRONE</b>		<b>8,692,757.14</b>
<b>PHILIPPINES PESO</b>		
INTEREST RECEIVABLE	0.000	1,172.39
INTEREST RECEIVABLE	0.000	504.92

Security Description	Shares/Par	Base Market Value
NON-BASE CURRENCY	0.000	3,802.44
NON-BASE CURRENCY	0.000	1,500.38
<b>TOTAL PHILIPPINES PESO</b>		<b>6,980.13</b>
<b>POLISH ZLOTY</b>		
RECEIVABLE FOR INVESTMENTS SOLD	0.000	56,107.81
RECEIVABLE FOR INVESTMENTS SOLD	0.000	124,308.91
NON-BASE CURRENCY	0.000	-3.22
NON-BASE CURRENCY	0.000	2.19
NON-BASE CURRENCY	0.000	-1.45
<b>TOTAL POLISH ZLOTY</b>		<b>180,414.24</b>
<b>POUND STERLING</b>		
RECEIVABLE FOR INVESTMENTS SOLD	0.000	6,334.85
RECEIVABLE FOR INVESTMENTS SOLD	0.000	14,245.53
DIVIDENDS RECEIVABLE	0.000	17,606.38
DIVIDENDS RECEIVABLE	0.000	137,311.68
DIVIDENDS RECEIVABLE	0.000	279,812.09
DIVIDENDS RECEIVABLE	0.000	624,577.59
DIVIDENDS RECEIVABLE	0.000	40,033.33
DIVIDENDS RECEIVABLE	0.000	61,182.56
DIVIDENDS RECEIVABLE RECLAIM	0.000	39,347.52
DIVIDENDS RECEIVABLE RECLAIM	0.000	13,160.56
INTEREST RECEIVABLE	0.000	10,634.59
INTEREST RECEIVABLE	0.000	24,945.37
NON-BASE CURRENCY	0.000	1.31
NON-BASE CURRENCY	0.000	4.73
NON-BASE CURRENCY	0.000	73,260.77
NON-BASE CURRENCY	0.000	14,633.08
NON-BASE CURRENCY	0.000	110.96
NON-BASE CURRENCY	0.000	33.95
NON-BASE CURRENCY	0.000	1.48
NON-BASE CURRENCY	0.000	216,653.81
NON-BASE CURRENCY	0.000	1.38
NON-BASE CURRENCY	0.000	60.78
NON-BASE CURRENCY	0.000	6,443.23
NON-BASE CURRENCY	0.000	18.96
NON-BASE CURRENCY	0.000	2.94
NON-BASE CURRENCY	0.000	0.10
FFX CONTRACTS RECEIVABLE	0.000	2,956,830.85
FFX CONTRACTS RECEIVABLE	0.000	6,823,508.88
FFX CONTRACTS RECEIVABLE	0.000	3,155,070.73
FFX CONTRACTS RECEIVABLE	0.000	1,319,644.13
<b>TOTAL POUND STERLING</b>		<b>15,835,474.12</b>
<b>ROMANIAN LEU</b>		
NON-BASE CURRENCY	0.000	0.02



Security Description	Shares/Par	Base Market Value
NON-BASE CURRENCY	0.00	0.04
<b>TOTAL ROMANIAN LEU</b>		<b>0.06</b>
<b>RUSSIAN RUBLE (NEW)</b>		
DIVIDENDS RECEIVABLE RECLAIM	0.00	11,493.76
DIVIDENDS RECEIVABLE RECLAIM	0.00	4,926.86
<b>TOTAL RUSSIAN RUBLE (NEW)</b>		<b>16,420.62</b>
<b>SINGAPORE DOLLAR</b>		
INTEREST RECEIVABLE	0.00	3,817.17
INTEREST RECEIVABLE	0.00	8,942.43
NON-BASE CURRENCY	0.00	-0.09
NON-BASE CURRENCY	0.00	-0.65
NON-BASE CURRENCY	0.00	2,859.42
NON-BASE CURRENCY	0.00	3,543.93
NON-BASE CURRENCY	0.00	65,090.78
NON-BASE CURRENCY	0.00	-0.04
NON-BASE CURRENCY	0.00	-160.85
<b>TOTAL SINGAPORE DOLLAR</b>		<b>84,092.10</b>
<b>SOUTH AFRICAN RAND</b>		
DIVIDENDS RECEIVABLE RECLAIM	0.00	3,214.37
DIVIDENDS RECEIVABLE RECLAIM	0.00	7,203.60
NON-BASE CURRENCY	0.00	1.61
NON-BASE CURRENCY	0.00	10.15
NON-BASE CURRENCY	0.00	23.40
NON-BASE CURRENCY	0.00	6,375.97
NON-BASE CURRENCY	0.00	90.11
NON-BASE CURRENCY	0.00	2,167.72
NON-BASE CURRENCY	0.00	855.92
NON-BASE CURRENCY	0.00	0.54
<b>TOTAL SOUTH AFRICAN RAND</b>		<b>19,943.39</b>
<b>SOUTH KOREAN WON</b>		
DIVIDENDS RECEIVABLE	0.00	417.76
DIVIDENDS RECEIVABLE	0.00	628,159.08
DIVIDENDS RECEIVABLE	0.00	378,120.64
DIVIDENDS RECEIVABLE	0.00	20,158.91
DIVIDENDS RECEIVABLE	0.00	863,522.38
DIVIDENDS RECEIVABLE	0.00	943.00
DIVIDENDS RECEIVABLE	0.00	304,271.20
DIVIDENDS RECEIVABLE	0.00	9,158.32
NON-BASE CURRENCY	0.00	24,532.06
NON-BASE CURRENCY	0.00	156,916.64
NON-BASE CURRENCY	0.00	100,710.37
FFX CONTRACTS RECEIVABLE	0.00	39,046.32
FFX CONTRACTS RECEIVABLE	0.00	17,247.45

Security Description	Shares/Par	Base Market Value
<b>TOTAL SOUTH KOREAN WON</b>		<b>2,543,204.13</b>
<b>SWEDISH KRONA</b>		
RECEIVABLE FOR INVESTMENTS SOLD	0.000	17,148.71
RECEIVABLE FOR INVESTMENTS SOLD	0.000	38,331.44
RECEIVABLE FOR INVESTMENTS SOLD	0.000	45,075.98
RECEIVABLE FOR INVESTMENTS SOLD	0.000	19,892.65
DIVIDENDS RECEIVABLE	0.000	4,738.36
DIVIDENDS RECEIVABLE	0.000	7,753.99
DIVIDENDS RECEIVABLE	0.000	43,643.84
DIVIDENDS RECEIVABLE	0.000	50,843.82
DIVIDENDS RECEIVABLE	0.000	68,336.88
DIVIDENDS RECEIVABLE	0.000	106,907.75
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,317.58
DIVIDENDS RECEIVABLE RECLAIM	0.000	4,897.09
DIVIDENDS RECEIVABLE RECLAIM	0.000	410.18
DIVIDENDS RECEIVABLE RECLAIM	0.000	59,642.51
DIVIDENDS RECEIVABLE RECLAIM	0.000	56,021.41
DIVIDENDS RECEIVABLE RECLAIM	0.000	21,790.21
DIVIDENDS RECEIVABLE RECLAIM	0.000	3,006.77
DIVIDENDS RECEIVABLE RECLAIM	0.000	120,821.91
NON-BASE CURRENCY	0.000	8.02
NON-BASE CURRENCY	0.000	82,792.42
NON-BASE CURRENCY	0.000	25.82
FFX CONTRACTS RECEIVABLE	0.000	2,324,261.43
FFX CONTRACTS RECEIVABLE	0.000	667,292.95
FFX CONTRACTS RECEIVABLE	0.000	1,779,447.88
FFX CONTRACTS RECEIVABLE	0.000	5,295,364.86
<b>TOTAL SWEDISH KRONA</b>		<b>10,819,774.46</b>
<b>SWISS FRANC</b>		
DIVIDENDS RECEIVABLE	0.000	2,750.42
DIVIDENDS RECEIVABLE RECLAIM	0.000	493,394.84
DIVIDENDS RECEIVABLE RECLAIM	0.000	182,678.69
DIVIDENDS RECEIVABLE RECLAIM	0.000	677,076.07
DIVIDENDS RECEIVABLE RECLAIM	0.000	24,134.18
DIVIDENDS RECEIVABLE RECLAIM	0.000	11,370.70
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,736.17
DIVIDENDS RECEIVABLE RECLAIM	0.000	672,237.02
DIVIDENDS RECEIVABLE RECLAIM	0.000	265,898.11
DIVIDENDS RECEIVABLE RECLAIM	0.000	197,685.23
DIVIDENDS RECEIVABLE RECLAIM	0.000	216,222.09
NON-BASE CURRENCY	0.000	6,234.59
NON-BASE CURRENCY	0.000	32,710.53
NON-BASE CURRENCY	0.000	113,877.09
NON-BASE CURRENCY	0.000	69,898.90

Security Description	Shares/Par	Base Market Value
NON-BASE CURRENCY	0.000	24,151.43
NON-BASE CURRENCY	0.000	258,925.99
FFX CONTRACTS RECEIVABLE	0.000	718,045.69
FFX CONTRACTS RECEIVABLE	0.000	316,008.25
<b>TOTAL SWISS FRANC</b>		<b>4,285,035.99</b>
<b>TURKISH LIRA</b>		
RECEIVABLE FOR INVESTMENTS SOLD	0.000	75,555.10
RECEIVABLE FOR INVESTMENTS SOLD	0.000	169,200.20
NON-BASE CURRENCY	0.000	0.00
NON-BASE CURRENCY	0.000	11,307.39
NON-BASE CURRENCY	0.000	846.74
NON-BASE CURRENCY	0.000	8,409.98
NON-BASE CURRENCY	0.000	23,642.74
<b>TOTAL TURKISH LIRA</b>		<b>288,962.15</b>
<b>U.S. DOLLAR</b>		
ABN AMRO FDG USA DISC 05/25/2021	1,300,000.000	1,299,618.67
AUSTRALIA & NZ BK DISC 04/26/2021	1,250,000.000	1,249,625.35
BPCE DISC 09/01/2021	2,900,000.000	2,897,459.28
BARCLAYS BANK DISC 05/03/2021	3,000,000.000	2,998,866.67
BARCLAYS BANK DISC 05/21/2021	1,250,000.000	1,249,504.17
CHARTA LLC DISC 04/14/2021	1,250,000.000	1,249,474.65
CHARTA LLC DISC 04/14/2021	2,850,000.000	2,848,802.21
COLLATERALIZED CP DISC 04/09/2021	2,850,000.000	2,848,527.50
CONAGRA FOODS DISC 04/08/2021	250,000.000	249,862.22
CONAGRA FOODS DISC 04/08/2021	548,000.000	547,697.99
DNB NOR BANK DISC 05/06/2021	1,200,000.000	1,199,359.67
DNB NOR BANK DISC 05/06/2021	2,750,000.000	2,748,532.57
DOLLARAMA INC DISC 04/06/2021	250,000.000	249,904.17
DOLLARAMA INC DISC 04/06/2021	250,000.000	249,904.17
FEDERAL HOME LN BK CONS DISC 04/05/2021	10,000,000.000	9,999,952.78
FEDERAL HOME LN BK CONS DISC 04/23/2021	5,000,000.000	4,999,961.11
FEDERAL HOME LN BK CONS DISC 06/18/2021	5,000,000.000	4,999,873.61
FMS WERTMANAGEM DISC 04/19/2021	2,800,000.000	2,798,880.00
GENERAL MOTORS DISC 04/01/2021	474,000.000	472,864.38
GENERAL MOTORS DISC 04/01/2021	1,263,000.000	1,259,974.07
ING (US) FUNDING DISC 06/16/2021	2,900,000.000	2,898,996.28
INSTITUTIONAL SEC DISC 04/01/2021	17,700,000.000	17,699,292.00
INSTITUTIONAL SEC DISC 04/01/2021	32,300,000.000	32,298,708.00
LIBERTY ST FDG DISC 05/03/2021	1,300,000.000	1,299,545.00
LIBERTY ST FDG DISC 05/27/2021	1,250,000.000	1,249,593.75
LIBERTY ST FDG DISC 05/27/2021	2,850,000.000	2,849,073.75
LLOYDS BK PLC DISC 05/03/2021	1,250,000.000	1,249,146.88
LLOYDS BK PLC DISC 05/03/2021	2,850,000.000	2,848,054.88
MRA ISSUANCE TRUST 8 A1Y 144A VAR RT 10/15/2021 DD 03/10/21	16,400,000.000	16,400,000.00

Security Description	Shares/Par	Base Market Value
MRA ISSUANCE TRUST 8 A1Y 144A VAR RT 10/15/2021 DD 03/10/21	6,000,000.000	6,000,000.00
MITSUBISHI UFJ TR DISC 04/19/2021	1,200,000.000	1,198,929.00
MITSUBISHI UFJ TR DISC 05/25/2021	2,900,000.000	2,898,659.56
MITSUBISHI UFJ TR DISC 05/25/2021	1,250,000.000	1,249,422.22
NRW BANK DISC 04/13/2021	1,250,000.000	1,249,884.20
NATIONAL AUST BK DISC 05/04/2021	1,250,000.000	1,249,552.78
NATIONAL BK CANADA DISC 04/01/2021	1,200,000.000	1,199,167.00
NATIONAL BK CANADA DISC 04/01/2021	2,700,000.000	2,698,125.75
NEW YORK ST TRANSPRTN DEV CORP 1.360% 12/01/2021 DD 12/01/20	120,000.000	120,000.00
NEW YORK ST TRANSPRTN DEV CORP 1.360% 12/01/2021 DD 12/01/20	320,000.000	320,000.00
SOCIETE GENERALE DISC 04/08/2021	1,250,000.000	1,249,437.50
SOCIETE GENERALE DISC 04/08/2021	2,800,000.000	2,798,740.00
SUMITOMO MTSU BKG DISC 05/21/2021	1,250,000.000	1,249,496.53
SUMITOMO MTSU BKG DISC 05/21/2021	2,850,000.000	2,848,852.08
SWEDBANK (FOR AB) DISC 05/19/2021	1,250,000.000	1,249,552.78
SWEDBANK (FOR AB) DISC 05/19/2021	2,900,000.000	2,898,962.44
THUNDER BAY FDG DISC 06/09/2021	2,900,000.000	2,898,921.36
THUNDER BAY FDG DISC 06/09/2021	1,250,000.000	1,249,535.07
TORONTO-DOMINION DISC 06/22/2021	2,850,000.000	2,848,695.33
TORONTO-DOMINION DISC 06/22/2021	1,250,000.000	1,249,427.78
TOTAL CAPITAL A DISC 04/07/2021	1,250,000.000	1,249,505.56
TOTAL CAPITAL A DISC 04/07/2021	2,800,000.000	2,798,892.44
U S TREASURY BILL 0.000% 07/15/2021 DD 07/16/20	875,000.000	874,755.00
U S TREASURY BILL 0.000% 07/15/2021 DD 07/16/20	390,000.000	389,890.80
U S TREASURY BILL 0.000% 04/15/2021 DD 10/15/20	3,300,000.000	3,299,904.30
U S TREASURY BILL 0.000% 04/15/2021 DD 10/15/20	11,500,000.000	11,499,666.50
U S TREASURY BILL 0.000% 06/10/2021 DD 12/10/20	5,000,000.000	4,999,495.00
U S TREASURY BILL 0.000% 07/29/2021 DD 01/28/21	10,854,000.000	10,851,521.67
U S TREASURY BILL 0.000% 07/29/2021 DD 01/28/21	53,063,000.000	53,050,883.96
U S TREASURY BILL 0.000% 04/06/2021 DD 11/03/20	5,000,000.000	4,999,965.28
U S TREASURY BILL 0.000% 05/25/2021 DD 12/22/20	2,000,000.000	1,999,765.29
WESTPAC BANKING DISC 05/19/2021	1,300,000.000	1,299,545.00
WESTPAC BANKING DISC 05/19/2021	2,900,000.000	2,898,985.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	93,939.100	93,939.10
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	1,147.920	1,147.92
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	2,137,664.730	2,137,664.73
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	872,068.990	872,068.99
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	28,168.650	28,168.65
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	5,048,211.560	5,048,211.56
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	7,634,616.190	7,634,616.19
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	271,604.280	271,604.28
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	399,760.760	399,760.76
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	7,401,675.440	7,401,675.44
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	37,215.490	37,215.49
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	12,448,916.620	12,448,916.62

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	954,506.960	954,506.96
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	10,950,903.470	10,950,903.47
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	14,620,840.660	14,620,840.66
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	5,661,681.930	5,661,681.93
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	11,623,589.680	11,623,589.68
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	10,908,740.270	10,908,740.27
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	4,596.210	4,596.21
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	3,933.460	3,933.46
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	4,628,833.540	4,628,833.54
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	2,128,672.790	2,128,672.79
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	11,974,534.550	11,974,534.55
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	1,709,165.640	1,709,165.64
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	37,877.020	37,877.02
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	5,157,173.720	5,157,173.72
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	1,578,704.680	1,578,704.68
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	2,156,782.900	2,156,782.90
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	2,416,791.880	2,416,791.88
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	6,742,571.490	6,742,571.49
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	12,997,123.740	12,997,123.74
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	39,448,538.790	39,448,538.79
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	6,235,158.140	6,235,158.14
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	243,703.060	243,703.06
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	2,236,912.360	2,236,912.36
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	1,019,954.220	1,019,954.22
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	4,783,179.330	4,783,179.33
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	5.520	5.52
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	9.020	9.02
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	16,519,806.060	16,519,806.06
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	34,264.020	34,264.02
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	98,159.870	98,159.87
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	6,841,337.900	6,841,337.90
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	618,797.290	618,797.29
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	902.280	902.28
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	7,493,631.680	7,493,631.68
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	434,020.300	434,020.30
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	127,932.400	127,932.40
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	901,914.970	901,914.97
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	49,484.910	49,484.91
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	540,364.870	540,364.87
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	1,620,363.380	1,620,363.38
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	7,336,035.860	7,336,035.86
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	679,084.020	679,084.02
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	4,782,468.810	4,782,468.81
SWAP COLLATERAL WITH CITIBANK	50,000.000	50,000.00
SWAP COLLATERAL WITH CITIBANK	980,000.000	980,000.00

Security Description	Shares/Par	Base Market Value
SWAP COLLATERAL WITH CITIBANK	2,429,263.140	2,429,263.14
SWAP COLLATERAL WITH CITIBANK	30,000.000	30,000.00
SWAP COLLATERAL WITH UBS	120,000.000	120,000.00
SECURITIES LENDING POOL	157,078,527.910	157,078,527.91
SECURITIES LENDING POOL	407,528,026.690	407,528,026.69
SWAP COLLATERAL WITH JP MORGAN	50,000.000	50,000.00
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)	440,000.000	440,000.00
BLACKROCK MONEY MARKET FD B	1.090	1.09
BLACKROCK MONEY MARKET FD B	93.380	93.38
SWAP COLLATERAL WITH U.S. BANK N.A.	70,000.000	70,000.00
MERRILL LYNCH REV REPO 0.000% 04/01/2021 DD 03/31/21	17,046,000.000	17,046,000.00
MERRILL LYNCH REV REPO 0.000% 04/01/2021 DD 03/31/21	10,048,000.000	10,048,000.00
CANTOR REPO A TRI REPO 0.040% 04/01/2021 DD 03/31/21	249,000,000.000	249,000,000.00
CANTOR REPO A TRI REPO 0.040% 04/01/2021 DD 03/31/21	120,500,000.000	120,500,000.00
MXN/USD SPOT OPTION 2021 PUT JUL 21 019.250 ED 07/22/21	4,680,000.000	28,080.00
MXN/USD SPOT OPTION 2021 PUT JUL 21 019.250 ED 07/22/21	1,960,000.000	11,760.00
CASH	0.000	22.22
CASH	0.000	1.33
CASH	0.000	661,213.87
CASH	0.000	-250,892.09
CASH	0.000	9,795.77
CASH	0.000	4,392.23
CASH	0.000	2,608,204.53
CASH	0.000	3,190,728.85
CASH	0.000	-26,745.52
CASH	0.000	-9,792.26
CASH	0.000	7,692,733.06
CASH	0.000	81.41
CASH	0.000	869,712.97
CASH	0.000	1,145,259.72
CASH	0.000	19,995.41
CASH	0.000	1.68
CASH	0.000	187,663.08
CASH	0.000	763.59
CASH	0.000	4,646,470.68
CASH	0.000	60.08
CASH	0.000	1,380.50
CASH	0.000	9.20
CASH	0.000	9,144.55
CASH	0.000	4,744.21
CASH	0.000	-2,378,420.57
CASH	0.000	84,920.77
CASH	0.000	-528,906.63
CASH	0.000	42,380.70
CASH	0.000	18,008.92

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
CASH - BROKER	0.000	1,811,005.52
CASH - BROKER	0.000	-0.86
CASH - BROKER	0.000	3.80
CASH - BROKER	0.000	218,172.24
CASH - BROKER	0.000	3,900,477.68
CASH - BROKER	0.000	526,856.62
CASH - BROKER	0.000	290,266.27
CASH - BROKER	0.000	644,879.76
CASH - BROKER	0.000	-1.07
CASH - BROKER	0.000	-822,043.42
CASH - BROKER	0.000	-272,281.86
CASH - BROKER	0.000	-4.00
RECEIVABLE FOR INVESTMENTS SOLD	0.000	83,541,034.89
RECEIVABLE FOR INVESTMENTS SOLD	0.000	183,612,845.32
RECEIVABLE FOR INVESTMENTS SOLD	0.000	1,005.08
RECEIVABLE FOR INVESTMENTS SOLD	0.000	4,359,143.49
RECEIVABLE FOR INVESTMENTS SOLD	0.000	23,359,885.14
RECEIVABLE FOR INVESTMENTS SOLD	0.000	65,759,088.79
RECEIVABLE FOR INVESTMENTS SOLD	0.000	1,816,306.84
RECEIVABLE FOR INVESTMENTS SOLD	0.000	132,136.90
RECEIVABLE FOR INVESTMENTS SOLD	0.000	60,308.05
RECEIVABLE FOR INVESTMENTS SOLD	0.000	9,334,051.09
RECEIVABLE FOR INVESTMENTS SOLD	0.000	620,801.02
RECEIVABLE FOR INVESTMENTS SOLD	0.000	1,575,170.64
RECEIVABLE FOR INVESTMENTS SOLD	0.000	2,504,404.05
RECEIVABLE FOR INVESTMENTS SOLD	0.000	2,947,085.37
RECEIVABLE FOR INVESTMENTS SOLD	0.000	7,607,762.04
RECEIVABLE FOR INVESTMENTS SOLD	0.000	2,469,617.73
RECEIVABLE FOR INVESTMENTS SOLD	0.000	25,000.00
RECEIVABLE FOR INVESTMENTS SOLD	0.000	318,274.27
RECEIVABLE FOR INVESTMENTS SOLD	0.000	1,032,036.30
RECEIVABLE FOR INVESTMENTS SOLD	0.000	11,770,432.54
RECEIVABLE FOR INVESTMENTS SOLD	0.000	6,025,841.12
RECEIVABLE FOR INVESTMENTS SOLD	0.000	6,397,612.18
RECEIVABLE FOR UNITS ISSUED	0.000	2,584,380.39
RECEIVABLE FOR UNITS ISSUED	0.000	1,871,827.86
DIVIDENDS RECEIVABLE	0.000	84,857.63
DIVIDENDS RECEIVABLE	0.000	100,952.73
DIVIDENDS RECEIVABLE	0.000	136,073.00
DIVIDENDS RECEIVABLE	0.000	128,220.00
DIVIDENDS RECEIVABLE	0.000	13,813.87
DIVIDENDS RECEIVABLE	0.000	60,552.00
DIVIDENDS RECEIVABLE	0.000	18,031.74
DIVIDENDS RECEIVABLE	0.000	108,179.73
DIVIDENDS RECEIVABLE	0.000	1,468.17

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
DIVIDENDS RECEIVABLE	0.000	666.96
DIVIDENDS RECEIVABLE	0.000	32,995.60
DIVIDENDS RECEIVABLE	0.000	225,363.77
DIVIDENDS RECEIVABLE	0.000	130,176.00
DIVIDENDS RECEIVABLE	0.000	86,426.36
DIVIDENDS RECEIVABLE	0.000	299,178.00
DIVIDENDS RECEIVABLE	0.000	220,543.08
DIVIDENDS RECEIVABLE	0.000	198,805.88
DIVIDENDS RECEIVABLE	0.000	210,277.95
DIVIDENDS RECEIVABLE	0.000	1,349,536.89
DIVIDENDS RECEIVABLE	0.000	89,935.28
DIVIDENDS RECEIVABLE	0.000	0.02
DIVIDENDS RECEIVABLE	0.000	0.07
DIVIDENDS RECEIVABLE	0.000	39,416.58
DIVIDENDS RECEIVABLE	0.000	0.08
DIVIDENDS RECEIVABLE	0.000	241,231.71
DIVIDENDS RECEIVABLE	0.000	29,546.17
DIVIDENDS RECEIVABLE	0.000	38,924.43
DIVIDENDS RECEIVABLE	0.000	97,179.44
DIVIDENDS RECEIVABLE	0.000	616,769.08
DIVIDENDS RECEIVABLE	0.000	13,248.67
DIVIDENDS RECEIVABLE	0.000	97,082.05
DIVIDENDS RECEIVABLE	0.000	286,800.00
DIVIDENDS RECEIVABLE RECLAIM	0.000	23,516.25
DIVIDENDS RECEIVABLE RECLAIM	0.000	5,975.25
DIVIDENDS RECEIVABLE RECLAIM	0.000	103.03
DIVIDENDS RECEIVABLE RECLAIM	0.000	52,747.15
DIVIDENDS RECEIVABLE RECLAIM	0.000	8,309.08
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,354.88
DIVIDENDS RECEIVABLE RECLAIM	0.000	6,510.00
DIVIDENDS RECEIVABLE RECLAIM	0.000	1,921.32
DIVIDENDS RECEIVABLE RECLAIM	0.000	4,406.70
INTEREST RECEIVABLE	0.000	1,213,553.21
INTEREST RECEIVABLE	0.000	41.22
INTEREST RECEIVABLE	0.000	8.06
INTEREST RECEIVABLE	0.000	19.46
INTEREST RECEIVABLE	0.000	10,246,303.60
INTEREST RECEIVABLE	0.000	523,354.13
INTEREST RECEIVABLE	0.000	1,523,293.97
INTEREST RECEIVABLE	0.000	3,755,715.85
INTEREST RECEIVABLE	0.000	843.63
INTEREST RECEIVABLE	0.000	3.98
INTEREST RECEIVABLE	0.000	25.88
INTEREST RECEIVABLE	0.000	11.78
INTEREST RECEIVABLE	0.000	2,938,037.94



Security Description	Shares/Par	Base Market Value
INTEREST RECEIVABLE	0.000	41.71
INTEREST RECEIVABLE	0.000	0.31
INTEREST RECEIVABLE	0.000	6.77
INTEREST RECEIVABLE	0.000	307,076.32
INTEREST RECEIVABLE	0.000	89.65
INTEREST RECEIVABLE	0.000	603,954.87
INTEREST RECEIVABLE	0.000	187.43
INTEREST RECEIVABLE	0.000	0.01
INTEREST RECEIVABLE	0.000	21.76
INTEREST RECEIVABLE	0.000	17.76
INTEREST RECEIVABLE	0.000	547,803.53
INTEREST RECEIVABLE	0.000	16.50
INTEREST RECEIVABLE	0.000	0.32
INTEREST RECEIVABLE	0.000	1,010,473.55
INTEREST RECEIVABLE	0.000	5.75
INTEREST RECEIVABLE	0.000	508,728.72
INTEREST RECEIVABLE	0.000	2.48
INTEREST RECEIVABLE	0.000	1.21
INTEREST RECEIVABLE	0.000	5.07
INTEREST RECEIVABLE	0.000	0.36
INTEREST RECEIVABLE	0.000	9.22
INTEREST RECEIVABLE	0.000	130.74
INTEREST RECEIVABLE	0.000	394,008.03
INTEREST RECEIVABLE	0.000	0.90
INTEREST RECEIVABLE	0.000	10.03
INTEREST RECEIVABLE	0.000	7.47
INTEREST RECEIVABLE	0.000	1.52
INTEREST RECEIVABLE	0.000	1,212,880.49
INTEREST RECEIVABLE	0.000	33.67
INTEREST RECEIVABLE	0.000	2,817,697.22
INTEREST RECEIVABLE	0.000	2.24
INTEREST RECEIVABLE	0.000	2.20
INTEREST RECEIVABLE	0.000	58.59
INTEREST RECEIVABLE	0.000	0.31
INTEREST RECEIVABLE	0.000	5.51
INTEREST RECEIVABLE	0.000	72.31
INTEREST RECEIVABLE	0.000	1,572.98
INTEREST RECEIVABLE	0.000	6,776,167.51
INTEREST RECEIVABLE	0.000	530,532.70
INTEREST RECEIVABLE	0.000	3.43
INTEREST RECEIVABLE	0.000	82.80
VAR MARGIN ON SWAPS	0.000	-5,658,788.89
VAR MARGIN ON SWAPS	0.000	-1,015,511.25
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	8,130.36
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,946.70

Security Description	Shares/Par	Base Market Value
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	2,382.79
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	10,840.56
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	3,473.44
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	9,560.83
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	356.15
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,403.81
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	282.54
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	255.50
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	283.76
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	103.39
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,195.94
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,229.23
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	3,198.72
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	2,602.22
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,633.92
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,361.50
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	4,761.74
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	568.63
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	2,558.73
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	930.74
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	3,918.91
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	858.34
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	992.73
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,824.77
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	2,489.12
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,514.48
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	3,960.42
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	4,728.79
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	2,896.99
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	629.24
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	3,753.70
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	195.24
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	981.49
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	11,648.23
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	3,548.45
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	9,824.67
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	3,770.14
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,440.88
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	5,135.25
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	2,493.69
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1,095.02
RECEIVABLE ON SECURITIES LENDING INCOME	0.000	5,458.72
FFX CONTRACTS RECEIVABLE	0.000	114,721.13
FFX CONTRACTS RECEIVABLE	0.000	8,571,472.72
FFX CONTRACTS RECEIVABLE	0.000	45,527.48

Security Description	Shares/Par	Base Market Value
FFX CONTRACTS RECEIVABLE	0.000	56,172.25
FFX CONTRACTS RECEIVABLE	0.000	101,781.55
FFX CONTRACTS RECEIVABLE	0.000	20,568,745.39
FFX CONTRACTS RECEIVABLE	0.000	115,046,455.52
FFX CONTRACTS RECEIVABLE	0.000	23,385.00
FFX CONTRACTS RECEIVABLE	0.000	312,481.84
FFX CONTRACTS RECEIVABLE	0.000	11,184.12
FFX CONTRACTS RECEIVABLE	0.000	130,827.23
FFX CONTRACTS RECEIVABLE	0.000	50,722,562.87
<b>TOTAL U.S. DOLLAR</b>		<b>2,147,400,563.28</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>2,336,743,688.38</b>
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>		
<b>EURO CURRENCY UNIT</b>		
CELLNEX TELECOM SA REGS 0.750% 11/20/2031	200,000.000	226,287.56
CELLNEX TELECOM SA REGS 0.750% 11/20/2031	500,000.000	565,718.90
<b>TOTAL EURO CURRENCY UNIT</b>		<b>792,006.46</b>
<b>JAPANESE YEN</b>		
SONY GROUP CORP 0.000% 09/30/2022	10,000,000.000	210,497.74
SONY GROUP CORP 0.000% 09/30/2022	24,000,000.000	505,194.58
<b>TOTAL JAPANESE YEN</b>		<b>715,692.32</b>
<b>POUND STERLING</b>		
BP CAPITAL MARKETS PLC REGS 1.000% 04/28/2023	300,000.000	432,080.65
BP CAPITAL MARKETS PLC REGS 1.000% 04/28/2023	600,000.000	864,161.30
<b>TOTAL POUND STERLING</b>		<b>1,296,241.95</b>
<b>U.S. DOLLAR</b>		
AIR CANADA 144A 4.000% 07/01/2025 DD 06/02/20	170,000.000	267,962.50
AIR CANADA 144A 4.000% 07/01/2025 DD 06/02/20	410,000.000	646,262.50
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20	455,000.000	781,462.50
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20	1,090,000.000	1,872,075.00
ARBOR REALTY TRUST INC 5.250% 07/01/2021 DD 07/20/18	169,000.000	217,384.70
ARBOR REALTY TRUST INC 5.250% 07/01/2021 DD 07/20/18	349,000.000	448,918.70
ARBOR REALTY TRUST INC 4.750% 11/01/2022 DD 11/12/19	921,000.000	958,991.25
ARBOR REALTY TRUST INC 4.750% 11/01/2022 DD 11/12/19	440,000.000	458,150.00
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16	165,000.000	158,614.50
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16	445,000.000	427,778.50
KITE REALTY GROUP LP 144A 0.750% 04/01/2027 DD 03/22/21	500,000.000	487,200.00
KITE REALTY GROUP LP 144A 0.750% 04/01/2027 DD 03/22/21	1,028,000.000	1,001,683.20
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20	140,000.000	141,457.49
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20	330,000.000	333,435.50
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20	265,000.000	259,170.00
LIBERTY BROADBAND CORP 144A 1.250% 09/30/2050 DD 11/23/20	640,000.000	625,920.00
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20	110,000.000	127,270.00
LIBERTY MEDIA CORP 144A 0.500% 12/01/2050 DD 11/12/20	265,000.000	306,605.00

Security Description	Shares/Par	Base Market Value
MFA FINANCIAL INC 6.250% 06/15/2024 DD 06/03/19	671,000.000	664,290.00
MFA FINANCIAL INC 6.250% 06/15/2024 DD 06/03/19	334,000.000	330,660.00
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18	485,000.000	564,943.88
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18	1,135,000.000	1,322,085.17
NABORS INDUSTRIES INC 0.750% 01/15/2024 DD 01/13/17	45,000.000	33,300.00
NABORS INDUSTRIES INC 0.750% 01/15/2024 DD 01/13/17	20,000.000	14,800.00
PEBBLEBROOK HOTEL TRUST 1.750% 12/15/2026 DD 12/15/20	37,000.000	43,290.00
PEBBLEBROOK HOTEL TRUST 1.750% 12/15/2026 DD 12/15/20	44,000.000	51,480.00
PENNYMAC CORP 5.500% 11/01/2024 DD 11/07/19	712,000.000	716,895.00
PENNYMAC CORP 5.500% 11/01/2024 DD 11/07/19	376,000.000	378,585.00
PENNYMAC CORP 144A 5.500% 03/15/2026 DD 03/05/21	250,000.000	255,000.00
PENNYMAC CORP 144A 5.500% 03/15/2026 DD 03/05/21	95,000.000	96,900.00
REDWOOD TRUST INC 4.750% 08/15/2023 DD 08/18/17	361,000.000	360,097.50
REDWOOD TRUST INC 4.750% 08/15/2023 DD 08/18/17	746,000.000	744,135.00
REDWOOD TRUST INC 5.625% 07/15/2024 DD 06/25/18	244,000.000	240,128.09
REDWOOD TRUST INC 5.625% 07/15/2024 DD 06/25/18	504,000.000	496,002.29
ACRES COMMERCIAL REALTY CORP 4.500% 08/15/2022 DD 08/16/17	2,272,000.000	2,135,680.00
ACRES COMMERCIAL REALTY CORP 4.500% 08/15/2022 DD 08/16/17	995,000.000	935,300.00
SABRE GLBL INC 144A 4.000% 04/15/2025 DD 04/17/20	330,000.000	685,410.00
SABRE GLBL INC 144A 4.000% 04/15/2025 DD 04/17/20	135,000.000	280,395.00
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20	25,000.000	42,921.88
SOUTHWEST AIRLINES CO 1.250% 05/01/2025 DD 05/01/20	65,000.000	111,596.88
TWO HARBORS INVESTMENT CORP 6.250% 01/15/2026 DD 02/01/21	50,000.000	54,440.00
TWO HARBORS INVESTMENT CORP 6.250% 01/15/2026 DD 02/01/21	23,000.000	25,042.40
UBER TECHNOLOGIES INC 144A 0.000% 12/15/2025 DD 12/11/20	1,535,000.000	1,612,709.38
UBER TECHNOLOGIES INC 144A 0.000% 12/15/2025 DD 12/11/20	645,000.000	677,653.13
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17	1,907,000.000	1,833,103.75
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17	783,000.000	752,658.75
<b>TOTAL U.S. DOLLAR</b>		<b>24,979,844.44</b>
<b>TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>		<b>27,783,785.17</b>
<b>CONVERTIBLE SECURITIES</b>		
<b>U.S. DOLLAR</b>		
AMERICAN ELECTRIC POWER CO INC PFD 6.125%	19,200.000	938,112.00
AMERICAN ELECTRIC POWER CO INC PFD 6.125%	8,050.000	393,323.00
BECTON DICKINSON AND CO PFD 6.000%	8,400.000	451,248.00
BECTON DICKINSON AND CO PFD 6.000%	3,500.000	188,020.00
BROADCOM INC PFD 8.000% CUMULATIVE	985.000	1,452,372.65
BROADCOM INC PFD 8.000% CUMULATIVE	415.000	611,913.35
CENTERPOINT ENERGY INC PFD 7.000%	7,200.000	300,024.00
CENTERPOINT ENERGY INC PFD 7.000%	17,200.000	716,724.00
DTE ENERGY CO PFD 6.250%	20,150.000	1,006,492.50
DTE ENERGY CO PFD 6.250%	7,500.000	374,625.00
DANAHER CORP PFD 4.750% CUMULATIVE	185.000	283,070.35
DANAHER CORP PFD 4.750% CUMULATIVE	440.000	673,248.40

Security Description	Shares/Par	Base Market Value
DOMINION ENERGY INC PFD 7.250% CUMULATIVE	9,100.000	899,444.00
DOMINION ENERGY INC PFD 7.250% CUMULATIVE	3,900.000	385,476.00
NEXTERA ENERGY INC PFD 6.219%	13,700.000	680,479.00
NEXTERA ENERGY INC PFD 6.219%	5,750.000	285,602.50
NEXTERA ENERGY INC PFD 5.279%	27,050.000	1,339,786.50
NEXTERA ENERGY INC PFD 5.279%	11,400.000	564,642.00
NEXTERA ENERGY INC PFD 4.872%	24,750.000	1,420,897.50
NEXTERA ENERGY INC PFD 4.872%	10,350.000	594,193.50
SOUTHERN CO/THE PFD 6.750%	11,650.000	593,334.50
SOUTHERN CO/THE PFD 6.750%	27,550.000	1,403,121.50
STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE	8,200.000	976,210.00
STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE	3,500.000	416,675.00
2020 CASH MANDATORY EXCHA 144A PFD 5.250%	155.000	174,708.25
2020 CASH MANDATORY EXCHA 144A PFD 5.250%	370.000	417,045.50
<b>TOTAL U.S. DOLLAR</b>		<b>17,540,789.00</b>
<b>TOTAL CONVERTIBLE SECURITIES</b>		<b>17,540,789.00</b>
<b>EQUITY</b>		
<b>AUSTRALIAN DOLLAR</b>		
FORTESCUE METALS GROUP LTD	8,392.000	127,771.42
FORTESCUE METALS GROUP LTD	19,048.000	290,013.10
BHP GROUP LTD	5,907.000	203,807.71
BHP GROUP LTD	13,396.000	462,198.77
CSL LTD	57,000.000	11,489,528.33
CSL LTD	25,500.000	5,140,052.15
COCHLEAR LTD	70,000.000	11,247,971.04
COCHLEAR LTD	30,000.000	4,820,559.02
RIO TINTO LTD	79,700.000	6,722,913.18
RIO TINTO LTD	37,100.000	3,129,486.56
TASSAL GROUP LTD	502,200.000	1,277,552.10
TASSAL GROUP LTD	1,039,700.000	2,644,904.27
SANTOS LTD	4,389.000	23,734.46
SANTOS LTD	9,964.000	53,882.47
SONIC HEALTHCARE LTD	8,591.000	229,605.63
SONIC HEALTHCARE LTD	3,784.000	101,132.31
WESFARMERS LTD	12,145.000	487,210.10
WESFARMERS LTD	5,348.000	214,540.93
WOOLWORTHS GROUP LTD	10,003.000	311,379.74
WOOLWORTHS GROUP LTD	4,298.000	133,790.88
GOODMAN GROUP	13,671.000	188,674.81
GOODMAN GROUP	31,038.000	428,358.48
BRAMBLES LTD	24,216.000	195,138.75
BRAMBLES LTD	10,666.000	85,949.37
AURIZON HOLDINGS LTD	84,321.000	250,470.05
AURIZON HOLDINGS LTD	37,141.000	110,324.93

Security Description	Shares/Par	Base Market Value
AGL ENERGY LTD	17,849.000	131,188.77
AGL ENERGY LTD	7,861.000	57,777.74
COLES GROUP LTD	4,309.000	52,544.02
COLES GROUP LTD	9,786.000	119,330.65
<b>TOTAL AUSTRALIAN DOLLAR</b>		<b>50,731,791.74</b>
<b>BRAZIL REAL</b>		
LOCALIZA RENT A CAR SA	54,201.000	575,723.54
LOCALIZA RENT A CAR SA	121,307.000	1,288,524.12
MAGAZINE LUIZA SA	226,116.000	804,609.12
MAGAZINE LUIZA SA	1,755,856.000	6,248,022.08
MAGAZINE LUIZA SA	789,208.000	2,808,310.59
MAGAZINE LUIZA SA	514,488.000	1,830,749.44
RAIA DROGASIL SA	126,775.000	565,241.72
RAIA DROGASIL SA	57,260.000	255,300.66
B3 SA - BRASIL BOLSA BALCAO	64,291.000	622,858.23
B3 SA - BRASIL BOLSA BALCAO	142,333.000	1,378,937.65
AMBEV SA	1,085,000.000	2,945,631.76
AMBEV SA	2,402,900.000	6,523,556.28
COGNA EDUCACAO	7,500,000.000	5,316,321.12
COGNA EDUCACAO	3,450,000.000	2,445,507.72
LOCAWEB SERVICOS DE INTERNET S	300,820.000	1,220,765.20
LOCAWEB SERVICOS DE INTERNET S	689,155.000	2,796,677.22
<b>TOTAL BRAZIL REAL</b>		<b>37,626,736.45</b>
<b>CANADIAN DOLLAR</b>		
BANK OF NOVA SCOTIA	37,900.000	2,370,766.60
BANK OF NOVA SCOTIA	83,200.000	5,204,426.94
NATIONAL BANK OF CANADA	66,761.000	4,534,659.32
NATIONAL BANK OF CANADA	149,020.000	10,122,001.35
CAE INC	417,859.000	11,905,582.04
CAE INC	187,152.000	5,332,309.44
CANADIAN TIRE CORP LTD CL A	50,900.000	7,222,020.92
CANADIAN TIRE CORP LTD CL A	26,500.000	3,759,991.25
RIOCAN REIT TRUST UNIT	117,105.000	1,813,154.55
RIOCAN REIT TRUST UNIT	49,007.000	758,782.85
SIERRA WIRELESS INC	384.000	5,649.17
SIERRA WIRELESS INC	355.000	5,222.54
MAGNA INTL INC	87,900.000	7,740,599.11
MAGNA INTL INC	40,900.000	3,601,712.22
STANTEC INC	536.000	22,943.71
TOROMONT INDUSTRIES LTD	43,287.000	3,312,866.71
TOROMONT INDUSTRIES LTD	96,623.000	7,394,809.54
SECURE ENERGY SERVICES INC 144A	4,800.000	8,332.45
SECURE ENERGY SERVICES INC 144A	2,000.000	3,471.85
B2GOLD CORP	784,300.000	3,375,950.19

Security Description	Shares/Par	Base Market Value
B2GOLD CORP	345,200.000	1,485,882.96
SUNCOR ENERGY INC NEW	299,450.000	6,258,942.19
SUNCOR ENERGY INC NEW	134,093.000	2,802,739.47
CENOVUS ENERGY INC	12,400.000	93,134.42
CENOVUS ENERGY INC	28,200.000	211,805.70
COGECO COMMUNICATIONS INC SUB VTG	16,786.000	1,575,962.13
COGECO COMMUNICATIONS INC SUB VTG	37,476.000	3,518,453.27
<b>TOTAL CANADIAN DOLLAR</b>		<b>94,442,172.89</b>
<b>CZECH KORUNA</b>		
CEZ AS	133,938.000	3,314,677.98
CEZ AS	63,056.000	1,560,500.64
<b>TOTAL CZECH KORUNA</b>		<b>4,875,178.62</b>
<b>DANISH KRONE</b>		
CARLSBERG AS	23,489.000	3,617,661.24
CARLSBERG AS	52,453.000	8,078,555.29
CARLSBERG AS	2,424.000	373,332.66
CARLSBERG AS	1,067.000	164,334.14
AP MOLLER - MAERSK A/S	81.000	188,613.22
AP MOLLER - MAERSK A/S	183.000	426,126.16
GN STORE NORD AS	67,000.000	5,287,620.81
GN STORE NORD AS	148,000.000	11,680,117.61
GENMAB A/S	15,500.000	5,112,003.11
GENMAB A/S	12,667.000	4,177,660.87
GENMAB A/S	5,672.000	1,870,663.33
GENMAB A/S	35,000.000	11,543,232.83
DSV PANALPINA A/S	23,000.000	4,523,344.86
DSV PANALPINA A/S	53,000.000	10,423,359.89
PANDORA A/S	1,924.000	206,630.96
PANDORA A/S	847.000	90,964.88
SIMCORP A/S	70,000.000	8,689,227.97
SIMCORP A/S	32,000.000	3,972,218.50
NOVO NORDISK A/S	4,118.000	279,665.69
NOVO NORDISK A/S	151,440.000	10,284,743.11
NOVO NORDISK A/S	9,129.000	619,977.68
NOVO NORDISK A/S	67,740.000	4,600,425.90
ORSTED AS	2,086.000	337,725.01
ORSTED AS	920.000	148,948.71
<b>TOTAL DANISH KRONE</b>		<b>96,697,154.43</b>
<b>EGYPTIAN POUND</b>		
COMMERCIAL INTERNATIONAL BANK	90,937.000	334,298.70
COMMERCIAL INTERNATIONAL BANK	262,343.000	964,414.10
<b>TOTAL EGYPTIAN POUND</b>		<b>1,298,712.80</b>
<b>EURO CURRENCY UNIT</b>		
ATP OIL & GAS CORP/UNITED STAT	3,674.000	0.00

Security Description	Shares/Par	Base Market Value
ATP OIL & GAS CORP/UNITED STAT	1,300.000	0.00
BEARINGPOINT INC	1,404.000	0.00
PFF BANCORP INC	400.000	0.60
PFF BANCORP INC	5,855.000	8.78
OMV AG	1,849.000	94,009.59
OMV AG	40,900.000	2,079,498.25
OMV AG	90,600.000	4,606,419.11
OMV AG	814.000	41,386.59
UMICORE SA	200,000.000	10,631,763.80
UMICORE SA	85,000.000	4,518,499.62
ADIDAS AG	494.000	154,555.24
ADIDAS AG	1,121.000	350,721.51
DEUTSCHE POST AG	4,518.000	248,083.45
DEUTSCHE POST AG	119,100.000	6,539,782.91
DEUTSCHE POST AG	10,256.000	563,157.12
DEUTSCHE POST AG	54,200.000	2,976,122.87
MERCK KGAA	1,886.000	323,182.58
MERCK KGAA	843.000	144,455.42
E.ON SE	3,589.000	41,860.94
E.ON SE	8,151.000	95,070.63
PUMA SE	43,930.000	4,313,247.81
PUMA SE	98,330.000	9,654,487.98
HOCHTIEF AG	943.000	84,563.89
HOCHTIEF AG	415.000	37,215.29
ALLIANZ SE	9,100.000	2,321,399.67
ALLIANZ SE	2,730.000	696,419.90
ALLIANZ SE	20,400.000	5,204,016.85
ALLIANZ SE	1,202.000	306,628.84
MUENCHENER RUECKVERSICHERUNGS-	5,500.000	1,697,485.79
MUENCHENER RUECKVERSICHERUNGS-	12,200.000	3,765,332.12
RHEINMETALL AG	49,100.000	4,985,904.67
RHEINMETALL AG	21,600.000	2,193,391.87
DAIMLER AG	111,340.000	9,946,509.13
DAIMLER AG	49,790.000	4,447,967.39
DEUTSCHE TELEKOM AG	12,898.000	260,280.36
DEUTSCHE TELEKOM AG	29,282.000	590,907.86
CTS EVENTIM AG & CO KGAA	80,000.000	4,648,546.56
CTS EVENTIM AG & CO KGAA	180,000.000	10,459,229.76
INFINEON TECHNOLOGIES AG	52,453.000	2,228,883.84
INFINEON TECHNOLOGIES AG	157,287.000	6,683,592.01
INFINEON TECHNOLOGIES AG	117,081.000	4,975,119.60
INFINEON TECHNOLOGIES AG	351,629.000	14,941,761.08
DEUTSCHE BOERSE AG	3,629.000	604,373.70
DEUTSCHE BOERSE AG	55,000.000	9,159,700.55
DEUTSCHE BOERSE AG	1,595.000	265,631.32



Security Description	Shares/Par	Base Market Value
DEUTSCHE BOERSE AG	24,000.000	3,996,960.24
MTU AERO ENGINES AG	22,000.000	5,189,419.62
MTU AERO ENGINES AG	50,000.000	11,794,135.50
SYMRISE AG	32,500.000	3,949,595.65
SYMRISE AG	80,000.000	9,722,081.60
BRENNTAG SE	1,767.000	151,187.77
BRENNTAG SE	4,007.000	342,846.29
TALANX AG	92,700.000	3,939,643.21
TALANX AG	42,700.000	1,814,700.81
VONOVIA SE	68,387.000	4,476,900.93
VONOVIA SE	30,624.000	2,004,775.97
KNORR-BREMSE AG	85,224.000	10,659,428.11
KNORR-BREMSE AG	12,837.000	1,605,593.24
KNORR-BREMSE AG	28,652.000	3,583,661.11
KNORR-BREMSE AG	38,123.000	4,768,250.47
KNORR-BREMSE AG	2,010.000	251,401.61
KNORR-BREMSE AG	885.000	110,691.75
AUTO1 GROUP SE	2,054.000	116,720.10
AUTO1 GROUP SE	4,658.000	264,694.37
HENSOLDT AG	93,538.000	1,440,151.27
HENSOLDT AG	208,820.000	3,215,082.51
ZALANDO SE	3,084.000	303,163.65
ZALANDO SE	1,360.000	133,690.85
COVESTRO AG	6,326.000	426,319.91
COVESTRO AG	2,718.000	183,170.65
LINDE PLC	15,793.000	4,434,345.43
LINDE PLC	7,074.000	1,986,231.85
LINDE PLC	364.000	102,203.62
LINDE PLC	825.000	231,642.82
QIAGEN NV	4,819.000	233,743.82
QIAGEN NV	2,126.000	103,120.85
BANKINTER SA	351,165.000	2,443,327.41
BANKINTER SA	783,992.000	5,454,840.72
BANCO BILBAO VIZCAYA ARGENTARI	79,326.000	412,644.16
BANCO BILBAO VIZCAYA ARGENTARI	34,909.000	181,592.35
SIEMENS GAMESA RENEWABLE ENERG	88,933.000	3,449,257.51
SIEMENS GAMESA RENEWABLE ENERG	198,600.000	7,702,681.14
ACS ACTIVIDADES DE CONSTRUCCIO	1,185.000	39,358.56
ACS ACTIVIDADES DE CONSTRUCCIO	2,904.000	96,453.39
MAPFRE SA	1,083,000.000	2,260,581.42
MAPFRE SA	2,504,200.000	5,227,098.80
CAIXABANK SA	1,549,960.000	4,807,381.82
CAIXABANK SA	111,802.000	346,766.95
CAIXABANK SA	3,465,610.000	10,748,993.85
CAIXABANK SA	49,318.000	152,965.53

Security Description	Shares/Par	Base Market Value
IBERDROLA SA	340,042.000	4,390,170.22
IBERDROLA SA	761,140.000	9,826,827.74
AMADEUS IT GROUP SA	170,000.000	12,063,984.38
AMADEUS IT GROUP SA	75,000.000	5,322,346.05
AMADEUS IT GROUP SA	47,840.000	3,394,947.13
AMADEUS IT GROUP SA	106,940.000	7,588,955.82
INDUSTRIA DE DISENO TEXTIL SA	246,732.000	8,148,553.76
INDUSTRIA DE DISENO TEXTIL SA	13,956.000	460,909.88
INDUSTRIA DE DISENO TEXTIL SA	6,202.000	204,826.82
INDUSTRIA DE DISENO TEXTIL SA	110,517.000	3,649,926.71
AENA SME SA	470.000	76,395.68
AENA SME SA	1,069.000	173,759.53
CELLNEX TELECOM SA	150,000.000	8,656,084.50
CELLNEX TELECOM SA	70,000.000	4,039,506.10
CELLNEX TELECOM SA	64,705.000	3,733,946.32
CELLNEX TELECOM SA	144,673.000	8,348,678.09
AIRBUS SE	249.000	28,252.40
AIRBUS SE	522.000	59,227.93
L'OREAL SA	760.000	291,906.91
L'OREAL SA	1,726.000	662,935.96
LVMH MOET HENNESSY LOUIS VUITT	8,430.000	5,628,609.25
LVMH MOET HENNESSY LOUIS VUITT	18,880.000	12,605,948.12
LVMH MOET HENNESSY LOUIS VUITT	62.000	41,396.65
LVMH MOET HENNESSY LOUIS VUITT	27.000	18,027.57
THALES SA	1,732.000	172,457.69
THALES SA	3,925.000	390,817.81
CAPGEMINI SE	82,560.000	14,079,454.64
CAPGEMINI SE	36,930.000	6,297,895.59
CAPGEMINI SE	30,400.000	5,184,295.31
CAPGEMINI SE	902.000	153,823.50
CAPGEMINI SE	14,800.000	2,523,933.24
CAPGEMINI SE	2,050.000	349,598.86
FAURECIA SE	4,157.000	221,958.36
FAURECIA SE	1,825.000	97,443.83
BOLLORE SA	8,299.000	40,166.21
BOLLORE SA	3,654.000	17,684.94
CIE GENERALE DES ETABLISSEMENT	1,033.000	154,977.94
CIE GENERALE DES ETABLISSEMENT	2,345.000	351,813.42
PERNOD RICARD SA	37,757.000	7,102,347.13
PERNOD RICARD SA	16,912.000	3,181,261.61
SCHNEIDER ELECTRIC SE	1,288.000	197,170.68
SCHNEIDER ELECTRIC SE	2,878.000	440,572.37
SCHNEIDER ELECTRIC SE	105,460.000	16,144,114.72
SCHNEIDER ELECTRIC SE	46,650.000	7,141,313.79
VIVENDI SE	308,846.000	10,163,627.71

Security Description	Shares/Par	Base Market Value
VIVENDI SE	138,364.000	4,553,337.86
HERMES INTERNATIONAL	446.000	494,829.51
HERMES INTERNATIONAL	196.000	217,458.71
DASSAULT SYSTEMES SE	18,150.000	3,890,901.17
DASSAULT SYSTEMES SE	40,640.000	8,712,188.62
SOPRA STERIA GROUP SACA	13,300.000	2,227,487.33
SOPRA STERIA GROUP SACA	30,700.000	5,141,643.68
SANOFI	54,540.000	5,400,497.62
SANOFI	121,739.000	12,054,477.08
SANOFI	32,800.000	3,247,824.02
SANOFI	69,000.000	6,832,312.73
TELEPERFORMANCE	12,580.000	4,595,263.16
TELEPERFORMANCE	28,100.000	10,264,459.04
EURAZEO SE	43,742.000	3,336,507.22
EURAZEO SE	19,591.000	1,494,342.12
AXA SA	5,837.000	156,996.28
AXA SA	13,231.000	355,870.78
CREDIT AGRICOLE SA	10,511.000	152,504.93
CREDIT AGRICOLE SA	23,857.000	346,143.09
BNP PARIBAS SA	2,547.000	155,302.21
BNP PARIBAS SA	44,900.000	2,737,757.92
BNP PARIBAS SA	5,776.000	352,189.08
BNP PARIBAS SA	106,200.000	6,475,498.70
CIE DE SAINT-GOBAIN	15,119.000	894,154.23
CIE DE SAINT-GOBAIN	6,664.000	394,116.26
SAFRAN SA	38,600.000	5,264,791.61
SAFRAN SA	86,290.000	11,769,400.72
ENGIE SA	287,596.000	4,091,630.16
ENGIE SA	642,244.000	9,137,209.56
ALSTOM SA	41,869.000	2,092,351.19
ALSTOM SA	93,506.000	4,672,846.03
ELECTRICITE DE FRANCE SA	17,556.000	236,048.00
ELECTRICITE DE FRANCE SA	7,730.000	103,933.19
LEGRAND SA	4,712.000	439,275.24
LEGRAND SA	2,075.000	193,441.45
EIFFAGE SA	824.000	82,666.65
EIFFAGE SA	1,873.000	187,906.12
TOTAL SE	1,560.000	72,926.19
TOTAL SE	142,000.000	6,638,153.17
TOTAL SE	64,100.000	2,996,518.44
TOTAL SE	3,543.000	165,626.60
AIR LIQUIDE SA	22,420.000	3,670,586.48
AIR LIQUIDE SA	50,140.000	8,208,885.20
EDENRED	71,400.000	3,737,637.35
EDENRED	159,660.000	8,357,859.65

Security Description	Shares/Par	Base Market Value
VALEO SA	117,410.000	3,997,627.46
VALEO SA	262,520.000	8,938,396.73
STELLANTIS NV	29,309.000	519,458.76
STELLANTIS NV	12,606.000	223,422.74
SARTORIUS STEDIM BIOTECH	247.000	101,953.04
SARTORIUS STEDIM BIOTECH	561.000	231,561.37
OPAP SA	5,869.000	79,532.05
OPAP SA	13,302.000	180,258.18
ASSICURAZIONI GENERALI SPA	113,700.000	2,279,755.27
ASSICURAZIONI GENERALI SPA	241,300.000	4,838,214.12
ENEL SPA	36,706.000	366,392.79
ENEL SPA	934,593.000	9,328,941.81
ENEL SPA	418,699.000	4,179,379.27
ENEL SPA	16,168.000	161,386.11
ENI SPA	16,109.000	198,681.94
ENI SPA	7,093.000	87,482.21
TECHNOGYM SPA	271,386.000	3,160,893.26
TECHNOGYM SPA	121,516.000	1,415,323.95
CNH INDUSTRIAL NV	16,183.000	250,967.32
CNH INDUSTRIAL NV	7,139.000	110,712.21
MONCLER SPA	4,828.000	277,305.41
MONCLER SPA	2,130.000	122,340.62
NEXI SPA	9,286.000	162,397.88
NEXI SPA	21,044.000	368,027.24
FINECOBANK BANCA FINECO SPA	250,000.000	4,100,327.88
FINECOBANK BANCA FINECO SPA	580,000.000	9,512,760.67
KONINKLIJKE KPN NV	74,111.000	252,075.09
KONINKLIJKE KPN NV	32,634.000	110,998.62
KONINKLIJKE DSM NV	368.000	62,411.25
KONINKLIJKE DSM NV	58,000.000	9,836,555.82
KONINKLIJKE DSM NV	836.000	141,782.08
KONINKLIJKE DSM NV	25,000.000	4,239,894.75
ASML HOLDING NV	7,000.000	4,253,410.70
ASML HOLDING NV	16,000.000	9,722,081.60
ASML HOLDING NV	145.000	88,106.36
ASML HOLDING NV	329.000	199,910.30
KONINKLIJKE AHOLD DELHAIZE NV	12,032.000	335,853.73
KONINKLIJKE AHOLD DELHAIZE NV	109,400.000	3,053,723.23
KONINKLIJKE AHOLD DELHAIZE NV	5,299.000	147,912.97
KONINKLIJKE AHOLD DELHAIZE NV	233,900.000	6,528,938.41
COCA-COLA EUROPEAN PARTNERS PL	194,952.000	10,127,417.18
COCA-COLA EUROPEAN PARTNERS PL	87,323.000	4,536,277.91
AKZO NOBEL NV	1,091.000	122,173.00
AKZO NOBEL NV	2,473.000	276,932.93
AKZO NOBEL NV	35,133.000	3,934,284.12

Security Description	Shares/Par	Base Market Value
AKZO NOBEL NV	15,732.000	1,761,710.01
UNILEVER PLC	1,307.000	73,088.45
UNILEVER PLC	2,963.000	165,693.25
ADYEN NV	30.000	67,115.51
ADYEN NV	2,671.000	5,975,517.26
ADYEN NV	5,979.000	13,376,120.45
ADYEN NV	69.000	154,365.66
ING GROEP NV	215,100.000	2,637,282.94
ING GROEP NV	450,900.000	5,528,362.98
EDP - ENERGIAS DE PORTUGAL SA	51,934.000	297,255.21
EDP - ENERGIAS DE PORTUGAL SA	658,341.000	3,768,153.62
EDP - ENERGIAS DE PORTUGAL SA	22,910.000	131,130.22
EDP - ENERGIAS DE PORTUGAL SA	294,778.000	1,687,224.08
CRH PLC	5,705.000	268,002.31
CRH PLC	13,119.000	616,287.87
CRH PLC	82,852.000	3,892,116.95
CRH PLC	184,937.000	8,687,737.55
BANK OF IRELAND GROUP PLC	15,176.000	75,447.77
BANK OF IRELAND GROUP PLC	34,413.000	171,084.88
FLUTTER ENTERTAINMENT PLC	675.000	145,416.93
FLUTTER ENTERTAINMENT PLC	1,530.000	329,611.71
STORA ENSO OYJ	662.000	12,374.86
STORA ENSO OYJ	1,504.000	28,114.49
SAMPO OYJ	151,405.000	6,845,594.03
SAMPO OYJ	67,830.000	3,066,851.44
NESTE OYJ	81,790.000	4,350,743.64
NESTE OYJ	178,420.000	9,490,887.40
<b>TOTAL EURO CURRENCY UNIT</b>		<b>779,934,817.07</b>
<b>HONG KONG DOLLAR</b>		
CHINA MOBILE LTD HK/00941	856,000.000	5,609,811.61
CHINA MOBILE LTD HK/00941	343,800.000	2,253,099.57
BEIJING ENTERPRISES HOLDINGS L HK/00392	1,096,500.000	3,871,518.23
BEIJING ENTERPRISES HOLDINGS L HK/00392	513,000.000	1,811,298.54
CLP HOLDINGS LTD HK/00002	13,500.000	131,102.52
CLP HOLDINGS LTD HK/00002	6,000.000	58,267.79
HSBC HOLDINGS PLC HK/00005	920,400.000	5,386,644.70
HSBC HOLDINGS PLC HK/00005	2,058,000.000	12,044,453.28
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114	1,628,000.000	1,528,648.32
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114	734,000.000	655,385.90
LENOVO GROUP LTD HK/00992	3,190,000.000	4,538,121.66
LENOVO GROUP LTD HK/00992	1,602,000.000	2,279,019.09
HONG KONG EXCHANGES & CLEARING HK/00388	34,600.000	2,035,647.53
HONG KONG EXCHANGES & CLEARING HK/00388	14,800.000	870,739.41
KINGDEE INTERNATIONAL SOFTWARE HK/00268	293,000.000	908,270.04

Security Description	Shares/Par	Base Market Value
KINGDEE INTERNATIONAL SOFTWARE HK/00268	656,000.000	2,033,532.91
HENDERSON LAND DEVELOPMENT CO HK/00012	13,000.000	58,357.83
HENDERSON LAND DEVELOPMENT CO HK/00012	29,000.000	130,182.84
GALAXY ENTERTAINMENT GROUP LTD HK/00027	12,000.000	108,046.23
GALAXY ENTERTAINMENT GROUP LTD HK/00027	613,000.000	5,519,361.48
GALAXY ENTERTAINMENT GROUP LTD HK/00027	5,000.000	45,019.26
GALAXY ENTERTAINMENT GROUP LTD HK/00027	277,000.000	2,494,067.10
BOC HONG KONG HOLDINGS LTD HK/02388	57,000.000	199,055.88
BOC HONG KONG HOLDINGS LTD HK/02388	25,000.000	87,305.21
CHINA TELECOM CORP LTD HK/00728	14,308,000.000	4,913,834.41
CHINA TELECOM CORP LTD HK/00728	6,406,000.000	2,200,029.58
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	1,573,000.000	3,925,190.84
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	768,500.000	1,917,679.06
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	1,781,000.000	4,444,224.34
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	707,500.000	1,765,462.50
CHINA RESOURCES POWER HOLDINGS HK/00836	1,430,000.000	1,898,217.88
CHINA RESOURCES POWER HOLDINGS HK/00836	3,252,000.000	4,316,786.39
SUN HUNG KAI PROPERTIES LTD HK/00016	5,500.000	83,337.08
SUN HUNG KAI PROPERTIES LTD HK/00016	12,500.000	189,402.47
TECHTRONIC INDUSTRIES CO LTD HK/00669	214,500.000	3,669,520.02
TECHTRONIC INDUSTRIES CO LTD HK/00669	98,000.000	1,676,517.31
TECHTRONIC INDUSTRIES CO LTD HK/00669	352,000.000	6,021,776.44
TECHTRONIC INDUSTRIES CO LTD HK/00669	756,500.000	12,941,687.16
PING AN INSURANCE GROUP CO OF HK/02318	59,000.000	702,358.36
PING AN INSURANCE GROUP CO OF HK/02318	130,000.000	1,547,569.28
CHINA CONSTRUCTION BANK CORP HK/00939	1,474,000.000	1,239,953.95
CHINA CONSTRUCTION BANK CORP HK/00939	3,273,000.000	2,753,303.44
SHENZHOU INTERNATIONAL GROUP H HK/02313	106,100.000	2,198,574.81
SHENZHOU INTERNATIONAL GROUP H HK/02313	47,900.000	992,570.53
DONGFENG MOTOR GROUP CO LTD HK/00489	688,000.000	638,933.94
DONGFENG MOTOR GROUP CO LTD HK/00489	1,522,000.000	1,413,455.61
MINTH GROUP LTD HK/00425	70,000.000	291,724.82
MINTH GROUP LTD HK/00425	156,000.000	650,129.59
NINE DRAGONS PAPER HOLDINGS LT HK/02689	1,518,000.000	2,222,001.55
NINE DRAGONS PAPER HOLDINGS LT HK/02689	3,455,000.000	5,057,322.37
INDUSTRIAL & COMMERCIAL BANK O HK/01398	1,871,000.000	1,342,883.42
INDUSTRIAL & COMMERCIAL BANK O HK/01398	863,000.000	619,405.87
CHINA COMMUNICATIONS SERVICES HK/00552	5,424,000.000	2,434,868.06
CHINA COMMUNICATIONS SERVICES HK/00552	2,366,000.000	1,062,112.43
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382	350,000.000	7,977,413.17
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382	150,000.000	3,418,891.36
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382	54,100.000	1,233,080.15
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382	119,600.000	2,725,996.04
ANTA SPORTS PRODUCTS LTD HK/02020	228,000.000	3,718,642.47
ANTA SPORTS PRODUCTS LTD HK/02020	537,000.000	8,758,381.60

Security Description	Shares/Par	Base Market Value
WANT WANT CHINA HOLDINGS LTD HK/00151	7,059,000.000	5,293,489.56
WANT WANT CHINA HOLDINGS LTD HK/00151	3,002,000.000	2,251,176.60
CHINA RESOURCES CEMENT HOLDING HK/01313	3,128,000.000	3,512,459.39
CHINA RESOURCES CEMENT HOLDING HK/01313	1,760,000.000	1,976,319.86
SHANGHAI PHARMACEUTICALS HOLDI HK/02607	875,600.000	1,718,662.54
SHANGHAI PHARMACEUTICALS HOLDI HK/02607	2,082,800.000	4,088,202.76
AIA GROUP LTD HK/01299	40,800.000	494,882.59
AIA GROUP LTD HK/01299	673,200.000	8,165,562.82
AIA GROUP LTD HK/01299	301,200.000	3,653,397.98
AIA GROUP LTD HK/01299	247,200.000	2,998,406.31
AIA GROUP LTD HK/01299	551,400.000	6,688,192.72
AIA GROUP LTD HK/01299	18,000.000	218,330.56
AIA GROUP LTD HK/01299	156,800.000	1,901,901.74
AIA GROUP LTD HK/01299	70,000.000	849,063.28
CHINA MINSHENG BANKING CORP LT HK/01988	2,985,500.000	1,731,904.50
CHINA MINSHENG BANKING CORP LT HK/01988	6,491,000.000	3,765,463.79
SANDS CHINA LTD HK/01928	72,000.000	359,793.94
SANDS CHINA LTD HK/01928	136,000.000	679,610.77
SANDS CHINA LTD HK/01928	31,600.000	157,909.56
SANDS CHINA LTD HK/01928	301,200.000	1,505,137.98
SANDS CHINA LTD HK/01928	894,400.000	4,469,440.27
SANDS CHINA LTD HK/01928	400,800.000	2,002,852.93
CHINA MEDICAL SYSTEM HOLDINGS HK/00867	1,706,000.000	3,374,937.13
CHINA MEDICAL SYSTEM HOLDINGS HK/00867	3,045,000.000	6,023,847.33
MEITUAN HK/03690	81,500.000	3,126,047.49
MEITUAN HK/03690	36,400.000	1,396,173.36
XINYI SOLAR HOLDINGS LTD HK/00968	1,058,000.000	1,739,189.26
XINYI SOLAR HOLDINGS LTD HK/00968	472,000.000	775,895.40
ESR CAYMAN LTD HK/01821	1,589,400.000	5,202,969.97
ESR CAYMAN LTD HK/01821	699,400.000	2,289,516.29
ALIBABA GROUP HOLDING LTD HK/09988	55,200.000	1,562,039.75
ALIBABA GROUP HOLDING LTD HK/09988	24,656.000	697,711.09
PHARMARON BEIJING CO LTD HK/03759	35,400.000	668,891.05
PHARMARON BEIJING CO LTD HK/03759	79,200.000	1,496,502.00
BUDWEISER BREWING CO APAC LTD HK/01876	639,300.000	1,907,756.81
BUDWEISER BREWING CO APAC LTD HK/01876	288,400.000	860,624.22
JS GLOBAL LIFESTYLE CO LTD HK/01691	387,000.000	1,047,836.18
JS GLOBAL LIFESTYLE CO LTD HK/01691	936,000.000	2,534,301.46
JD.COM INC HK/09618	18,642.000	772,109.15
JD.COM INC HK/09618	41,274.000	1,709,475.01
WUXI BIOLOGICS CAYMAN INC HK/02269	309,000.000	3,869,231.90
WUXI BIOLOGICS CAYMAN INC HK/02269	141,000.000	1,765,571.84
WH GROUP LTD HK/00288	135,000.000	109,396.81
WH GROUP LTD HK/00288	6,723,500.000	5,448,366.11
WH GROUP LTD HK/00288	2,670,000.000	2,163,625.72

Security Description	Shares/Par	Base Market Value
WH GROUP LTD HK/00288	303,500.000	245,940.23
NETEASE INC HK/09999	69,500.000	1,414,235.09
NETEASE INC HK/09999	31,500.000	640,984.25
TENCENT HOLDINGS LTD HK/00700	62,100.000	4,872,499.01
TENCENT HOLDINGS LTD HK/00700	47,100.000	3,695,566.88
TENCENT HOLDINGS LTD HK/00700	138,700.000	10,882,699.07
TENCENT HOLDINGS LTD HK/00700	21,000.000	1,647,704.98
CK HUTCHISON HOLDINGS LTD HK/00001	22,000.000	175,305.01
CK HUTCHISON HOLDINGS LTD HK/00001	9,500.000	75,699.89
CK ASSET HOLDINGS LTD HK/01113	27,000.000	163,921.56
CK ASSET HOLDINGS LTD HK/01113	61,500.000	373,376.89
<b>TOTAL HONG KONG DOLLAR</b>		<b>290,832,305.87</b>
<b>HUNGARIAN FORINT</b>		
OTP BANK NYRT	70,565.000	3,022,105.23
OTP BANK NYRT	33,980.000	1,455,270.12
RICHTER GEDEON NYRT	81,100.000	2,395,780.97
RICHTER GEDEON NYRT	189,500.000	5,598,033.21
<b>TOTAL HUNGARIAN FORINT</b>		<b>12,471,189.53</b>
<b>INDIAN RUPEE</b>		
RELIANCE INDUSTRIES LTD	82,147.000	2,250,584.29
RELIANCE INDUSTRIES LTD	41,536.000	1,137,963.27
KOTAK MAHINDRA BANK LTD	120,922.000	2,899,266.80
KOTAK MAHINDRA BANK LTD	53,052.000	1,271,992.71
HOUSING DEVELOPMENT FINANCE CO	42,341.000	1,446,677.99
HOUSING DEVELOPMENT FINANCE CO	93,788.000	3,204,483.49
HINDUSTAN UNILEVER LTD	74,272.000	2,470,019.25
HINDUSTAN UNILEVER LTD	33,487.000	1,113,657.02
HCL TECHNOLOGIES LTD	230,300.000	3,095,235.81
HCL TECHNOLOGIES LTD	510,100.000	6,855,752.43
AUROBINDO PHARMA LTD	126,360.000	1,523,120.74
AUROBINDO PHARMA LTD	280,318.000	3,378,902.81
SHRIRAM TRANSPORT FINANCE CO L	15,347.000	298,549.02
SHRIRAM TRANSPORT FINANCE CO L	23,087.000	449,117.17
TATA CONSULTANCY SERVICES LTD	18,967.000	824,390.51
TATA CONSULTANCY SERVICES LTD	41,986.000	1,824,899.03
AARTI INDUSTRIES LTD	31,433.000	566,396.97
AARTI INDUSTRIES LTD	71,161.000	1,282,263.05
JUBILANT PHARMOVA LTD	170,400.000	1,587,381.87
JUBILANT PHARMOVA LTD	400,100.000	3,727,180.08
REC LTD	2,385,000.000	4,278,165.91
REC LTD	1,029,700.000	1,847,055.53
HDFC LIFE INSURANCE CO LTD	222,816.000	2,121,687.11
HDFC LIFE INSURANCE CO LTD	115,387.000	1,098,732.18
AU SMALL FINANCE BANK LTD	49,774.000	835,889.37



Security Description	Shares/Par	Base Market Value
AU SMALL FINANCE BANK LTD	110,228.000	1,851,135.40
HDFC BANK LTD	108,126.000	2,208,919.68
HDFC BANK LTD	239,887.000	4,900,681.76
JUBILANT INGREVIA LTD	400,100.000	1,421,154.99
JUBILANT INGREVIA LTD	170,400.000	605,260.71
STATE BANK OF INDIA	168,437.000	839,262.10
STATE BANK OF INDIA	323,849.000	1,613,625.23
CHENNAI SUPER KINGS CRICKET LTD	315,915.000	9,721.96
CHENNAI SUPER KINGS CRICKET LTD	109,737.000	3,377.04
<b>TOTAL INDIAN RUPEE</b>		<b>64,842,503.28</b>
<b>INDONESIAN RUPIAH</b>		
BANK MANDIRI PERSERO TBK PT	2,728,000.000	1,155,059.89
BANK MANDIRI PERSERO TBK PT	5,325,700.000	2,254,949.58
BANK RAKYAT INDONESIA PERSERO	5,520,300.000	1,672,246.81
BANK RAKYAT INDONESIA PERSERO	2,493,400.000	755,317.68
BANK CENTRAL ASIA TBK PT	2,200,000.000	4,706,725.16
BANK CENTRAL ASIA TBK PT	3,591,100.000	7,682,873.05
BANK CENTRAL ASIA TBK PT	4,900,000.000	10,483,160.57
BANK CENTRAL ASIA TBK PT	1,606,300.000	3,436,551.19
ACE HARDWARE INDONESIA TBK PT	11,163,000.000	1,172,022.07
ACE HARDWARE INDONESIA TBK PT	4,976,600.000	522,501.57
<b>TOTAL INDONESIA RUPIAH</b>		<b>33,841,407.57</b>
<b>ISRAELI SHEKEL</b>		
BANK LEUMI LE-ISRAEL BM	34,294.000	226,247.64
BANK LEUMI LE-ISRAEL BM	15,101.000	99,625.75
ISRAEL DISCOUNT BANK LTD	629,039.000	2,620,131.26
ISRAEL DISCOUNT BANK LTD	41,140.000	171,360.12
ISRAEL DISCOUNT BANK LTD	1,404,100.000	5,848,486.81
ISRAEL DISCOUNT BANK LTD	18,120.000	75,475.10
ICL GROUP LTD	8,541.000	50,123.66
ICL GROUP LTD	19,390.000	113,792.04
<b>TOTAL ISRAELI SHEKEL</b>		<b>9,205,242.38</b>
<b>JAPANESE YEN</b>		
ASAHI GROUP HOLDINGS LTD	8,900.000	375,733.04
ASAHI GROUP HOLDINGS LTD	3,900.000	164,647.06
BROTHER INDUSTRIES LTD	6,000.000	132,977.38
BROTHER INDUSTRIES LTD	2,700.000	59,839.82
KOBAYASHI PHARMACEUTICAL CO LT	700.000	65,438.92
KOBAYASHI PHARMACEUTICAL CO LT	300.000	28,045.25
GMO INTERNET INC	1,100.000	31,556.56
GMO INTERNET INC	2,700.000	77,457.02
CHUGAI PHARMACEUTICAL CO LTD	2,900.000	117,810.86
CHUGAI PHARMACEUTICAL CO LTD	1,300.000	52,811.77
ITOCHU TECHNO-SOLUTIONS CORP	1,900.000	61,298.64

Security Description	Shares/Par	Base Market Value
ITOCHU TECHNO-SOLUTIONS CORP	800.000	25,809.96
CYBERAGENT INC	600,000.000	10,821,719.75
CYBERAGENT INC	272,000.000	4,905,846.29
KDDI CORP	128,700.000	3,954,176.58
KDDI CORP	13,400.000	411,701.37
KDDI CORP	247,300.000	7,598,040.93
KDDI CORP	6,000.000	184,343.90
DAITO TRUST CONSTRUCTION CO LT	500.000	58,054.30
DAITO TRUST CONSTRUCTION CO LT	1,200.000	139,330.32
DAIKIN INDUSTRIES LTD	1,800.000	363,583.72
DAIKIN INDUSTRIES LTD	18,300.000	3,696,434.49
DAIKIN INDUSTRIES LTD	8,200.000	1,656,325.84
DAIKIN INDUSTRIES LTD	800.000	161,592.76
DAIWA HOUSE INDUSTRY CO LTD	9,200.000	269,838.92
DAIWA HOUSE INDUSTRY CO LTD	4,100.000	120,254.30
OTSUKA CORP	1,600.000	75,004.53
OTSUKA CORP	3,500.000	164,072.40
DIGITAL GARAGE INC	45,878.000	1,870,410.82
DIGITAL GARAGE INC	102,309.000	4,171,059.34
SBI HOLDINGS INC/JAPAN	9,500.000	257,918.56
SBI HOLDINGS INC/JAPAN	4,200.000	114,027.15
MITSUBISHI UFJ FINANCIAL GROUP	382,400.000	2,047,656.89
MITSUBISHI UFJ FINANCIAL GROUP	875,100.000	4,685,942.84
FANUC CORP	15,300.000	3,625,615.48
FANUC CORP	9,700.000	2,298,592.82
FANUC CORP	21,800.000	5,165,909.64
FANUC CORP	34,400.000	8,151,710.63
FUJITSU LTD	600.000	86,877.83
FUJITSU LTD	1,300.000	188,235.30
NOMURA RESEARCH INSTITUTE LTD	4,800.000	148,778.28
NOMURA RESEARCH INSTITUTE LTD	10,900.000	337,850.69
RESONA HOLDINGS INC	1,057,200.000	4,446,937.31
RESONA HOLDINGS INC	469,200.000	1,973,612.36
HITACHI LTD	3,500.000	158,497.74
HITACHI LTD	1,600.000	72,456.11
SUMITOMO MITSUI TRUST HOLDINGS	2,500.000	87,307.69
SUMITOMO MITSUI TRUST HOLDINGS	5,700.000	199,061.54
HOYA CORP	6,700.000	788,538.48
HOYA CORP	2,900.000	341,307.70
ITOCHU CORP	86,100.000	2,794,938.54
ITOCHU CORP	17,100.000	555,092.32
ITOCHU CORP	7,400.000	240,215.39
ITOCHU CORP	180,500.000	5,859,307.85
KEYENCE CORP	20,600.000	9,371,602.06
KEYENCE CORP	9,200.000	4,185,375.68

Security Description	Shares/Par	Base Market Value
KOITO MANUFACTURING CO LTD	4,400.000	295,457.02
KOITO MANUFACTURING CO LTD	2,000.000	134,298.65
LASERTEC CORP	400.000	52,561.09
LASERTEC CORP	900.000	118,262.45
MAKITA CORP	84,000.000	3,607,058.92
MAKITA CORP	187,500.000	8,051,470.81
SUMITOMO MITSUI FINANCIAL GROU	58,300.000	2,114,100.51
SUMITOMO MITSUI FINANCIAL GROU	132,500.000	4,804,773.89
SUMITOMO MITSUI FINANCIAL GROU	13,400.000	485,916.76
SUMITOMO MITSUI FINANCIAL GROU	6,000.000	217,574.67
PANASONIC CORP	6,200.000	79,870.59
PANASONIC CORP	14,100.000	181,641.18
SOJITZ CORP	887,500.000	2,505,882.42
SOJITZ CORP	2,121,900.000	5,991,247.22
RENEAS ELECTRONICS CORP	11,800.000	128,144.80
RENEAS ELECTRONICS CORP	26,800.000	291,040.73
NINTENDO CO LTD	6,400.000	3,579,945.80
NINTENDO CO LTD	400.000	223,746.61
NINTENDO CO LTD	14,200.000	7,943,004.74
NINTENDO CO LTD	900.000	503,429.88
NH FOODS LTD	2,600.000	111,647.06
NH FOODS LTD	1,200.000	51,529.41
NIPPON TELEGRAPH & TELEPHONE C	9,900.000	254,622.63
NIPPON TELEGRAPH & TELEPHONE C	141,800.000	3,647,019.10
NIPPON TELEGRAPH & TELEPHONE C	4,200.000	108,021.72
NIPPON TELEGRAPH & TELEPHONE C	308,100.000	7,924,164.92
NITTO DENKO CORP	1,000.000	85,610.86
NITTO DENKO CORP	2,200.000	188,343.90
NIPPON EXPRESS CO LTD	1,200.000	89,484.17
NIPPON EXPRESS CO LTD	500.000	37,285.07
YAMAHA CORP	60,500.000	3,290,543.08
YAMAHA CORP	27,100.000	1,473,945.74
MINEBEA MITSUMI INC	6,300.000	161,291.41
MINEBEA MITSUMI INC	14,200.000	363,545.71
NOMURA HOLDINGS INC	35,900.000	188,889.24
NOMURA HOLDINGS INC	81,500.000	428,815.40
NITORI HOLDINGS CO LTD	1,700.000	329,615.39
NITORI HOLDINGS CO LTD	700.000	135,723.99
OBAYASHI CORP	12,300.000	112,981.90
OBAYASHI CORP	5,400.000	49,601.81
OLYMPUS CORP	382,900.000	7,938,678.04
OLYMPUS CORP	3,300.000	68,419.01
OLYMPUS CORP	1,400.000	29,026.25
OLYMPUS CORP	171,200.000	3,549,495.12
OMRON CORP	2,500.000	195,475.12

Security Description	Shares/Par	Base Market Value
OMRON CORP	1,100.000	86,009.05
ONO PHARMACEUTICAL CO LTD	11,300.000	295,538.47
ONO PHARMACEUTICAL CO LTD	5,000.000	130,769.23
NABTESCO CORP	2,700.000	123,638.01
NABTESCO CORP	6,100.000	279,330.32
KAKAKU.COM INC	1,200.000	32,796.38
KAKAKU.COM INC	2,800.000	76,524.89
JAPAN EXCHANGE GROUP INC	5,700.000	133,859.73
JAPAN EXCHANGE GROUP INC	12,800.000	300,597.29
RYOHIN KEIKAKU CO LTD	1,600.000	37,907.69
RYOHIN KEIKAKU CO LTD	3,700.000	87,661.54
SMC CORP	200.000	116,398.19
SMC CORP	100.000	58,199.10
SECOM CO LTD	1,400.000	117,992.76
SECOM CO LTD	3,300.000	278,125.80
SHIN-ETSU CHEMICAL CO LTD	800.000	134,733.04
SHIN-ETSU CHEMICAL CO LTD	1,800.000	303,149.33
SHIONOGI & CO LTD	4,700.000	253,162.00
SHIONOGI & CO LTD	2,100.000	113,114.94
SUNDRUG CO LTD	2,900.000	106,289.60
SUNDRUG CO LTD	1,300.000	47,647.06
SONY GROUP CORP	4,900.000	514,167.43
SONY GROUP CORP	10,900.000	1,143,760.21
STANLEY ELECTRIC CO LTD	1,600.000	47,710.41
STANLEY ELECTRIC CO LTD	3,700.000	110,330.32
SUMITOMO REALTY & DEVELOPMENT	900.000	31,813.58
SUMITOMO REALTY & DEVELOPMENT	2,100.000	74,231.68
SUZUKI MOTOR CORP	122,300.000	5,561,606.49
SUZUKI MOTOR CORP	54,700.000	2,487,488.75
TDK CORP	300.000	41,619.91
TDK CORP	100.000	13,873.30
TOKYO GAS CO LTD	6,300.000	140,395.93
TOKYO GAS CO LTD	2,800.000	62,398.19
TOKYO ELECTRON LTD	1,000.000	423,438.93
TOKYO ELECTRON LTD	400.000	169,375.57
YAMAHA MOTOR CO LTD	11,000.000	269,873.31
YAMAHA MOTOR CO LTD	4,800.000	117,762.90
ASTELLAS PHARMA INC	118,600.000	1,826,762.04
ASTELLAS PHARMA INC	323,900.000	4,988,939.50
ASTELLAS PHARMA INC	460,000.000	7,085,249.06
ASTELLAS PHARMA INC	200,000.000	3,080,543.07
YAMATO HOLDINGS CO LTD	5,000.000	137,330.32
YAMATO HOLDINGS CO LTD	2,200.000	60,425.34
YOKOHAMA RUBBER CO LTD/THE	294,200.000	5,271,638.15
YOKOHAMA RUBBER CO LTD/THE	125,400.000	2,246,986.49

Security Description	Shares/Par	Base Market Value
M3 INC	1,000.000	68,515.84
M3 INC	2,200.000	150,734.85
NIHON M&A CENTER INC	200,000.000	5,417,194.72
NIHON M&A CENTER INC	440,000.000	11,917,828.38
TS TECH CO LTD	119,200.000	1,778,830.82
TS TECH CO LTD	271,400.000	4,050,123.19
PALTAC CORP	2,100.000	113,837.11
PALTAC CORP	4,700.000	254,778.29
NEXON CO LTD	2,500.000	81,221.72
NEXON CO LTD	200,100.000	6,500,986.60
NEXON CO LTD	89,600.000	2,910,986.50
NEXON CO LTD	5,600.000	181,936.66
JAPAN AIRLINES CO LTD	185,200.000	4,139,764.82
JAPAN AIRLINES CO LTD	74,900.000	1,674,235.34
SAWAI GROUP HOLDINGS CO LTD	84,100.000	4,087,031.78
SAWAI GROUP HOLDINGS CO LTD	38,200.000	1,856,416.34
RECRUIT HOLDINGS CO LTD	308,400.000	15,073,922.58
RECRUIT HOLDINGS CO LTD	137,900.000	6,740,252.67
<b>TOTAL JAPANESE YEN</b>		<b>278,141,552.02</b>
<b>MALAYSIAN RINGGIT</b>		
GENTING MALAYSIA BHD	1,060,700.000	785,324.73
GENTING MALAYSIA BHD	523,200.000	387,368.62
MR DIY GROUP M BHD	695,000.000	690,558.30
MR DIY GROUP M BHD	1,519,400.000	1,509,689.61
<b>TOTAL MALAYSIAN RINGGIT</b>		<b>3,372,941.26</b>
<b>MEXICAN PESO</b>		
REGIONAL SAB DE CV	194,362.000	912,510.14
REGIONAL SAB DE CV	87,788.000	412,155.88
WAL-MART DE MEXICO SAB DE CV	686,619.000	2,166,186.38
WAL-MART DE MEXICO SAB DE CV	306,802.000	967,917.16
<b>TOTAL MEXICAN PESO</b>		<b>4,458,769.56</b>
<b>NEW TAIWAN DOLLAR</b>		
REALTEK SEMICONDUCTOR CORP	85,000.000	1,471,629.32
REALTEK SEMICONDUCTOR CORP	38,000.000	657,904.87
VANGUARD INTERNATIONAL SEMICON	545,000.000	2,062,874.54
VANGUARD INTERNATIONAL SEMICON	256,000.000	968,983.27
CATCHER TECHNOLOGY CO LTD	34,000.000	252,023.97
CATCHER TECHNOLOGY CO LTD	51,000.000	378,035.95
ADVANTECH CO LTD	106,000.000	1,315,108.81
ADVANTECH CO LTD	267,266.000	3,315,885.57
COMPAL ELECTRONICS INC	625,000.000	584,849.12
COMPAL ELECTRONICS INC	1,299,000.000	1,215,550.40
NOVATEK MICROELECTRONICS CORP	3,000.000	60,456.31
NOVATEK MICROELECTRONICS CORP	7,000.000	141,064.73

Security Description	Shares/Par	Base Market Value
FUBON FINANCIAL HOLDING CO LTD	2,693,000.000	5,360,894.34
FUBON FINANCIAL HOLDING CO LTD	1,322,000.000	2,631,675.57
HON HAI PRECISION INDUSTRY CO	1,090,000.000	4,736,971.17
HON HAI PRECISION INDUSTRY CO	512,000.000	2,225,072.70
LITE-ON TECHNOLOGY CORP	630,000.000	1,386,604.97
LITE-ON TECHNOLOGY CORP	1,403,000.000	3,087,947.25
LITE-ON TECHNOLOGY CORP	70,000.000	154,067.22
LITE-ON TECHNOLOGY CORP	31,000.000	68,229.77
POWERTECH TECHNOLOGY INC	1,062,000.000	3,926,716.39
POWERTECH TECHNOLOGY INC	602,000.000	2,225,878.78
TAIWAN SEMICONDUCTOR MANUFACTU	4,000.000	82,290.68
TAIWAN SEMICONDUCTOR MANUFACTU	2,000.000	41,145.34
TAIWAN SEMICONDUCTOR MANUFACTU	914,000.000	18,803,420.39
TAIWAN SEMICONDUCTOR MANUFACTU	409,000.000	8,414,222.03
CHAILEASE HOLDING CO LTD	241,000.000	1,663,932.97
CHAILEASE HOLDING CO LTD	526,240.000	3,633,311.56
PARADE TECHNOLOGIES LTD	26,000.000	1,116,251.35
PARADE TECHNOLOGIES LTD	56,000.000	2,404,233.67
VOLTRONIC POWER TECHNOLOGY COR	32,550.000	1,260,566.70
FUSHENG PRECISION CO LTD	249,000.000	1,976,606.01
FUSHENG PRECISION CO LTD	562,000.000	4,461,255.34
SILERGY CORP	19,000.000	1,534,889.41
SILERGY CORP	45,000.000	3,635,264.39
<b>TOTAL NEW TAIWAN DOLLAR</b>		<b>87,255,814.86</b>
<b>NEW ZEALAND DOLLAR</b>		
FISHER & PAYKEL HEALTHCARE COR	1,380.000	31,024.10
FISHER & PAYKEL HEALTHCARE COR	3,380.000	75,986.57
<b>TOTAL NEW ZEALAND DOLLAR</b>		<b>107,010.67</b>
<b>NORWEGIAN KRONE</b>		
DNB ASA	8,890.000	189,540.03
DNB ASA	3,923.000	83,640.67
EQUINOR ASA	10,572.000	207,195.77
EQUINOR ASA	24,009.000	470,541.36
ORKLA ASA	443,700.000	4,357,811.94
ORKLA ASA	200,400.000	1,968,234.20
GJENSIDIGE FORSIKRING ASA	3,990.000	93,763.03
GJENSIDIGE FORSIKRING ASA	1,758.000	41,312.13
GOLDEN OCEAN GROUP LTD	123.000	853.01
GOLDEN OCEAN GROUP LTD	360.000	2,496.62
<b>TOTAL NORWEGIAN KRONE</b>		<b>7,415,388.76</b>
<b>POLISH ZLOTY</b>		
ALLEGRO.EU SA	64,806.000	912,637.97
ALLEGRO.EU SA	145,540.000	2,049,583.83
<b>TOTAL POLISH ZLOTY</b>		<b>2,962,221.80</b>

Security Description	Shares/Par	Base Market Value
<b>POUND STERLING</b>		
ANTOFAGASTA PLC	34,796.000	811,335.90
ANTOFAGASTA PLC	77,106.000	1,797,875.20
ASHTREAD GROUP PLC	151,200.000	9,026,582.39
ASHTREAD GROUP PLC	67,640.000	4,038,082.23
BARRATT DEVELOPMENTS PLC	482,400.000	4,970,456.45
BARRATT DEVELOPMENTS PLC	219,100.000	2,257,518.67
AVIVA PLC	869,600.000	4,897,531.02
AVIVA PLC	381,000.000	2,145,767.39
AVIVA PLC	34,958.000	196,881.20
AVIVA PLC	81,222.000	457,437.05
DIAGEO PLC	10,197.000	420,586.81
DIAGEO PLC	4,557.000	187,958.63
BAE SYSTEMS PLC	740,800.000	5,161,512.89
BAE SYSTEMS PLC	320,600.000	2,233,775.69
BRITISH AMERICAN TOBACCO PLC	1,605.000	61,427.97
BRITISH AMERICAN TOBACCO PLC	707.000	27,058.92
STANDARD CHARTERED PLC	312,489.000	2,153,549.67
STANDARD CHARTERED PLC	695,445.000	4,792,729.81
IMPERIAL BRANDS PLC	9,727.000	200,231.50
IMPERIAL BRANDS PLC	245,000.000	5,043,355.38
IMPERIAL BRANDS PLC	22,091.000	454,745.97
IMPERIAL BRANDS PLC	110,600.000	2,276,714.71
LEGAL & GENERAL GROUP PLC	551,700.000	2,124,454.75
LEGAL & GENERAL GROUP PLC	1,209,700.000	4,658,243.44
PERSIMMON PLC	3,129.000	126,922.19
PERSIMMON PLC	1,377.000	55,855.50
PRUDENTIAL PLC	19,018.000	404,213.87
PRUDENTIAL PLC	8,387.000	178,259.64
PRUDENTIAL PLC	188,123.000	3,998,418.64
PRUDENTIAL PLC	420,138.000	8,929,730.06
RIO TINTO PLC	3,469.000	265,632.95
RIO TINTO PLC	154,122.000	11,801,637.85
RIO TINTO PLC	69,047.000	5,287,160.10
RIO TINTO PLC	7,878.000	603,244.85
TAYLOR WIMPEY PLC	62,351.000	155,233.33
TAYLOR WIMPEY PLC	27,455.000	68,353.86
GLAXOSMITHKLINE PLC	4,751.000	84,427.82
GLAXOSMITHKLINE PLC	11,132.000	197,821.61
GLAXOSMITHKLINE PLC	192,800.000	3,426,159.34
GLAXOSMITHKLINE PLC	432,700.000	7,689,310.93
DECHRA PHARMACEUTICALS PLC	70,476.000	3,335,185.79
DECHRA PHARMACEUTICALS PLC	31,573.000	1,494,151.50
BABCOCK INTERNATIONAL GROUP PL	832,800.000	2,626,646.37
BABCOCK INTERNATIONAL GROUP PL	376,100.000	1,186,217.22

Security Description	Shares/Par	Base Market Value
BT GROUP PLC	55,800.000	119,176.28
BT GROUP PLC	24,570.000	52,476.01
ASOS PLC	61,600.000	4,703,320.04
ASOS PLC	137,710.000	10,514,516.27
KINGFISHER PLC	27,262.000	119,723.40
KINGFISHER PLC	61,816.000	271,470.23
ITV PLC	877,039.000	1,453,875.93
ITV PLC	1,958,480.000	3,246,591.00
J SAINSBURY PLC	1,837,000.000	6,146,184.08
J SAINSBURY PLC	815,600.000	2,728,812.05
BERKELEY GROUP HOLDINGS PLC	913.000	55,916.58
BERKELEY GROUP HOLDINGS PLC	2,074.000	127,021.89
ROYAL DUTCH SHELL PLC B SHS	41,637.000	766,911.69
ROYAL DUTCH SHELL PLC B SHS	18,737.000	345,116.71
HIKMA PHARMACEUTICALS PLC	2,496.000	78,379.32
HIKMA PHARMACEUTICALS PLC	125,000.000	3,925,246.50
HIKMA PHARMACEUTICALS PLC	270,000.000	8,478,532.44
HIKMA PHARMACEUTICALS PLC	5,668.000	177,986.38
UNILEVER PLC	2,468.000	138,110.84
UNILEVER PLC	1,086.000	60,773.25
EXPERIAN PLC	135,000.000	4,650,899.72
EXPERIAN PLC	290,000.000	9,990,821.61
WHITBREAD PLC	230,530.000	10,896,812.38
WHITBREAD PLC	103,120.000	4,874,329.99
HARGREAVES LANSDOWN PLC	3,177.000	67,568.68
HARGREAVES LANSDOWN PLC	1,399.000	29,754.04
ANGLO AMERICAN PLC	84,100.000	3,298,231.49
ANGLO AMERICAN PLC	180,800.000	7,090,609.43
ANGLO AMERICAN PLC	20,258.000	794,477.69
ANGLO AMERICAN PLC	8,806.000	345,353.47
3I GROUP PLC	15,933.000	253,571.14
3I GROUP PLC	7,018.000	111,690.34
RELX PLC	244,704.000	6,141,273.40
RELX PLC	546,444.000	13,713,964.63
ABCAM PLC	4,617.000	88,607.74
ABCAM PLC	10,294.000	197,558.61
COCA-COLA HBC AG	17,168.000	547,162.53
COCA-COLA HBC AG	7,569.000	241,232.13
AVEVA GROUP PLC	105,000.000	4,957,400.07
AVEVA GROUP PLC	230,000.000	10,859,066.82
COMPASS GROUP PLC	210,271.000	4,239,970.79
COMPASS GROUP PLC	94,201.000	1,899,498.69
BOOHOO GROUP PLC	2,000,000.000	9,381,960.00
BOOHOO GROUP PLC	1,000,000.000	4,690,980.00
BHP GROUP PLC	9,208.000	266,091.09



Security Description	Shares/Par	Base Market Value
BHP GROUP PLC	3,951.000	114,175.28
NETWORK INTERNATIONAL HOLDINGS	36,959.000	210,904.28
NETWORK INTERNATIONAL HOLDINGS	16,300.000	93,014.96
INTERCONTINENTAL HOTELS GROUP	43,795.000	3,006,092.08
INTERCONTINENTAL HOTELS GROUP	19,612.000	1,346,169.15
FERGUSON PLC	3,951.000	472,509.56
FERGUSON PLC	1,740.000	208,090.77
FERGUSON PLC	82,000.000	9,806,576.47
FERGUSON PLC	37,000.000	4,424,918.65
DR. MARTENS PLC	134,960.000	843,877.94
DR. MARTENS PLC	301,344.000	1,884,243.89
TESCO PLC	1,902,257.000	6,006,268.90
TESCO PLC	851,770.000	2,689,415.61
INFORMA PLC	1,017,466.000	7,858,460.31
INFORMA PLC	455,595.000	3,518,815.59
WIZZ AIR HOLDINGS PLC	36,107.000	2,402,167.44
WIZZ AIR HOLDINGS PLC	16,422.000	1,092,541.44
AUTO TRADER GROUP PLC	6,101.000	46,666.89
AUTO TRADER GROUP PLC	13,855.000	105,977.68
DIRECT LINE INSURANCE GROUP PL	18,758.000	81,083.33
DIRECT LINE INSURANCE GROUP PL	42,586.000	184,082.25
BLUE PRISM GROUP PLC	44,805.000	785,081.72
BLUE PRISM GROUP PLC	100,012.000	1,752,429.27
<b>TOTAL POUND STERLING</b>		<b>304,382,987.89</b>
<b>ROMANIAN LEU</b>		
BANCA TRANSILVANIA SA	903,744.000	518,090.43
BANCA TRANSILVANIA SA	416,196.000	238,593.19
<b>TOTAL ROMANIAN LEU</b>		<b>756,683.62</b>
<b>SINGAPORE DOLLAR</b>		
DBS GROUP HOLDINGS LTD	11,100.000	237,845.34
DBS GROUP HOLDINGS LTD	25,200.000	539,973.21
UNITED OVERSEAS BANK LTD	224,200.000	4,310,126.53
UNITED OVERSEAS BANK LTD	112,300.000	2,158,908.16
UNITED OVERSEAS BANK LTD	5,700.000	109,579.49
UNITED OVERSEAS BANK LTD	12,900.000	247,995.68
WILMAR INTERNATIONAL LTD	1,086,400.000	4,382,470.98
WILMAR INTERNATIONAL LTD	522,600.000	2,108,136.35
GENTING SINGAPORE LTD	151,700.000	103,873.18
GENTING SINGAPORE LTD	66,800.000	45,739.80
<b>TOTAL SINGAPORE DOLLAR</b>		<b>14,244,648.72</b>
<b>SOUTH AFRICAN RAND</b>		
CLICKS GROUP LTD	118,189.000	1,924,160.54
CLICKS GROUP LTD	52,738.000	858,594.10
CAPITEC BANK HOLDINGS LTD	13,918.000	1,338,277.02

Security Description	Shares/Par	Base Market Value
CAPITEC BANK HOLDINGS LTD	6,203.000	596,445.78
SASOL LTD	94,472.000	1,354,421.22
SASOL LTD	213,845.000	3,065,841.79
AFRICAN PHOENIX INVESTMENTS LIMITED	221,911.000	6,011.30
AFRICAN PHOENIX INVESTMENTS LIMITED	75,448.000	2,043.80
BID CORP LTD	68,710.000	1,330,855.64
BID CORP LTD	30,230.000	585,529.99
<b>TOTAL SOUTH AFRICAN RAND</b>		<b>11,062,181.18</b>
<b>SOUTH KOREAN WON</b>		
DB INSURANCE CO LTD	52,850.000	2,208,795.20
DB INSURANCE CO LTD	116,000.000	4,848,065.15
KT&G CORP	60,300.000	4,337,016.10
KT&G CORP	26,000.000	1,870,023.53
SK TELECOM CO LTD	22,000.000	5,345,701.35
SK TELECOM CO LTD	600.000	145,791.86
SK TELECOM CO LTD	264.000	64,148.42
SK TELECOM CO LTD	9,500.000	2,308,371.04
NCSOFT CORP	2,659.000	2,051,076.69
NCSOFT CORP	1,208.000	931,816.71
LG CHEM LTD	3,181.000	2,262,605.65
LG CHEM LTD	1,420.000	1,010,028.30
LG CHEM LTD	166.000	118,073.73
LG CHEM LTD	378.000	268,866.69
SHINHAN FINANCIAL GROUP CO LTD	40,000.000	1,323,613.33
SHINHAN FINANCIAL GROUP CO LTD	88,860.000	2,940,407.00
KOREA SHIPBUILDING & OFFSHORE	17,355.000	2,047,176.09
KOREA SHIPBUILDING & OFFSHORE	38,554.000	4,547,786.06
HYUNDAI MOTOR CO	8,191.000	1,577,766.52
HYUNDAI MOTOR CO	3,903.000	751,803.53
POSCO	14,579.000	4,122,180.76
POSCO	32,502.000	9,189,870.30
SAMSUNG ELECTRONICS CO LTD	74,407.000	5,351,647.71
SAMSUNG ELECTRONICS CO LTD	66,200.000	4,761,367.60
SAMSUNG ELECTRONICS CO LTD	145,500.000	10,464,939.35
SAMSUNG ELECTRONICS CO LTD	34,449.000	2,477,709.25
KOREAN REINSURANCE CO	397,700.000	2,972,865.57
KOREAN REINSURANCE CO	134,500.000	1,005,407.14
HANA FINANCIAL GROUP INC	7,937.000	300,157.68
HANA FINANCIAL GROUP INC	3,507.000	132,626.06
KB FINANCIAL GROUP INC	33,200.000	1,648,631.97
KB FINANCIAL GROUP INC	16,680.000	828,288.59
KB FINANCIAL GROUP INC	86,400.000	4,290,415.72
KB FINANCIAL GROUP INC	37,120.000	1,843,289.72
HANKOOK TIRE & TECHNOLOGY CO L	116,033.000	5,028,863.53

Security Description	Shares/Par	Base Market Value
HANKOOK TIRE & TECHNOLOGY CO L	50,238.000	2,177,312.02
PEARL ABYSS CORP	40,000.000	10,889,326.19
PEARL ABYSS CORP	18,000.000	4,900,196.78
<b>TOTAL SOUTH KOREAN WON</b>		<b>113,344,028.89</b>
<b>SWEDISH KRONA</b>		
SKANDINAVISKA ENSKILDA BANKEN	9,382.000	114,580.03
SKANDINAVISKA ENSKILDA BANKEN	21,306.000	260,204.87
SWEDBANK AB	977.000	17,250.47
SWEDBANK AB	2,219.000	39,179.94
TELEFONAKTIEBOLAGET LM ERICSSO	380,390.000	5,042,743.41
TELEFONAKTIEBOLAGET LM ERICSSO	850,870.000	11,279,789.38
SKF AB	97,400.000	2,773,502.51
SKF AB	204,800.000	5,831,758.87
VOLVO AB	19,126.000	484,716.38
VOLVO AB	264,100.000	6,693,171.39
VOLVO AB	120,200.000	3,046,267.33
VOLVO AB	8,422.000	213,441.46
SANDVIK AB	18,280.000	500,396.73
SANDVIK AB	8,050.000	220,360.70
HEXAGON AB	132,160.000	12,214,826.89
HEXAGON AB	45,491.000	4,204,484.64
HEXAGON AB	20,380.000	1,883,612.08
HEXAGON AB	59,010.000	5,453,971.97
FINGERPRINT CARDS AB	12,975.000	43,392.41
FINGERPRINT CARDS AB	5,725.000	19,146.17
ATLAS COPCO AB	1,253.000	76,419.44
ATLAS COPCO AB	552.000	33,666.03
NORDIC ENTERTAINMENT GROUP AB	95,000.000	4,237,577.86
NORDIC ENTERTAINMENT GROUP AB	40,000.000	1,784,243.31
BOLIDEN AB	64,300.000	2,390,142.60
BOLIDEN AB	151,200.000	5,620,366.42
EVOLUTION GAMING GROUP AB	913.000	134,703.72
EVOLUTION GAMING GROUP AB	2,074.000	305,997.27
NORDNET AB PUBL	96,868.000	1,566,993.79
NORDNET AB PUBL	216,583.000	3,503,574.10
<b>TOTAL SWEDISH KRONA</b>		<b>79,990,482.17</b>
<b>SWISS FRANC</b>		
ZURICH INSURANCE GROUP AG	349.000	149,589.97
ZURICH INSURANCE GROUP AG	154.000	66,008.18
NOVARTIS AG	73,300.000	6,290,645.49
NOVARTIS AG	34,000.000	2,917,898.32
NOVARTIS AG	10,053.000	862,753.88
NOVARTIS AG	4,426.000	379,841.70
ABB LTD	312,239.000	9,475,158.95

Security Description	Shares/Par	Base Market Value
ABB LTD	11,284.000	342,422.61
ABB LTD	4,978.000	151,061.66
ABB LTD	139,813.000	4,242,744.81
ROCHE HOLDING AG	1,167.000	378,749.56
ROCHE HOLDING AG	2,603.000	844,803.01
ROCHE HOLDING AG	24,100.000	7,821,649.05
ROCHE HOLDING AG	11,500.000	3,732,322.16
ADECCO GROUP AG	1,562.000	105,621.51
ADECCO GROUP AG	3,548.000	239,913.64
LAFARGEHOLCIM LTD	6,035.000	356,142.91
LAFARGEHOLCIM LTD	2,658.000	156,856.31
NESTLE SA	6,548.000	732,897.33
NESTLE SA	2,946.000	329,736.64
SONOVA HOLDING AG	559.000	148,726.13
SONOVA HOLDING AG	246.000	65,450.14
CREDIT SUISSE GROUP AG	171,000.000	1,799,120.23
CREDIT SUISSE GROUP AG	345,300.000	3,632,960.32
LONZA GROUP AG	244.000	136,991.55
LONZA GROUP AG	16,210.000	9,100,955.22
LONZA GROUP AG	7,240.000	4,064,831.32
LONZA GROUP AG	553.000	310,476.76
SWISS LIFE HOLDING AG	212.000	104,654.09
SWISS LIFE HOLDING AG	93.000	45,909.58
PARTNERS GROUP HOLDING AG	156.000	200,065.88
PARTNERS GROUP HOLDING AG	8,800.000	11,285,767.42
PARTNERS GROUP HOLDING AG	3,930.000	5,040,121.13
PARTNERS GROUP HOLDING AG	3,300.000	4,232,162.78
PARTNERS GROUP HOLDING AG	7,500.000	9,618,551.77
PARTNERS GROUP HOLDING AG	362.000	464,255.43
LOGITECH INTERNATIONAL SA	826.000	87,010.19
LOGITECH INTERNATIONAL SA	1,875.000	197,511.02
JULIUS BAER GROUP LTD	51,387.000	3,300,037.49
JULIUS BAER GROUP LTD	114,701.000	7,366,018.64
ZUR ROSE GROUP AG	7,750.000	2,923,285.34
ZUR ROSE GROUP AG	17,330.000	6,536,843.23
SIG COMBIBLOC GROUP AG	12,695.000	294,865.54
SIG COMBIBLOC GROUP AG	5,601.000	130,093.89
SIKA AG	17,000.000	4,877,012.17
SIKA AG	38,000.000	10,901,556.61
UBS GROUP AG	7,014.000	109,068.58
UBS GROUP AG	15,893.000	247,138.14
<b>TOTAL SWISS FRANC</b>		<b>126,798,258.28</b>
<b>THAILAND BAHT</b>		
BANGKOK BANK PCL	116,300.000	468,921.60

Security Description	Shares/Par	Base Market Value
BANGKOK BANK PCL	71,700.000	289,094.40
SIAM COMMERCIAL BANK PCL/THE	595,000.000	2,122,960.00
SIAM COMMERCIAL BANK PCL/THE	1,307,700.000	4,665,873.60
BANGKOK BANK PCL	521,000.000	2,100,672.00
BANGKOK BANK PCL	229,100.000	923,731.20
KRUNG THAI BANK PCL	3,907,200.000	1,525,370.88
KRUNG THAI BANK PCL	8,541,300.000	3,334,523.52
AP THAILAND PCL	18,497,000.000	4,824,017.60
AP THAILAND PCL	7,422,700.000	1,935,840.16
<b>TOTAL THAILAND BAHT</b>		<b>22,191,004.96</b>
<b>TURKISH LIRA</b>		
AKBANK TAS	914,430.000	518,190.81
AKBANK TAS	1,911,992.000	1,083,491.02
FORD OTOMOTIV SANAYI AS	155,765.000	3,638,045.57
FORD OTOMOTIV SANAYI AS	15,861.000	370,449.34
FORD OTOMOTIV SANAYI AS	64,444.000	1,505,153.33
FORD OTOMOTIV SANAYI AS	70,317.000	1,642,323.05
BIM BIRLESIK MAGAZALAR AS	213,324.000	1,819,746.20
BIM BIRLESIK MAGAZALAR AS	96,351.000	821,915.80
<b>TOTAL TURKISH LIRA</b>		<b>11,399,315.12</b>
<b>U.S. DOLLAR</b>		
AAC HOLDINGS INC	771.000	0.00
AAC HOLDINGS INC	6,758.000	0.00
AAON INC	1,755.000	122,867.55
AAON INC	3,973.000	278,149.73
AAR CORP	3,008.000	125,283.20
AAR CORP	1,471.000	61,267.15
ACCO BRANDS CORP	5,043.000	42,562.92
ACCO BRANDS CORP	11,295.000	95,329.80
ADMA BIOLOGICS INC	9,332.000	16,424.32
ADMA BIOLOGICS INC	4,121.000	7,252.96
ABM INDUSTRIES INC	6,284.000	320,546.84
ABM INDUSTRIES INC	3,030.000	154,560.30
AFLAC INC	8,500.000	435,030.00
AFLAC INC	3,918.000	200,523.24
AFLAC INC	19,500.000	998,010.00
AFLAC INC	39,250.000	2,008,815.00
AFLAC INC	8,737.000	447,159.66
AFLAC INC	17,964.000	919,397.52
AGCO CORP	1,600.000	229,840.00
AGCO CORP	3,600.000	517,140.00
ACM RESEARCH INC	764.000	61,723.56
ACM RESEARCH INC	1,731.000	139,847.49
AG MORTGAGE INVESTMENT TRUST I	1,012.000	4,078.36

Security Description	Shares/Par	Base Market Value
AG MORTGAGE INVESTMENT TRUST I	3,340.000	13,460.20
AGNC INVESTMENT CORP	31,100.000	521,236.00
AGNC INVESTMENT CORP	13,700.000	229,612.00
A H BELO CORP	1,197.000	2,501.73
A H BELO CORP	321.000	670.89
AES CORP/THE	19,926.000	534,216.06
AES CORP/THE	1,700.000	45,577.00
AES CORP/THE	3,600.000	96,516.00
AES CORP/THE	157,158.000	4,213,405.98
AES CORP/THE	43,574.000	1,168,218.94
AES CORP/THE	340,063.000	9,117,089.03
ALJ REGIONAL HOLDINGS INC	448.000	649.60
ALJ REGIONAL HOLDINGS INC	45.000	65.25
AMC NETWORKS INC	1,642.000	87,288.72
AMC NETWORKS INC	3,720.000	197,755.20
AMN HEALTHCARE SERVICES INC	2,205.000	162,508.50
AMN HEALTHCARE SERVICES INC	4,993.000	367,984.10
ANC RENTAL CORP	1,750.000	0.18
A-MARK PRECIOUS METALS INC	897.000	32,292.00
A-MARK PRECIOUS METALS INC	2,857.000	102,852.00
ANI PHARMACEUTICALS INC	424.000	15,323.36
ANI PHARMACEUTICALS INC	1,544.000	55,800.16
ARC DOCUMENT SOLUTIONS INC	1,418.000	2,991.98
ARC DOCUMENT SOLUTIONS INC	3,518.000	7,422.98
ASGN INC	2,084.000	198,896.96
ASGN INC	4,798.000	457,921.12
AMB FINANCIAL CORP	627.000	11,913.00
AT&T INC	4,200.000	127,134.00
AT&T INC	196,809.000	5,957,408.43
AT&T INC	24,766.000	749,666.82
AT&T INC	431,766.000	13,069,556.82
AT&T INC	9,500.000	287,565.00
AT&T INC	11,107.000	336,208.89
ASFG INC	44.000	0.00
ATN INTERNATIONAL INC	1,221.000	59,975.52
ATN INTERNATIONAL INC	597.000	29,324.64
AXT INC	3,690.000	43,025.40
AXT INC	1,471.000	17,151.86
AZZ INC	2,138.000	107,648.30
AZZ INC	944.000	47,530.40
AAIPHARMA INC COM	13,700.000	0.00
AARON'S CO INC/THE	3,393.000	87,132.24
AARON'S CO INC/THE	1,501.000	38,545.68
ABBOTT LABORATORIES	48,143.000	5,769,457.12
ABBOTT LABORATORIES	105,432.000	12,634,970.88

Security Description	Shares/Par	Base Market Value
ABBOTT LABORATORIES	2,515.000	301,397.60
ABBOTT LABORATORIES	6,300.000	754,992.00
ABBOTT LABORATORIES	14,400.000	1,725,696.00
ABBOTT LABORATORIES	5,607.000	671,942.88
ABBVIE INC	22,854.000	2,473,259.88
ABBVIE INC	111,820.000	12,101,160.40
ABBVIE INC	28,260.000	3,058,297.20
ABBVIE INC	2,799.000	302,907.78
ABBVIE INC	60,840.000	6,584,104.80
ABBVIE INC	51,071.000	5,526,903.62
ABBVIE INC	1,255.000	135,816.10
ABBVIE INC	10,005.000	1,082,741.10
ABERCROMBIE & FITCH CO	6,914.000	237,219.34
ABERCROMBIE & FITCH CO	3,109.000	106,669.79
ABEONA THERAPEUTICS INC	100.000	188.00
ABEONA THERAPEUTICS INC	4,055.000	7,623.40
ABIOMED INC	1,900.000	605,587.00
ABIOMED INC	900.000	286,857.00
ABIOMED INC	2,749.000	876,188.77
ABIOMED INC	1,258.000	400,962.34
ABLE LABRATORIES INC COM NEW	2,800.000	0.00
ABRAXAS PETROLEUM CORP	28.000	87.92
ABRAXAS PETROLEUM CORP	13.000	40.82
ACACIA RESEARCH CORP	4,364.000	29,020.60
ACACIA RESEARCH CORP	2,067.000	13,745.55
ACADIA HEALTHCARE CO INC	7,271.000	415,464.94
ACADIA HEALTHCARE CO INC	3,218.000	183,876.52
ACADIA REALTY TRUST	3,775.000	71,611.75
ACADIA REALTY TRUST	8,236.000	156,236.92
ACCEPTANCE INSURANCE COS INC	9,099.000	20.93
ACCELERATE DIAGNOSTICS INC	2,208.000	18,370.56
ACCELERATE DIAGNOSTICS INC	4,672.000	38,871.04
ACCESS WORLDWIDE COMMUNICATION	4,293.000	53.66
ACCESS WORLDWIDE COMMUNICATION	300.000	3.75
ACCLAIM ENTMT INC PAR \$0.02	71,400.000	249.90
ACCOM INC	306.000	0.61
ACCOLADE INC	10,938.000	496,257.06
ACCOLADE INC	24,064.000	1,091,783.68
ACCURAY INC	9,273.000	45,901.35
ACCURAY INC	3,484.000	17,245.80
ACER THERAPEUTICS INC	800.000	2,488.00
ACHIEVE LIFE SCIENCES INC	1.000	12.20
ACI WORLDWIDE INC	10,669.000	405,955.45
ACI WORLDWIDE INC	4,431.000	168,599.55
ACMAT CORP	2,100.000	76,650.00

Security Description	Shares/Par	Base Market Value
ACLARIS THERAPEUTICS INC	1,925.000	48,510.00
ACLARIS THERAPEUTICS INC	685.000	17,262.00
ACME UNITED CORP	85.000	3,373.65
ACME UNITED CORP	153.000	6,072.57
ACORN ENERGY INC	600.000	378.00
ACORN ENERGY INC	1,743.000	1,098.09
ACORDA THERAPEUTICS INC	359.000	1,748.33
ACORDA THERAPEUTICS INC	905.000	4,407.35
ACRES COMMERCIAL REALTY CORP	379.000	5,529.61
ACRES COMMERCIAL REALTY CORP	743.000	10,840.37
ACHILLION PHARMACEUTICALS CONTRA	4,363.000	2,530.54
ACHILLION PHARMACEUTICALS CONTRA	9,157.000	5,311.06
ACETO CHEM INC ESCROW	2,713.000	0.00
ACETO CHEM INC ESCROW	1,148.000	0.00
ACTIVISION BLIZZARD INC	47,856.000	4,450,608.00
ACTIVISION BLIZZARD INC	10,500.000	976,500.00
ACTIVISION BLIZZARD INC	8,815.000	819,795.00
ACTIVISION BLIZZARD INC	21,852.000	2,032,236.00
ACTIVISION BLIZZARD INC	24,158.000	2,246,694.00
ACTIVISION BLIZZARD INC	19,658.000	1,828,194.00
ACTUA CORP	1,096.000	0.00
ACTUA CORP	6,965.000	0.00
ACUSHNET HOLDINGS CORP	3,114.000	128,701.62
ACUSHNET HOLDINGS CORP	1,375.000	56,828.75
ACURA PHARMACEUTICALS INC	1,351.000	445.83
ACURA PHARMACEUTICALS INC	600.000	198.00
ADAMIS PHARMACEUTICALS CORP	6.000	5.64
ADAMIS PHARMACEUTICALS CORP	18.000	16.92
ADAMAS PHARMACEUTICALS INC	4,689.000	22,507.20
ADAMAS PHARMACEUTICALS INC	1,387.000	6,657.60
ADAMS RESOURCES & ENERGY INC	1,095.000	30,670.95
ADAMS RESOURCES & ENERGY INC	2,152.000	60,277.52
ADDUS HOMECARE CORP	1,985.000	207,611.15
ADDUS HOMECARE CORP	877.000	91,725.43
ADHERA THERAPEUTICS INC	3.000	0.24
ADHERA THERAPEUTICS INC	1.000	0.08
ADOBE INC	1,241.000	589,934.17
ADOBE INC	29,022.000	13,796,188.14
ADOBE INC	556.000	264,305.72
ADOBE INC	4,509.000	2,143,443.33
ADOBE INC	13,270.000	6,308,159.90
ADOBE INC	10,230.000	4,863,035.10
ADTALEM GLOBAL EDUCATION INC	2,728.000	107,865.12
ADTALEM GLOBAL EDUCATION INC	6,178.000	244,278.12
ADTRAN INC	2,697.000	44,985.96



Security Description	Shares/Par	Base Market Value
ADTRAN INC	5,651.000	94,258.68
ADVANCE AUTO PARTS INC	773.000	141,837.77
ADVANCE AUTO PARTS INC	1,724.000	316,336.76
ADVANCE AUTO PARTS INC	1,759.000	322,758.91
ADVANCE AUTO PARTS INC	16,523.000	3,031,805.27
ADVANCE AUTO PARTS INC	3,836.000	703,867.64
ADVANCE AUTO PARTS INC	35,753.000	6,560,317.97
AEHR TEST SYSTEMS	743.000	1,872.36
AEHR TEST SYSTEMS	1,241.000	3,127.32
ADVAXIS INC	395.667	291.29
ADVAXIS INC	141.400	104.10
AEOLUS PHARMACEUTICALS INC	100.000	0.50
AEOLUS PHARMACEUTICALS INC	228.000	1.14
ADVANCED EMISSIONS SOLUTIONS I	347.000	1,908.50
AEGION CORP	1,208.000	34,730.00
AEGION CORP	3,086.000	88,722.50
AERIE PHARMACEUTICALS INC	2,896.000	51,751.52
AERIE PHARMACEUTICALS INC	2,043.000	36,508.41
ADVERUM BIOTECHNOLOGIES INC	5,465.000	53,884.90
ADVERUM BIOTECHNOLOGIES INC	2,413.000	23,792.18
AEROJET ROCKETDYNE HOLDINGS IN	2,784.000	130,736.64
AEROJET ROCKETDYNE HOLDINGS IN	6,468.000	303,737.28
ADVANCED MICRO DEVICES INC	900.000	70,650.00
ADVANCED MICRO DEVICES INC	3,425.000	268,862.50
ADVANCED MICRO DEVICES INC	1,536.000	120,576.00
ADVANCED MICRO DEVICES INC	75,381.000	5,917,408.50
ADVANCED MICRO DEVICES INC	2,000.000	157,000.00
ADVANCED MICRO DEVICES INC	34,513.000	2,709,270.50
ADVANCED DRAINAGE SYSTEMS INC	4,796.000	495,858.44
ADVANCED DRAINAGE SYSTEMS INC	2,117.000	218,876.63
ADVANCED DRAINAGE SYSTEMS INC	34,990.000	3,617,616.10
ADVANCED DRAINAGE SYSTEMS INC	16,250.000	1,680,087.50
ADVANTA CORP	17,350.000	0.00
ADVANCED ENERGY INDUSTRIES INC	1,639.000	178,929.63
ADVANCED ENERGY INDUSTRIES INC	3,362.000	367,029.54
GABS 114A AELTUS CBO	2,100.000	294.00
GABS 114A AELTUS CBO	6,080.000	851.20
AEROVIRONMENT INC	2,695.000	312,781.70
AEROVIRONMENT INC	1,191.000	138,227.46
AFFYMAX INC	806.000	57.23
AFFYMAX INC	300.000	21.30
AFFIRMATIVE INSURANCE HOLDINGS	400.000	0.40
AFFIRMATIVE INSURANCE HOLDINGS	1,212.000	1.21
AGFEED INDUSTRIES INC NEVADA	3,637.000	0.00
AGFEED INDUSTRIES INC NEVADA	1,600.000	0.00

Security Description	Shares/Par	Base Market Value
AGILENT TECHNOLOGIES INC	18,260.000	2,321,576.40
AGILENT TECHNOLOGIES INC	5,484.000	697,235.76
AGILENT TECHNOLOGIES INC	2,459.000	312,637.26
AGILENT TECHNOLOGIES INC	8,346.000	1,061,110.44
AGILYSYS INC	1,208.000	57,935.68
AGILYSYS INC	3,361.000	161,193.56
AGEX THERAPEUTICS INC	165.000	267.30
AGEX THERAPEUTICS INC	65.000	105.30
AGREE REALTY CORP	2,153.000	144,918.43
AGREE REALTY CORP	4,875.000	328,136.25
AIM IMMUNOTECH INC	12.000	27.24
AIM IMMUNOTECH INC	1.000	2.27
AIRBNB INC	4,343.000	816,223.42
AIRBNB INC	1,911.000	359,153.34
AIR PRODUCTS AND CHEMICALS INC	13,493.000	3,796,120.62
AIR PRODUCTS AND CHEMICALS INC	2,675.000	752,584.50
AIR PRODUCTS AND CHEMICALS INC	1,199.000	337,326.66
AIR PRODUCTS AND CHEMICALS INC	6,176.000	1,737,555.84
AIR TRANSPORT SERVICES GROUP I	4,796.000	140,330.96
AIR TRANSPORT SERVICES GROUP I	2,463.000	72,067.38
AIR TRANSPORT SERVICES GROUP I	104,664.000	3,062,468.64
AIR TRANSPORT SERVICES GROUP I	226,472.000	6,626,570.72
AKAMAI TECHNOLOGIES INC	9,724.000	990,875.60
AKAMAI TECHNOLOGIES INC	4,449.000	453,353.10
AKAMAI TECHNOLOGIES INC	6,933.000	706,472.70
AKAMAI TECHNOLOGIES INC	3,109.000	316,807.10
AKEBIA THERAPEUTICS INC	5,021.000	16,996.09
AKEBIA THERAPEUTICS INC	11,369.000	38,484.07
AKERO THERAPEUTICS INC	856.000	24,832.56
AKERO THERAPEUTICS INC	1,938.000	56,221.38
AKSYS LTD	9,696.000	2.91
ALABAMA AIRCRAFT INDUSTRIES IN	100.000	7.10
ALABAMA AIRCRAFT INDUSTRIES IN	819.000	58.15
ALAMO GROUP INC	484.000	75,576.60
ALAMO GROUP INC	1,098.000	171,452.70
ALARM.COM HOLDINGS INC	3,311.000	286,004.18
ALARM.COM HOLDINGS INC	1,461.000	126,201.18
ALASKA AIR GROUP INC	7,257.000	502,256.97
ALASKA AIR GROUP INC	3,332.000	230,607.72
ALASKA COMMUNICATIONS SYSTEMS	2,781.000	9,038.25
ALASKA COMMUNICATIONS SYSTEMS	1,012.000	3,289.00
ALBANY INTERNATIONAL CORP	3,015.000	251,662.05
ALBANY INTERNATIONAL CORP	1,332.000	111,182.04
ALBEMARLE CORP	2,077.000	303,470.47
ALBEMARLE CORP	914.000	133,544.54

Security Description	Shares/Par	Base Market Value
ALBEMARLE CORP	2,037.000	297,626.07
ALBEMARLE CORP	914.000	133,544.54
ALBEMARLE CORP	3,363.000	491,367.93
ALBEMARLE CORP	7,318.000	1,069,232.98
ALBIREO PHARMA INC	1,930.000	68,032.50
ALBIREO PHARMA INC	4,426.000	156,016.50
ALCOA CORP	7,703.000	250,270.47
ALCOA CORP	17,441.000	566,658.09
ALDEYRA THERAPEUTICS INC	1,661.000	19,732.68
ALECTOR INC	1,298.000	26,141.72
ALECTOR INC	2,940.000	59,211.60
ALEXANDER & BALDWIN INC	4,724.000	79,315.96
ALEXANDER & BALDWIN INC	2,636.000	44,258.44
ALEXANDER'S INC	138.000	38,267.40
ALEXANDER'S INC	313.000	86,794.90
ALDER BIOPHARMACEUTICALS INC	1,300.000	2,600.00
ALEXANDRIA REAL ESTATE EQUITIE	1,204.000	197,817.20
ALEXANDRIA REAL ESTATE EQUITIE	2,684.000	440,981.20
ALEXANDRIA REAL ESTATE EQUITIE	7,456.000	1,225,020.80
ALEXANDRIA REAL ESTATE EQUITIE	3,405.000	559,441.50
ALEXION PHARMACEUTICALS INC	1,236.000	188,996.76
ALEXION PHARMACEUTICALS INC	2,758.000	421,725.78
ALEXION PHARMACEUTICALS INC	13,322.000	2,037,067.02
ALEXION PHARMACEUTICALS INC	6,081.000	929,845.71
ALEXION PHARMACEUTICALS INC	300.000	45,873.00
ALEXZA PHARMACEUTICALS INC	160.000	0.00
ALEXZA PHARMACEUTICALS INC	268.000	0.00
ALIBABA GROUP HOLDING LTD ADR	3,499.000	793,328.27
ALIBABA GROUP HOLDING LTD ADR	7,637.000	1,731,537.01
ALICO INC	1,328.000	39,654.08
ALICO INC	3,006.000	89,759.16
ALIGN TECHNOLOGY INC	679.000	367,698.87
ALIGN TECHNOLOGY INC	305.000	165,166.65
ALIGN TECHNOLOGY INC	2,024.000	1,096,056.72
ALIGN TECHNOLOGY INC	4,439.000	2,403,851.67
ALITHYA GROUP INC	2,072.540	5,036.27
ALITHYA GROUP INC	5,451.293	13,246.64
ALLEGHANY CORP	285.000	178,492.65
ALLEGHANY CORP	636.000	398,320.44
ALLEGHENY TECHNOLOGIES INC	6,736.000	141,860.16
ALLEGHENY TECHNOLOGIES INC	15,254.000	321,249.24
ALLEGIANCE BANCSHARES INC	1,497.000	60,688.38
ALLEGIANCE BANCSHARES INC	435.000	17,634.90
ALLEGIANT TRAVEL CO	766.000	186,949.96
ALLEGIANT TRAVEL CO	1,488.000	363,161.28

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
ALLETE INC	2,607.000	175,164.33
ALLETE INC	5,902.000	396,555.38
ALLIANCE DATA SYSTEMS CORP	2,500.000	280,225.00
ALLIANCE DATA SYSTEMS CORP	5,800.000	650,122.00
ALLIANCE DATA SYSTEMS CORP	4,290.000	480,866.10
ALLIANCE DATA SYSTEMS CORP	1,895.000	212,410.55
ALLIANCE PHARMACEUTICAL CORP	300.000	0.00
ALLIANCE PHARMACEUTICAL CORP	5,096.000	0.00
ALLIANT ENERGY CORP	15,000.000	812,400.00
ALLIANT ENERGY CORP	9,951.000	538,946.16
ALLIANT ENERGY CORP	4,462.000	241,661.92
ALLIANT ENERGY CORP	6,844.000	370,671.04
ALLIED HEALTHCARE PRODUCTS INC	48.000	227.52
ALLIED HEALTHCARE PRODUCTS INC	65.000	308.10
ALLIED MOTION TECHNOLOGIES INC	875.000	44,913.75
ALLIED MOTION TECHNOLOGIES INC	1,362.000	69,911.46
ALLIED MOTION TECHNOLOGIES INC	48,939.000	2,512,038.87
ALLIED MOTION TECHNOLOGIES INC	22,232.000	1,141,168.56
ALLISON TRANSMISSION HOLDINGS	5,700.000	232,731.00
ALLISON TRANSMISSION HOLDINGS	2,500.000	102,075.00
ALLSCRIPTS HEALTHCARE SOLUTION	17,716.000	266,005.74
ALLSCRIPTS HEALTHCARE SOLUTION	8,375.000	125,750.63
ALLIN CORP	6.000	15.00
ALLIN CORP	1.000	2.50
ALLSTATE CORP/THE	8,449.000	970,790.10
ALLSTATE CORP/THE	5,251.000	603,339.90
ALLSTATE CORP/THE	18,518.000	2,127,718.20
ALLSTATE CORP/THE	2,000.000	229,800.00
ALLSTATE CORP/THE	2,355.000	270,589.50
ALLSTATE CORP/THE	4,800.000	551,520.00
ALLY FINANCIAL INC	9,600.000	434,016.00
ALLY FINANCIAL INC	21,600.000	976,536.00
ALNYLAM PHARMACEUTICALS INC	2,466.000	348,174.54
ALNYLAM PHARMACEUTICALS INC	1,106.000	156,156.14
ALPHA TECHNOLOGIES GROUP INC	4,243.000	148.51
ALPHABET INC-CL C	17,561.000	36,327,211.43
ALPHABET INC-CL C	8,022.000	16,594,549.86
ALPHABET INC-CL A	2,514.000	5,185,175.28
ALPHABET INC-CL A	8,389.000	17,302,480.28
ALPHABET INC-CL A	170.000	350,628.40
ALPHABET INC-CL A	18,341.000	37,828,679.32
ALPHABET INC-CL A	3,172.000	6,542,313.44
ALPHABET INC-CL A	380.000	783,757.60
ALPHABET INC-CL A	6,833.000	14,093,199.16
ALPHABET INC-CL A	5,793.000	11,948,178.36

Security Description	Shares/Par	Base Market Value
ALPHATEC HOLDINGS INC	3,848.000	60,759.92
ALPHATEC HOLDINGS INC	8,713.000	137,578.27
ALPHATEC HOLDINGS INC	266,956.000	4,215,235.24
ALPHATEC HOLDINGS INC	121,393.000	1,916,795.47
ALTABANCORP	933.000	39,223.32
ALTABANCORP	2,113.000	88,830.52
ALTAIR ENGINEERING INC	3,491.000	218,431.87
ALTAIR ENGINEERING INC	1,541.000	96,420.37
ALTIGEN COMMUNICATIONS INC	200.000	476.00
ALTIGEN COMMUNICATIONS INC	1,783.000	4,243.54
ALTO INGREDIENTS INC	1,685.000	9,149.55
ALTO INGREDIENTS INC	6,296.000	34,187.28
ALTISOURCE ASSET MANAGEMENT CO	177.000	3,363.00
ALTISOURCE ASSET MANAGEMENT CO	177.000	3,363.00
ALTIMMUNE INC	2,749.333	38,848.08
ALTIMMUNE INC	6,228.333	88,006.35
ALTICE USA INC	7,100.000	230,963.00
ALTICE USA INC	3,058.000	99,476.74
ALTICE USA INC	6,818.000	221,789.54
ALTICE USA INC	3,100.000	100,843.00
ALTRA INDUSTRIAL MOTION CORP	2,967.000	164,134.44
ALTRA INDUSTRIAL MOTION CORP	6,720.000	371,750.40
ALTRIA GROUP INC	13,600.000	695,776.00
ALTRIA GROUP INC	107,373.000	5,493,202.68
ALTRIA GROUP INC	48,911.000	2,502,286.76
ALTRIA GROUP INC	30,900.000	1,580,844.00
ALTUS PHARMACEUTICALS INC	300.000	0.00
ALTUS PHARMACEUTICALS INC	3,812.000	0.00
AMALGAMATED FINANCIAL CORP	2,881.000	47,795.79
AMALGAMATED FINANCIAL CORP	1,272.000	21,102.48
AMAZON.COM INC	2,616.000	8,094,113.28
AMAZON.COM INC	136.000	420,794.88
AMAZON.COM INC	302.000	934,412.16
AMAZON.COM INC	5,627.000	17,410,388.16
AMAZON.COM INC	11,973.000	37,045,419.84
AMAZON.COM INC	26,172.000	80,978,261.76
AMAZON.COM INC	1,725.000	5,337,288.00
AMAZON.COM INC	3,791.000	11,729,657.28
AMBAC FINANCIAL GROUP INC	1,803.000	30,182.22
AMBAC FINANCIAL GROUP INC	4,207.000	70,425.18
AMBASSADORS INTERNATIONAL INC	100.000	0.30
AMBASSADORS INTERNATIONAL INC	338.000	1.01
AMCAST INDL CORP COM	11,100.000	0.00
AMEN PROPERTIES INC	11.000	3,984.75
AMEREN CORP	11,569.000	941,253.84

Security Description	Shares/Par	Base Market Value
AMEREN CORP	6,902.000	561,546.72
AMEREN CORP	15,128.000	1,230,814.08
AMEREN CORP	5,188.000	422,095.68
AMERICAN AIRLINES GROUP INC	17,053.000	407,566.70
AMERICAN AIRLINES GROUP INC	37,057.000	885,662.30
ESCROW AMBASSADORS GROUP INC	4,773.000	0.00
ESCROW AMBASSADORS GROUP INC	1,568.000	0.00
AMERICAN ASSETS TRUST INC	1,909.000	61,927.96
AMERICAN ASSETS TRUST INC	4,375.000	141,925.00
AMERICAN AXLE & MANUFACTURING	6,360.000	61,437.60
AMERICAN AXLE & MANUFACTURING	3,027.000	29,240.82
AMERICAN BILTRITE INC	11.000	3,011.25
AMERICAN BILTRITE INC	4.000	1,095.00
AMERICAN CARESOURCE HOLDINGS I	209.000	1.88
AMERICAN CARESOURCE HOLDINGS I	66.000	0.59
AMERICAN ELECTRIC POWER CO INC	4,639.000	392,923.30
AMERICAN ELECTRIC POWER CO INC	10,346.000	876,306.20
AMERICAN ELECTRIC POWER CO INC	4,700.000	398,090.00
AMERICAN ELECTRIC POWER CO INC	13,417.000	1,136,419.90
AMERICAN ELECTRIC POWER CO INC	29,378.000	2,488,316.60
AMERICAN ELECTRIC POWER CO INC	10,700.000	906,290.00
AMERICAN EAGLE OUTFITTERS INC	15,119.000	442,079.56
AMERICAN EAGLE OUTFITTERS INC	6,677.000	195,235.48
AMERICAN EQUITY INVESTMENT LIF	10,252.000	323,245.56
AMERICAN EQUITY INVESTMENT LIF	4,528.000	142,767.84
AMERICAN EXPRESS CO	19,062.000	2,696,129.28
AMERICAN EXPRESS CO	41,640.000	5,889,561.60
AMERICAN FINANCIAL GROUP INC/O	12,706.000	1,449,754.60
AMERICAN FINANCIAL GROUP INC/O	1,300.000	148,330.00
AMERICAN FINANCIAL GROUP INC/O	600.000	68,460.00
AMERICAN FINANCIAL GROUP INC/O	27,370.000	3,122,917.00
AMERICAN FINANCE TRUST INC	8,149.000	80,023.18
AMERICAN FINANCE TRUST INC	3,599.000	35,342.18
AMERICAN HOME MORTGAGE INVESTM	6,777.000	0.00
AMERICAN HOME MORTGAGE INVESTM	400.000	0.00
AMERICAN INTERNATIONAL GROUP I	2,325.000	107,438.25
AMERICAN INTERNATIONAL GROUP I	24,410.000	1,127,986.10
AMERICAN INTERNATIONAL GROUP I	11,785.000	544,584.85
AMERICAN INTERNATIONAL GROUP I	5,184.000	239,552.64
AMERICAN INTERNATIONAL GROUP I	53,336.000	2,464,656.56
AMERICAN INTERNATIONAL GROUP I	26,763.000	1,236,718.23
AMERICAN LOCKER GROUP INC	200.000	0.00
AMERICAN LOCKER GROUP INC	469.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C	700.000	2.32
AMERICAN NATIONAL BANKSHARES I	905.000	29,928.35

Security Description	Shares/Par	Base Market Value
AMERICAN NATIONAL BANKSHARES I	2,051.000	67,826.57
AMERICAN MEDICAL ALERT CORP CONTRA	700.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA	2,100.000	0.00
AMERICAN ORIENTAL BIOENGINEERI	16.000	62.08
AMERICAN ORIENTAL BIOENGINEERI	6.000	23.28
AMERICAN OUTDOOR BRANDS INC	1,254.000	31,600.80
AMERICAN OUTDOOR BRANDS INC	583.000	14,691.60
AMERICAN PUBLIC EDUCATION INC	2,884.000	102,756.92
AMERICAN PUBLIC EDUCATION INC	1,274.000	45,392.62
AMERICAN REALTY INVESTORS INC	168.000	1,458.24
AMERICAN REALTY INVESTORS INC	465.000	4,036.20
AMERICAN SHARED HOSPITAL SERVI	337.000	920.01
AMERICAN SHARED HOSPITAL SERVI	345.000	941.85
AMERICAN SKIING CO COM	20,300.000	324.80
AMERICAN SOFTWARE INC/GA	4,583.000	94,868.10
AMERICAN SOFTWARE INC/GA	1,460.000	30,222.00
AMERICAN STATES WATER CO	1,789.000	135,284.18
AMERICAN STATES WATER CO	4,049.000	306,185.38
AMERICAN SUPERCONDUCTOR CORP	427.000	8,095.92
AMERICAN SUPERCONDUCTOR CORP	213.000	4,038.48
AMERICAN TOWER CORP	11,759.000	2,811,106.54
AMERICAN TOWER CORP	25,770.000	6,160,576.20
AMERICAN TOWER CORP	3,393.000	811,130.58
AMERICAN TOWER CORP	7,734.000	1,848,890.04
AMERICAN VANGUARD CORP	787.000	16,062.67
AMERICAN VANGUARD CORP	2,123.000	43,330.43
AMERICAN VANTAGE COS	300.000	0.00
AMERICAN VANTAGE COS	4,893.000	0.00
AMERICAN WATER WORKS CO INC	2,653.000	397,737.76
AMERICAN WATER WORKS CO INC	5,917.000	887,076.64
AMERICAN WATER WORKS CO INC	11,074.000	1,660,214.08
AMERICAN WATER WORKS CO INC	5,060.000	758,595.20
AMERICAN WOODMARK CORP	636.000	62,696.88
AMERICAN WOODMARK CORP	1,441.000	142,053.78
AMERICA'S CAR-MART INC/TX	435.000	66,280.95
AMERICA'S CAR-MART INC/TX	986.000	150,236.82
AMERISAFE INC	852.000	54,528.00
AMERISAFE INC	1,743.000	111,552.00
AMERISOURCEBERGEN CORP	3,956.000	467,084.92
AMERISOURCEBERGEN CORP	8,658.000	1,022,250.06
AMERISOURCEBERGEN CORP	2,100.000	247,947.00
AMERISOURCEBERGEN CORP	5,000.000	590,350.00
AMERISERV FINANCIAL INC	2,976.000	12,082.56
AMERISERV FINANCIAL INC	1,012.000	4,108.72
AMERIPRISE FINANCIAL INC	4,600.000	1,069,270.00

Security Description	Shares/Par	Base Market Value
AMERIPRISE FINANCIAL INC	2,000.000	464,900.00
AMERIPRISE FINANCIAL INC	7,017.000	1,631,101.65
AMERIPRISE FINANCIAL INC	3,209.000	745,932.05
AMERIS BANCORP	6,671.000	350,294.21
AMERIS BANCORP	2,946.000	154,694.46
AMES NATIONAL CORP	168.000	4,297.44
AMES NATIONAL CORP	395.000	10,104.10
AMETEK INC	1,455.000	185,847.15
AMETEK INC	13,940.000	1,780,556.20
AMETEK INC	2,000.000	255,460.00
AMETEK INC	6,382.000	815,172.86
AMETEK INC	3,245.000	414,483.85
AMETEK INC	4,500.000	574,785.00
AMETEK INC	14,490.000	1,850,807.70
AMETEK INC	31,190.000	3,983,898.70
AMGEN INC	4,711.000	1,172,143.91
AMGEN INC	2,034.000	506,079.54
AMGEN INC	32,985.000	8,206,997.85
AMGEN INC	912.000	226,914.72
AMGEN INC	15,051.000	3,744,839.31
AMGEN INC	2,074.000	516,031.94
AMICUS THERAPEUTICS INC	12,988.000	128,321.44
AMICUS THERAPEUTICS INC	29,409.000	290,560.92
AMISTAR CORP	962.000	0.00
AMKOR TECHNOLOGY INC	13,261.000	314,418.31
AMKOR TECHNOLOGY INC	5,056.000	119,877.76
AMNEAL PHARMACEUTICALS INC	8,590.000	57,810.70
AMNEAL PHARMACEUTICALS INC	19,449.000	130,891.77
AMPAL-AMERICAN ISRAEL CORP	186.000	0.00
AMPAL-AMERICAN ISRAEL CORP	85.000	0.00
AMPCO-PITTSBURGH CORP	253.000	1,707.75
AMPCO-PITTSBURGH CORP	1,091.000	7,364.25
AMPHENOL CORP	16,488.000	1,087,713.36
AMPHENOL CORP	1,832.000	120,857.04
AMPHENOL CORP	35,986.000	2,373,996.42
AMPHENOL CORP	4,084.000	269,421.48
AMPHASTAR PHARMACEUTICALS INC	2,337.000	42,813.84
AMPHASTAR PHARMACEUTICALS INC	5,820.000	106,622.40
AMREP CORP	728.000	8,080.80
AMREP CORP	253.000	2,808.30
AMTECH SYSTEMS INC	1,218.000	14,396.76
AMTECH SYSTEMS INC	376.000	4,444.32
ANACOMP INC	3.000	0.75
ANALOG DEVICES INC	1,681.000	260,689.48
ANALOG DEVICES INC	10,113.000	1,568,324.04



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
ANALOG DEVICES INC	22,114.000	3,429,439.12
ANALOG DEVICES INC	3,749.000	581,394.92
ANAPTYSBIO INC	2,719.000	58,594.45
ANAPTYSBIO INC	1,201.000	25,881.55
ANDERSONS INC/THE	1,515.000	41,480.70
ANDERSONS INC/THE	3,004.000	82,249.52
ANDREA ELECTRONICS CORP	4,674.000	236.04
ANDREA ELECTRONICS CORP	300.000	15.15
ANEMOSTAT INC COM	2,231.000	0.00
ANEMOSTAT DOOR PRODS INC COM 144A	2,231.000	0.00
ANESIVA INC	300.000	0.96
ANESIVA INC	4,489.000	14.36
ANGIODYNAMICS INC	1,295.000	30,303.00
ANGIODYNAMICS INC	3,889.000	91,002.60
ANIKA THERAPEUTICS INC	1,851.000	75,502.29
ANIKA THERAPEUTICS INC	787.000	32,101.73
ANIXA BIOSCIENCES INC	89.000	416.52
ANIXA BIOSCIENCES INC	1,335.000	6,247.80
ANNALY CAPITAL MANAGEMENT INC	22,922.000	197,129.20
ANNALY CAPITAL MANAGEMENT INC	51,114.000	439,580.40
ANSYS INC	1,705.000	578,949.80
ANSYS INC	765.000	259,763.40
ANSYS INC	2,325.000	789,477.00
ANSYS INC	5,083.000	1,725,983.48
ANTHERA PHARMACEUTICALS INC	425.000	33.15
ANTERO RESOURCES CORP	14,603.000	148,950.60
ANTERO RESOURCES CORP	6,449.000	65,779.80
ANTHEM INC	567.000	203,524.65
ANTHEM INC	14,269.000	5,121,857.55
ANTHEM INC	255.000	91,532.25
ANTHEM INC	6,525.000	2,342,148.75
ANTERIX INC	1,035.000	48,810.60
ANTERIX INC	2,344.000	110,543.04
ANTHRACITE CAPITAL INC	400.000	0.40
ANTHRACITE CAPITAL INC	6,149.000	6.15
APA CORP	11,179.000	200,104.10
APA CORP	24,495.000	438,460.50
APA CORP	4,600.000	82,340.00
APA CORP	10,400.000	186,160.00
APARTMENT INVESTMENT AND MANAG	1.000	6.14
APEX GLOBAL BRANDS INC	24.000	45.60
APEX GLOBAL BRANDS INC	73.000	138.70
APOGEE ENTERPRISES INC	2,986.000	122,067.68
APOGEE ENTERPRISES INC	1,375.000	56,210.00
APHTON CORP	11,691.000	11.69

Security Description	Shares/Par	Base Market Value
APOLLO INVESTMENT CORP	6,466.000	88,713.52
APOLLO INVESTMENT CORP	2,934.000	40,254.48
APOLLO COMMERCIAL REAL ESTATE	7,072.000	98,795.84
APOLLO COMMERCIAL REAL ESTATE	16,014.000	223,715.58
APOLLO MEDICAL HOLDINGS INC	1,495.000	40,499.55
APOLLO MEDICAL HOLDINGS INC	3,334.000	90,318.06
APOLLO ENDOSURGERY INC	25,086.000	138,223.86
APOLLO ENDOSURGERY INC	11,089.000	61,100.39
APOLLO GLOBAL MANAGEMENT INC	25,820.000	1,213,798.20
APOLLO GLOBAL MANAGEMENT INC	11,370.000	534,503.70
APPIAN CORP	2,881.000	383,028.95
APPIAN CORP	1,272.000	169,112.40
APPLE INC	4,535.000	553,950.25
APPLE INC	66,164.000	8,081,932.60
APPLE INC	142,442.000	17,399,290.30
APPLE INC	438,378.000	53,547,872.70
APPLE INC	957,912.000	117,008,950.80
APPLE INC	54,213.000	6,622,117.95
APPLE INC	123,932.000	15,138,293.80
APPLE INC	10,280.000	1,255,702.00
APPFOLIO INC	840.000	118,784.40
APPFOLIO INC	1,766.000	249,730.06
APPLE HOSPITALITY REIT INC	19,310.000	281,346.70
APPLE HOSPITALITY REIT INC	8,528.000	124,252.96
APPLIED EXTRUSION TECHNOLOGIES INC	34,500.000	0.00
APPLIED ENERGETICS INC	400.000	316.00
APPLIED ENERGETICS INC	6,699.000	5,292.21
APPLIED INDUSTRIAL TECHNOLOGIE	2,067.000	188,448.39
APPLIED INDUSTRIAL TECHNOLOGIE	4,326.000	394,401.42
APPLIED MATERIALS INC	5,580.000	745,488.00
APPLIED MATERIALS INC	2,502.000	334,267.20
APPLIED MATERIALS INC	16,910.000	2,259,176.00
APPLIED MATERIALS INC	36,390.000	4,861,704.00
APPLIED MATERIALS INC	25,273.000	3,376,472.80
APPLIED MATERIALS INC	55,110.000	7,362,696.00
APPLIED MATERIALS INC	5,128.000	685,100.80
APPLIED MATERIALS INC	11,409.000	1,524,242.40
APPLIED OPTOELECTRONICS INC	456.000	3,812.16
APPLIED OPTOELECTRONICS INC	1,697.000	14,186.92
APPLIED MOLECULAR TRANSPORT IN	3,220.000	141,712.20
APPLIED MOLECULAR TRANSPORT IN	1,453.000	63,946.53
APPLIED THERAPEUTICS INC	1,249.000	23,425.00
APPLIED THERAPEUTICS INC	551.000	10,334.01
APPLIEDTHEORY CORP	5,601.000	0.56
APTEVO THERAPEUTICS INC	178.000	5,432.56

Security Description	Shares/Par	Base Market Value
APTEVO THERAPEUTICS INC	82.000	2,502.64
APREA THERAPEUTICS INC	1,731.000	8,828.10
APREA THERAPEUTICS INC	754.000	3,845.40
APYX MEDICAL CORP	877.000	8,471.82
APYX MEDICAL CORP	1,985.000	19,175.10
AQUACELL TECHNOLOGIES INC	3,700.000	0.00
ARALEZ PHARMACEUTICALS INC	1,054.000	0.00
ARALEZ PHARMACEUTICALS INC	5,789.000	0.00
ARAVIVE INC	4,217.000	27,790.03
ARAVIVE INC	1,863.000	12,277.17
ARBOR REALTY TRUST INC	12,129.000	192,851.10
ARBOR REALTY TRUST INC	5,356.000	85,160.40
CB144A APPVION ESCROW	95.000	0.00
CB144A APPVION ESCROW	7.000	0.00
ARCBEST CORP	1,208.000	85,006.96
ARCBEST CORP	2,369.000	166,706.53
ARCH RESOURCES INC	740.000	30,784.00
ARCH RESOURCES INC	1,650.000	68,640.00
ARCHER-DANIELS-MIDLAND CO	15,792.000	900,144.00
ARCHER-DANIELS-MIDLAND CO	3,809.000	217,113.00
ARCHER-DANIELS-MIDLAND CO	8,493.000	484,101.00
ARCHER-DANIELS-MIDLAND CO	34,502.000	1,966,614.00
ARCOSA INC	2,345.000	152,636.05
ARCOSA INC	5,310.000	345,627.90
ARDELYX INC	2,983.000	19,747.46
ARDELYX INC	1,051.000	6,957.62
ARCUS BIOSCIENCES INC	4,854.000	136,300.32
ARCUS BIOSCIENCES INC	2,143.000	60,175.44
ARCTURUS THERAPEUTICS HOLDINGS	4,570.000	188,741.00
ARCTURUS THERAPEUTICS HOLDINGS	1,993.000	82,310.90
ARENA PHARMACEUTICALS INC	2,225.000	154,392.75
ARENA PHARMACEUTICALS INC	5,038.000	349,586.82
ARGAN INC	779.000	41,559.65
ARGAN INC	1,766.000	94,216.10
ARES COMMERCIAL REAL ESTATE CO	2,685.000	36,838.20
ARISTA NETWORKS INC	1,494.000	451,023.66
ARISTA NETWORKS INC	3,266.000	985,972.74
ARK RESTAURANTS CORP	603.000	12,144.42
ARK RESTAURANTS CORP	349.000	7,028.86
ARLINGTON ASSET INVESTMENT COR	608.000	2,456.32
ARLINGTON ASSET INVESTMENT COR	168.000	678.72
ARLO TECHNOLOGIES INC	6,397.000	40,173.16
ARLO TECHNOLOGIES INC	2,490.000	15,637.20
ARMADA HOFFLER PROPERTIES INC	1,262.000	15,825.48
ARMADA HOFFLER PROPERTIES INC	2,805.000	35,174.70

Security Description	Shares/Par	Base Market Value
ARMOUR RESIDENTIAL REIT INC	1,575.000	19,215.00
ARMOUR RESIDENTIAL REIT INC	3,894.000	47,506.80
ARROW ELECTRONICS INC	800.000	88,656.00
ARROW ELECTRONICS INC	1,800.000	199,476.00
ARROW FINANCIAL CORP	3,070.069	102,264.00
ARROW FINANCIAL CORP	900.909	30,009.28
ARROW RESOURCES DEVELOPMENT IN	200.000	0.30
ARROW RESOURCES DEVELOPMENT IN	2,600.000	3.90
ARROWHEAD PHARMACEUTICALS INC	4,156.000	275,584.36
ARROWHEAD PHARMACEUTICALS INC	9,412.000	624,109.72
ARTESIAN RESOURCES CORP	898.000	35,363.24
ARTESIAN RESOURCES CORP	2,033.000	80,059.54
ARTISAN PARTNERS ASSET MANAGEM	4,301.000	224,383.17
ARTISAN PARTNERS ASSET MANAGEM	1,899.000	99,070.83
ASBURY AUTOMOTIVE GROUP INC	1,553.000	305,164.50
ASBURY AUTOMOTIVE GROUP INC	3,515.000	690,697.50
ASCENDIS PHARMA A/S ADR	12,700.000	1,636,776.00
ASCENDIS PHARMA A/S ADR	27,330.000	3,522,290.40
ASENSUS SURGICAL INC	1.462	4.75
ASENSUS SURGICAL INC	9.769	31.75
ASHFORD INC	47.562	421.87
ASHFORD INC	100.000	887.00
ASHLAND GLOBAL HOLDINGS INC	800.000	71,016.00
ASHLAND GLOBAL HOLDINGS INC	2,000.000	177,540.00
ASPEN AEROGELS INC	66,674.000	1,356,149.16
ASPEN AEROGELS INC	146,681.000	2,983,491.54
ASPEN GROUP INC/CO	103,268.000	619,608.00
ASPEN GROUP INC/CO	46,964.000	281,784.00
ASSEMBLY BIOSCIENCES INC	2,201.000	10,124.60
ASSEMBLY BIOSCIENCES INC	5,098.000	23,450.80
ASSERTIO HOLDINGS INC	2,448.000	1,670.76
ASSERTIO HOLDINGS INC	6,390.000	4,361.18
ASSOCIATED CAPITAL GROUP INC	584.000	20,942.24
ASSOCIATED CAPITAL GROUP INC	1,320.000	47,335.20
ASSURANT INC	1,517.000	215,065.09
ASSURANT INC	3,322.000	470,959.94
ASTEC INDUSTRIES INC	1,190.000	89,749.80
ASTEC INDUSTRIES INC	2,693.000	203,106.06
ASTRONOVA INC	2,589.000	34,692.60
ASTRONOVA INC	5,852.000	78,416.80
ASTRONICS CORP	321.000	5,790.84
ASTRONICS CORP	236,244.000	4,261,841.76
ASTRONICS CORP	107,427.000	1,937,983.08
ASTRONICS CORP	1,215.000	21,918.60
ASTRONICS CORP	1,726.000	30,636.50

Security Description	Shares/Par	Base Market Value
ASTRONICS CORP	1,960.000	34,790.00
ASTROTECH CORP	58.000	127.02
ASTROTECH CORP	38.000	83.22
AT&T LATIN AMER CORP COM	30,700.000	33.77
ASURE SOFTWARE INC	925.000	7,067.00
ASURE SOFTWARE INC	545.000	4,163.80
ATARA BIOTHERAPEUTICS INC	4,467.000	64,146.12
ATARA BIOTHERAPEUTICS INC	1,950.000	28,002.00
ATHENEX INC	1,714.000	7,370.20
ATKORE INC	4,323.000	310,823.70
ATKORE INC	1,909.000	137,257.10
ATLANTIC AMERICAN CORP	6,970.000	25,440.50
ATLANTIC AMERICAN CORP	1,900.000	6,935.00
ATLANTIC UNION BANKSHARES CORP	3,449.000	132,303.64
ATLANTIC UNION BANKSHARES CORP	7,808.000	299,514.88
ATLANTICUS HOLDINGS CORP	413.000	12,526.29
ATLANTICUS HOLDINGS CORP	1,174.000	35,607.42
ATLANTIS PLASTICS INC	100.000	0.05
ATLANTIS PLASTICS INC	994.000	0.50
ATLAS AIR WORLDWIDE HOLDINGS I	2,132.000	128,858.08
ATLAS AIR WORLDWIDE HOLDINGS I	941.000	56,874.04
ATMOS ENERGY CORP	7,581.000	749,381.85
ATMOS ENERGY CORP	3,469.000	342,910.65
ATMOS ENERGY CORP	2,883.000	284,984.55
ATMOS ENERGY CORP	6,430.000	635,605.50
ATNA RESOURCES LTD	100.000	0.00
ATNA RESOURCES LTD	1,122.000	0.00
ATRICURE INC	2,291.000	150,106.32
ATRICURE INC	5,187.000	339,852.24
ATRECA INC	2,425.000	37,175.25
ATRECA INC	1,071.000	16,418.43
ATRION CORP	54.000	34,630.74
ATRION CORP	122.000	78,239.82
AUTODESK INC	6,800.000	1,884,620.00
AUTODESK INC	6,199.000	1,718,052.85
AUTODESK INC	13,545.000	3,753,996.75
AUTODESK INC	3,000.000	831,450.00
AUTOMATIC DATA PROCESSING INC	11,708.000	2,206,606.76
AUTOMATIC DATA PROCESSING INC	25,595.000	4,823,889.65
AUTOZONE INC	541.000	759,726.30
AUTOZONE INC	243.000	341,244.90
AUTOZONE INC	599.000	841,175.70
AUTOZONE INC	1,312.000	1,842,441.60
AUTOWEB INC	537.000	1,428.42
AUTOWEB INC	337.000	896.42

Security Description	Shares/Par	Base Market Value
AVADO BRANDS INC COM	40,600.000	365.40
AVALONBAY COMMUNITIES INC	664.000	122,514.64
AVALONBAY COMMUNITIES INC	1,480.000	273,074.80
AVALONBAY COMMUNITIES INC	3,966.000	731,766.66
AVALONBAY COMMUNITIES INC	8,706.000	1,606,344.06
AVALONBAY COMMUNITIES INC	900.000	166,059.00
AVALONBAY COMMUNITIES INC	1,800.000	332,118.00
AVAX TECHNOLOGIES INC	200.000	1.40
AVAX TECHNOLOGIES INC	1,769.000	12.38
AVANOS MEDICAL INC	5,900.000	258,066.00
AVANOS MEDICAL INC	2,606.000	113,986.44
AVAYA HOLDINGS CORP	4,933.000	138,271.99
AVAYA HOLDINGS CORP	11,171.000	313,123.13
AVERY DENNISON CORP	2,302.000	422,762.30
AVERY DENNISON CORP	5,039.000	925,412.35
AVIAT NETWORKS INC	398.000	28,273.92
AVIAT NETWORKS INC	587.000	41,700.48
AVID TECHNOLOGY INC	3,032.000	64,005.52
AVID TECHNOLOGY INC	1,225.000	25,859.75
AVID BIOSERVICES INC	162.000	2,953.26
AVID BIOSERVICES INC	370.000	6,745.10
AVINCI MEDIA CORP	4,481.000	0.00
AVINCI MEDIA CORP	300.000	0.00
AVIS BUDGET GROUP INC	5,538.000	401,726.52
AVIS BUDGET GROUP INC	2,595.000	188,241.30
AVISTA CORP	6,727.000	321,214.25
AVISTA CORP	3,274.000	156,333.50
AWARE INC/MA	1,248.000	4,555.20
AWARE INC/MA	3,489.000	12,734.85
AXCELIS TECHNOLOGIES INC	2,375.000	97,588.75
AXCELIS TECHNOLOGIES INC	5,379.000	221,023.11
AXCESS INTERNATIONAL INC	200.000	0.00
AXCESS INTERNATIONAL INC	2,512.000	0.00
AVROBIO INC	916.000	11,624.04
AVROBIO INC	2,076.000	26,344.44
AXION INTERNATIONAL HOLDINGS I	122.000	0.09
AXOGEN INC	4,895.000	99,172.70
AXOGEN INC	2,162.000	43,802.12
AXOS FINANCIAL INC	2,849.000	133,931.49
AXOS FINANCIAL INC	6,448.000	303,120.48
AXONICS INC	3,792.000	227,102.88
AXONICS INC	1,675.000	100,315.75
B&G FOODS INC	6,470.000	200,958.20
B&G FOODS INC	2,858.000	88,769.48
BCB BANCORP INC	253.000	3,491.40

Security Description	Shares/Par	Base Market Value
BCB BANCORP INC	918.000	12,668.40
BB LIQUIDATING INC	1,700.000	30.94
BB LIQUIDATING INC	30,021.000	546.38
BGC PARTNERS INC	24,732.000	119,455.56
BGC PARTNERS INC	10,922.000	52,753.26
BJ'S WHOLESALE CLUB HOLDINGS I	43,589.000	1,955,402.54
BJ'S WHOLESALE CLUB HOLDINGS I	94,318.000	4,231,105.48
BJ'S WHOLESALE CLUB HOLDINGS I	10,005.000	448,824.30
BJ'S WHOLESALE CLUB HOLDINGS I	4,419.000	198,236.34
BJ'S WHOLESALE CLUB HOLDINGS I	26,009.000	1,166,763.74
BJ'S WHOLESALE CLUB HOLDINGS I	11,453.000	513,781.58
BBQ HOLDINGS INC	1,996.000	14,471.00
BBQ HOLDINGS INC	695.000	5,038.75
BMC INDS INC MINN COM	26,300.000	21.04
BOK FINANCIAL CORP	245.000	21,883.40
BRT APARTMENTS CORP	3,595.000	60,539.80
BRT APARTMENTS CORP	652.000	10,979.68
BP MIDSTREAM PARTNERS LP	50,694.000	641,786.04
BP MIDSTREAM PARTNERS LP	160,282.000	2,029,170.12
BPO MANAGEMENT SERVICES INC	200.000	0.00
BPO MANAGEMENT SERVICES INC	2,275.000	0.00
BSML INC	1,459.000	0.00
B RILEY FINANCIAL INC	1,010.000	56,943.80
B RILEY FINANCIAL INC	764.000	43,074.32
BK TECHNOLOGIES CORP	729.000	3,047.22
BK TECHNOLOGIES CORP	406.000	1,697.08
BM TECHNOLOGIES INC	238.000	2,772.70
BM TECHNOLOGIES INC	227.000	2,644.55
BNCCORP INC	290.000	10,495.10
BNCCORP INC	528.000	19,108.32
BNS HOLDING INC	94.000	14.10
BABCOCK & WILCOX ENTERPRISES I	100.000	947.00
BABCOCK & WILCOX ENTERPRISES I	4,251.000	40,256.97
BABCOCK & WILCOX ENTERPRISES I	148,806.000	1,409,192.82
BABCOCK & WILCOX ENTERPRISES I	67,666.000	640,797.02
BADGER METER INC	2,662.000	247,752.34
BADGER METER INC	1,176.000	109,450.32
BADGER PAPER MILLS INC	2,800.000	67.20
BAIDU INC ADR	21,014.000	4,571,595.70
BAIDU INC ADR	9,454.000	2,056,717.70
BAKER HUGHES CO	21,517.000	464,982.37
BAKER HUGHES CO	3,478.000	75,159.58
BAKER HUGHES CO	7,756.000	167,607.16
BAKER HUGHES CO	47,186.000	1,019,689.46
BALCHEM CORP	1,357.000	170,181.37

Security Description	Shares/Par	Base Market Value
BALCHEM CORP	3,072.000	385,259.52
BALL CORP	20,234.000	1,714,629.16
BALL CORP	900.000	76,266.00
BALL CORP	9,292.000	787,404.08
BALL CORP	2,006.000	169,988.44
BALLANTYNE STRONG INC	168.000	438.48
BALLANTYNE STRONG INC	652.000	1,701.72
BALLY'S CORP	89.000	5,783.22
BALLY'S CORP	273.000	17,739.54
BANCFIRST CORP	930.000	65,741.70
BANCFIRST CORP	2,106.000	148,873.14
BANCORP INC/THE	321.000	6,651.12
BANCORP INC/THE	1,374.000	28,469.28
BANCORPSOUTH BANK	4,026.000	130,764.48
BANCORPSOUTH BANK	9,116.000	296,087.68
BANDWIDTH INC	1,517.000	192,264.58
BANDWIDTH INC	670.000	84,915.80
BANC OF CALIFORNIA INC	3,034.000	54,854.72
BANC OF CALIFORNIA INC	1,340.000	24,227.20
BANK OF AMERICA CORP	29,169.000	1,128,548.61
BANK OF AMERICA CORP	78,970.000	3,055,349.30
BANK OF AMERICA CORP	13,080.000	506,065.20
BANK OF AMERICA CORP	34,774.000	1,345,406.06
BANK OF AMERICA CORP	208,355.000	8,061,254.95
BANK OF AMERICA CORP	456,077.000	17,645,619.13
BANK FIRST CORP	690.000	51,743.10
BANK FIRST CORP	1,563.000	117,209.37
BANK OF FLORIDA CORP	1,663.000	6.65
BANK OF HAWAII CORP	3,205.000	286,815.45
BANK OF HAWAII CORP	1,416.000	126,717.84
BANK OF MARIN BANCORP	1,784.000	69,861.44
BANK OF MARIN BANCORP	453.000	17,739.48
BANK OF NEW YORK MELLON CORP/T	5,982.000	282,888.78
BANK OF NEW YORK MELLON CORP/T	13,340.000	630,848.60
BANK OF NEW YORK MELLON CORP/T	22,487.000	1,063,410.23
BANK OF NEW YORK MELLON CORP/T	49,260.000	2,329,505.40
BANK OF SOUTH CAROLINA CORP	1,321.000	29,854.60
BANK OF SOUTH CAROLINA CORP	1,106.000	24,995.60
BANKFINANCIAL CORP	691.000	7,131.12
BANKFINANCIAL CORP	1,877.000	19,370.64
BANKUNITED FINANCIAL CORP	300.000	1.50
BANKUNITED FINANCIAL CORP	4,641.000	23.21
BANK7 CORP	4,223.000	74,367.03
BANK7 CORP	1,865.000	32,842.65
BANNER CORP	4,052.000	216,093.16



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
BANNER CORP	1,790.000	95,460.70
BANKWELL FINANCIAL GROUP INC	3,590.000	97,253.10
BANKWELL FINANCIAL GROUP INC	1,585.000	42,937.65
BAR HARBOR BANKSHARES	2,035.000	59,869.70
BAR HARBOR BANKSHARES	523.000	15,386.66
BARNES & NOBLE EDUCATION INC	1,106.000	9,002.84
BARNES & NOBLE EDUCATION INC	1,968.000	16,019.52
BARNES GROUP INC	5,505.000	272,717.70
BARNES GROUP INC	2,431.000	120,431.74
BARNWELL INDUSTRIES INC	321.000	824.97
BARNWELL INDUSTRIES INC	1,465.000	3,765.05
BARRETT BUSINESS SERVICES INC	2,107.000	145,088.02
BARRETT BUSINESS SERVICES INC	932.000	64,177.52
BASIC ENERGY SERVICES WTS EXP 12/23/2023	267.000	4.54
BASIC ENERGY SERVICES WTS EXP 12/23/2023	63.000	1.07
BASIC ENERGY SERVICES INC	8.000	2.08
BASIC ENERGY SERVICES INC	2.000	0.52
BASSETT FURNITURE INDUSTRIES I	422.000	10,241.94
BASSETT FURNITURE INDUSTRIES I	1,458.000	35,385.66
BATTALION OIL WTS EXP 10/08/2022	1.000	0.00
BATTALION OIL CORP WTS EXP 10/08/2022	1.000	0.00
BATTALION OIL WTS EXP 10/08/2022	1.000	0.00
BATTALION OIL WTS EXP 10/08/2022	2.000	0.00
BAUDAX BIO INC	1,457.000	1,879.53
BAUDAX BIO INC	585.000	754.65
BAXANO SURGICAL INC	600.000	0.00
BAXANO SURGICAL INC	1,875.000	0.00
BAXTER INTERNATIONAL INC	29,858.000	2,518,223.72
BAXTER INTERNATIONAL INC	2,241.000	189,005.94
BAXTER INTERNATIONAL INC	4,998.000	421,531.32
BAXTER INTERNATIONAL INC	13,631.000	1,149,638.54
BBX CAPITAL INC	3.400	21.59
BBX CAPITAL INC	17.600	111.76
BP FLY CORP	1,567.000	12.69
BP FLY CORP	500.000	4.05
BEACON ROOFING SUPPLY INC	2,706.000	141,577.92
BEACON ROOFING SUPPLY INC	6,759.000	353,630.88
BEARD CO/THE	100.000	0.41
BEARD CO/THE	1,081.000	4.43
BEASLEY BROADCAST GROUP INC	353.000	998.99
BEASLEY BROADCAST GROUP INC	97.000	274.51
BEAZER HOMES USA INC	136.000	2,845.12
BEAZER HOMES USA INC	420.000	8,786.40
BEBE STORES INC	101.000	535.30
BEBE STORES INC	298.000	1,579.40

Security Description	Shares/Par	Base Market Value
BECTON DICKINSON AND CO	7,992.000	1,943,254.80
BECTON DICKINSON AND CO	17,504.000	4,256,097.60
BED BATH & BEYOND INC	4,265.000	124,324.75
BED BATH & BEYOND INC	9,670.000	281,880.50
BEL FUSE INC	1,303.000	22,984.92
BEL FUSE INC	599.000	10,566.36
BEL FUSE INC	3,867.000	76,914.63
BEL FUSE INC	1,295.000	25,757.55
BELDEN INC	1,534.000	68,063.58
BELDEN INC	3,474.000	154,141.38
BELIEVING TODAY INC	3,700.000	0.00
BELLEROPHON THERAPEUTICS INC	1,620.000	8,407.80
BELLEROPHON THERAPEUTICS INC	3,668.000	19,036.92
BELVICUM PHARMACEUTICALS INC	121.800	457.97
BELVICUM PHARMACEUTICALS INC	369.000	1,387.44
BENCHMARK ELECTRONICS INC	4,456.000	137,779.52
BENCHMARK ELECTRONICS INC	1,968.000	60,850.56
BENEFITFOCUS INC	1,456.000	20,107.36
BENEFITFOCUS INC	3,297.000	45,531.57
W R BERKLEY CORP	3,978.000	299,742.30
W R BERKLEY CORP	8,712.000	656,449.20
BERKSHIRE BANCORP INC/NY	1,535.000	14,920.20
BERKSHIRE BANCORP INC/NY	678.000	6,590.16
BERKSHIRE HATHAWAY INC	3,109.000	794,256.23
BERKSHIRE HATHAWAY INC	1,394.000	356,125.18
BERKSHIRE HATHAWAY INC	80,447.000	20,551,795.09
BERKSHIRE HATHAWAY INC	119,984.000	30,652,312.48
BERKSHIRE HATHAWAY INC	54,838.000	14,009,463.86
BERKSHIRE HATHAWAY INC	37,178.000	9,497,863.66
BEST BUY CO INC	11,400.000	1,308,834.00
BEST BUY CO INC	5,000.000	574,050.00
BEST BUY CO INC	6,001.000	688,974.81
BEST BUY CO INC	5,360.000	615,381.60
BEST BUY CO INC	2,404.000	276,003.24
BEST BUY CO INC	13,125.000	1,506,881.25
BETTER ENVIRONMENT CONCEPTS IN	42.000	44.94
BEYOND AIR INC	6,921.000	38,065.50
BEYOND AIR INC	3,056.000	16,808.00
BICOASTAL COMMUNICATIONS INC	16.000	0.00
BIG 5 SPORTING GOODS CORP	168.000	2,637.60
BIG 5 SPORTING GOODS CORP	769.000	12,073.30
BIG LOTS INC	4,591.000	313,565.30
BIG LOTS INC	2,027.000	138,444.10
BIGLARI HOLDINGS INC	282.000	37,438.32
BIGLARI HOLDINGS INC	176.000	23,365.76

Security Description	Shares/Par	Base Market Value
BIGLARI HOLDINGS INC	17.000	11,483.84
BIGLARI HOLDINGS INC	28.000	18,914.56
BILIBILI INC ADR	5,878.000	629,298.68
BILIBILI INC ADR	13,151.000	1,407,946.06
BIO-RAD LABORATORIES INC	1,275.000	728,241.75
BIO-RAD LABORATORIES INC	5,885.000	3,361,335.45
BIO-RAD LABORATORIES INC	2,735.000	1,562,149.95
BIO-RAD LABORATORIES INC	580.000	331,278.60
BIOCRIST PHARMACEUTICALS INC	1,910.000	19,424.70
BIOCRIST PHARMACEUTICALS INC	4,326.000	43,995.42
BIOJECT MEDICAL TECHNOLOGIES I	300.000	0.00
BIOJECT MEDICAL TECHNOLOGIES I	3,593.000	0.00
BIODELIVERY SCIENCES INTERNATI	2,146.000	8,390.86
BIODELIVERY SCIENCES INTERNATI	7,331.000	28,664.21
BIOMARIN PHARMACEUTICAL INC	3,396.000	256,431.96
BIOMARIN PHARMACEUTICAL INC	7,574.000	571,912.74
BIOLIFE SOLUTIONS INC	5,072.000	182,592.00
BIOLIFE SOLUTIONS INC	2,240.000	80,640.00
BIOLIFE SOLUTIONS INC	44,573.000	1,604,628.00
BIOLIFE SOLUTIONS INC	20,269.000	729,684.00
BIOGEN INC	600.000	167,850.00
BIOGEN INC	9,195.000	2,572,301.25
BIOGEN INC	1,127.000	315,278.25
BIOGEN INC	4,192.000	1,172,712.00
BIOGEN INC	2,513.000	703,011.75
BIOGEN INC	300.000	83,925.00
BIOPURE CORP	374.000	4.49
BIO-TECHNE CORP	749.000	286,065.57
BIO-TECHNE CORP	336.000	128,328.48
BIOSIG TECHNOLOGIES INC	4,429.000	19,088.99
BIOSIG TECHNOLOGIES INC	1,957.000	8,434.67
BIOSTAGE INC	18.000	23.40
BIOSTAGE INC	50.000	65.00
BIOXCEL THERAPEUTICS INC	3,720.000	160,555.20
BIOXCEL THERAPEUTICS INC	1,642.000	70,868.72
BIRKS GROUP INC	238.000	794.92
BIRKS GROUP INC	194.000	647.96
BIOLASE INC	267.000	225.05
BIOLASE INC	759.000	639.76
BJ'S RESTAURANTS INC	1,295.000	75,213.60
BJ'S RESTAURANTS INC	2,847.000	165,353.76
BLACKBAUD INC	4,998.000	355,257.84
BLACKBAUD INC	2,183.000	155,167.64
BLACKLINE INC	2,004.000	217,233.60
BLACKLINE INC	4,537.000	491,810.80

Security Description	Shares/Par	Base Market Value
BLACKROCK INC	3,904.000	2,943,459.84
BLACKROCK INC	639.000	481,780.44
BLACKROCK INC	287.000	216,386.52
BLACKROCK INC	8,494.000	6,404,136.24
BLACKSTONE MORTGAGE TRUST INC	12,569.000	389,639.00
BLACKSTONE MORTGAGE TRUST INC	5,551.000	172,081.00
BLACKROCK TCP CAPITAL CORP	979.000	13,539.57
BLACKSTONE GROUP INC/THE	1,270.000	94,653.10
BLACKSTONE GROUP INC/THE	2,833.000	211,143.49
BLONDER TONGUE LABORATORIES IN	1,779.000	2,615.13
BLONDER TONGUE LABORATORIES IN	958.000	1,408.26
BLUCORA INC	1,109.000	18,453.76
BLUCORA INC	2,955.000	49,171.20
BLUE RIVER BANCSHARES INC	862.000	0.00
BLUE RIVER BANCSHARES INC	100.000	0.00
BLUEROCK RESIDENTIAL GROWTH RE	4,259.000	43,058.49
BLUEROCK RESIDENTIAL GROWTH RE	1,871.000	18,915.81
BLUEPRINT MEDICINES CORP	5,638.000	548,182.74
BLUEPRINT MEDICINES CORP	2,490.000	242,102.70
BLUEGREEN VACATIONS HOLDING CO	3.400	63.04
BLUEGREEN VACATIONS HOLDING CO	17.600	326.30
BOEING CO/THE	34,835.000	8,873,171.20
BOEING CO/THE	15,986.000	4,071,953.92
BOEING CO/THE	4,479.000	1,140,890.88
BOEING CO/THE	1,873.000	477,090.56
BOINGO WIRELESS INC	6,205.000	87,304.35
BOINGO WIRELESS INC	2,740.000	38,551.80
BOISE CASCADE CO	4,073.000	243,687.59
BOISE CASCADE CO	1,799.000	107,634.17
BON-TON STORES INC/THE	1,407.000	38.69
BON-TON STORES INC/THE	421.000	11.58
BONDED MTRS INC COM	200.000	0.00
BOMBAY CO	19,600.000	0.00
BONTEX INC	350.000	43.75
BOOKING HOLDINGS INC	2,596.000	6,048,264.64
BOOKING HOLDINGS INC	1,187.000	2,765,520.08
BOOT BARN HOLDINGS INC	2,504.000	156,024.24
BOOT BARN HOLDINGS INC	1,106.000	68,914.86
BOOZ ALLEN HAMILTON HOLDING CO	3,700.000	297,961.00
BOOZ ALLEN HAMILTON HOLDING CO	8,300.000	668,399.00
BORGWARNER INC	6,817.000	316,036.12
BORGWARNER INC	14,939.000	692,572.04
BORGWARNER INC	3,684.000	170,790.24
BORGWARNER INC	8,215.000	380,847.40
BOSTON PRIVATE FINANCIAL HOLDI	7,311.000	97,382.52

Security Description	Shares/Par	Base Market Value
BOSTON PRIVATE FINANCIAL HOLDI	3,298.000	43,929.36
BOSTON PROPERTIES INC	6,988.000	707,604.88
BOSTON PROPERTIES INC	3,140.000	317,956.40
BOSTON PROPERTIES INC	8,877.000	898,885.02
BOSTON PROPERTIES INC	1,908.000	193,204.08
BOSTON PROPERTIES INC	4,049.000	410,001.74
BOSTON PROPERTIES INC	856.000	86,678.56
BOSTON SCIENTIFIC CORP	39,992.000	1,545,690.80
BOSTON SCIENTIFIC CORP	103,760.000	4,010,324.00
BOSTON SCIENTIFIC CORP	87,563.000	3,384,309.95
BOSTON SCIENTIFIC CORP	4,460.000	172,379.00
BOSTON SCIENTIFIC CORP	48,200.000	1,862,930.00
BOSTON SCIENTIFIC CORP	2,000.000	77,300.00
BOTTOMLINE TECHNOLOGIES DE INC	1,610.000	72,852.50
BOTTOMLINE TECHNOLOGIES DE INC	3,677.000	166,384.25
BOWL AMERICA INC	501.000	5,260.50
BOWL AMERICA INC	1,026.000	10,773.00
BOX INC	5,687.000	130,573.52
BOX INC	12,879.000	295,701.84
BOYD GAMING CORP	3,850.000	226,996.00
BOYD GAMING CORP	8,717.000	513,954.32
BOYDS COLLECTION LTD/THE	53,633.000	5.36
BRADY CORP	4,891.000	261,423.95
BRADY CORP	2,160.000	115,452.00
BRAEMAR HOTELS & RESORTS INC	9,683.000	58,775.81
BRAEMAR HOTELS & RESORTS INC	4,347.000	26,386.29
BRANDYWINE REALTY TRUST	16,036.000	207,024.76
BRANDYWINE REALTY TRUST	7,006.000	90,447.46
BRICKELL BIOTECH INC	37.000	40.33
BRICKELL BIOTECH INC	14.000	15.26
BRIDGEWATER BANCSHARES INC	59,145.000	955,191.75
BRIDGEWATER BANCSHARES INC	130,115.000	2,101,357.25
BRIDGFORD FOODS CORP	840.000	13,020.00
BRIDGFORD FOODS CORP	2,368.000	36,704.00
BRIGHTCOVE INC	4,323.000	86,978.76
BRIGHTCOVE INC	1,909.000	38,409.08
BRIGHTSTAR INFORMATION TECHNOL	4,156.000	0.42
BRINKER INTERNATIONAL INC	3,152.000	223,981.12
BRINKER INTERNATIONAL INC	1,393.000	98,986.58
BRINK'S CO/THE	4,370.000	346,235.10
BRINK'S CO/THE	1,902.000	150,695.46
BRIGGS & STRATTON ESCROW	2,161.000	0.00
BRIGGS & STRATTON ESCROW	4,317.000	0.00
BRISTOL-MYERS SQUIBB CO	21,800.000	1,376,234.00
BRISTOL-MYERS SQUIBB CO	60,973.000	3,849,225.49

Security Description	Shares/Par	Base Market Value
BRISTOL-MYERS SQUIBB CO	7,363.000	464,826.19
BRISTOL-MYERS SQUIBB CO	50,100.000	3,162,813.00
BRISTOL-MYERS SQUIBB CO	61,707.000	3,895,562.91
BRISTOL-MYERS SQUIBB CO	16,420.000	1,036,594.60
BRISTOL-MYERS SQUIBB CO	133,429.000	8,423,372.77
BRISTOL-MYERS SQUIBB CO	133,522.000	8,429,243.86
BRISTOW GROUP INC	653.000	16,899.64
BROADRIDGE FINANCIAL SOLUTIONS	3,763.000	576,115.30
BROADRIDGE FINANCIAL SOLUTIONS	6,900.000	1,056,390.00
BROADRIDGE FINANCIAL SOLUTIONS	1,688.000	258,432.80
BROADRIDGE FINANCIAL SOLUTIONS	3,157.000	483,336.70
BROADCOM INC	24,019.000	11,136,649.54
BROADCOM INC	4,190.000	1,942,735.40
BROADCOM INC	9,020.000	4,182,213.20
BROADCOM INC	11,000.000	5,100,260.00
BROOKDALE SENIOR LIVING INC	7,993.000	48,357.65
BROOKDALE SENIOR LIVING INC	18,385.000	111,229.25
BROOKFIELD PROPERTY REIT INC	3,243.000	58,211.85
BROOKFIELD PROPERTY REIT INC	7,342.000	131,788.90
BROOKLINE BANCORP INC	4,750.000	71,250.00
BROOKLINE BANCORP INC	10,756.000	161,340.00
BROOKLYN IMMUNOTHERAPEUTICS IN	5.000	18.60
BROOKLYN IMMUNOTHERAPEUTICS IN	68.000	252.96
BROOKS AUTOMATION INC	6,761.000	552,035.65
BROOKS AUTOMATION INC	2,986.000	243,806.90
BROWN-FORMAN CORP	3,022.000	208,427.34
BROWN-FORMAN CORP	6,740.000	464,857.80
BROWN-FORMAN CORP	11,284.000	778,257.48
BROWN-FORMAN CORP	5,172.000	356,712.84
BRUNSWICK CORP/DE	2,000.000	190,740.00
BRUNSWICK CORP/DE	4,400.000	419,628.00
BRYN MAWR BANK CORP	684.000	31,128.84
BRYN MAWR BANK CORP	2,001.000	91,065.51
BSQUARE CORP	321.000	1,097.82
BSQUARE CORP	1,085.000	3,710.70
BUCKLE INC/THE	3,443.000	135,241.04
BUCKLE INC/THE	1,735.000	68,150.80
BUILDERS FIRSTSOURCE INC	17,765.000	823,763.05
BUILDERS FIRSTSOURCE INC	7,987.000	370,357.19
BUILDING MATLS HLDG CORP COM	12,400.000	50.84
BURLINGTON STORES INC	768.000	229,478.40
BURLINGTON STORES INC	1,712.000	511,545.60
BUTLER INTERNATIONAL INC	300.000	1.65
BUTLER INTERNATIONAL INC	3,724.000	20.48
C&F FINANCIAL CORP	344.000	15,235.76

Security Description	Shares/Par	Base Market Value
C&F FINANCIAL CORP	777.000	34,413.33
CAI INTERNATIONAL INC	3,013.000	137,151.76
CAI INTERNATIONAL INC	1,331.000	60,587.12
CBIZ INC	11,125.000	363,342.50
CBIZ INC	4,786.000	156,310.76
CBTX INC	1,745.000	53,606.40
CBTX INC	771.000	23,685.12
CBL & ASSOCIATES PROPERTIES IN	44,753.000	6,032.70
CBL & ASSOCIATES PROPERTIES IN	19,383.000	2,612.83
CBOE GLOBAL MARKETS INC	3,017.000	297,747.73
CBOE GLOBAL MARKETS INC	6,595.000	650,860.55
CBRE GROUP INC	9,507.000	752,098.77
CBRE GROUP INC	2,571.000	203,391.81
CBRE GROUP INC	8,300.000	656,613.00
CBRE GROUP INC	3,600.000	284,796.00
CBRE GROUP INC	20,788.000	1,644,538.68
CBRE GROUP INC	5,734.000	453,616.74
CCUR HOLDINGS INC	731.000	2,046.80
CCUR HOLDINGS INC	321.000	898.80
CECO ENVIRONMENTAL CORP	975.000	7,731.75
CECO ENVIRONMENTAL CORP	383.000	3,037.19
CDW CORP/DE	3,954.000	655,375.50
CDW CORP/DE	2,339.000	387,689.25
CDW CORP/DE	1,049.000	173,871.75
CDW CORP/DE	8,651.000	1,433,903.25
CF INDUSTRIES HOLDINGS INC	13,208.000	599,379.04
CF INDUSTRIES HOLDINGS INC	6,044.000	274,276.72
CH ROBINSON WORLDWIDE INC	3,678.000	350,991.54
CH ROBINSON WORLDWIDE INC	5,039.000	480,871.77
CH ROBINSON WORLDWIDE INC	8,049.000	768,116.07
CH ROBINSON WORLDWIDE INC	2,260.000	215,671.80
CIGNA CORP	21,244.000	5,135,524.56
CIGNA CORP	8,669.000	2,095,644.06
CIGNA CORP	9,714.000	2,348,262.36
CIGNA CORP	3,817.000	922,721.58
CIM COMMERCIAL TRUST CORP	413.000	5,323.57
CIM COMMERCIAL TRUST CORP	183.000	2,358.87
CLST HOLDINGS INC	300.000	69.00
CLST HOLDINGS INC	3,620.000	832.60
CME GROUP INC	22,357.000	4,565,970.11
CME GROUP INC	2,212.000	451,756.76
CME GROUP INC	4,931.000	1,007,058.13
CME GROUP INC	10,232.000	2,089,681.36
CMS ENERGY CORP	17,119.000	1,048,025.18
CMS ENERGY CORP	17,274.000	1,057,514.28

Security Description	Shares/Par	Base Market Value
CMS ENERGY CORP	7,896.000	483,393.12
CMS ENERGY CORP	7,677.000	469,985.94
CPI CORP	300.000	0.00
CPI CORP	1,063.000	0.00
CPI AEROSTRUCTURES INC	894.000	4,058.76
CPI AEROSTRUCTURES INC	253.000	1,148.62
CMTSU LIQUIDATION INC	5,872.000	23.49
CMTSU LIQUIDATION INC	2,003.000	8.01
CNB FINANCIAL CORP/PA	499.000	12,280.39
CRA INTERNATIONAL INC	806.000	60,159.84
CRA INTERNATIONAL INC	1,824.000	136,143.36
CNO FINANCIAL GROUP INC	20,153.000	489,516.37
CNO FINANCIAL GROUP INC	8,900.000	216,181.00
CSG SYSTEMS INTERNATIONAL INC	1,735.000	77,884.15
CSG SYSTEMS INTERNATIONAL INC	3,674.000	164,925.86
CSP INC	513.000	4,463.10
CSP INC	321.000	2,792.70
CSW INDUSTRIALS INC	1,330.000	179,550.00
CSW INDUSTRIALS INC	588.000	79,380.00
CSX CORP	47,449.000	4,575,032.58
CSX CORP	21,736.000	2,095,785.12
CSX CORP	1,900.000	183,198.00
CSX CORP	1,499.000	144,533.58
CSX CORP	3,343.000	322,332.06
CSX CORP	900.000	86,778.00
CTS CORP	2,966.000	92,123.96
CTS CORP	1,121.000	34,818.26
CNX RESOURCES CORP	12,742.000	187,307.40
CNX RESOURCES CORP	5,627.000	82,716.90
CVB FINANCIAL CORP	4,938.000	109,080.42
CVB FINANCIAL CORP	10,404.000	229,824.36
CV HOLDINGS INC/UNITED STATES	300.000	3.60
CV HOLDINGS INC/UNITED STATES	5,199.000	62.39
CVR ENERGY INC	1,575.000	30,208.50
CVR ENERGY INC	2,635.000	50,539.30
CVS HEALTH CORP	79,296.000	5,965,438.08
CVS HEALTH CORP	2,703.000	203,346.69
CVS HEALTH CORP	1,212.000	91,178.76
CVS HEALTH CORP	36,246.000	2,726,786.58
CABOT CORP	2,398.000	125,751.12
CABOT CORP	5,430.000	284,749.20
CABOT OIL & GAS CORP	25,069.000	470,795.82
CABOT OIL & GAS CORP	9,893.000	185,790.54
CABOT OIL & GAS CORP	11,453.000	215,087.34
CABOT OIL & GAS CORP	22,060.000	414,286.80



Security Description	Shares/Par	Base Market Value
CACHE INC	2,247.000	22.69
CACHE INC	815.000	8.23
CACTUS INC	2,320.000	71,038.40
CACTUS INC	5,254.000	160,877.48
CADENCE DESIGN SYSTEMS INC	16,949.000	2,321,843.51
CADENCE DESIGN SYSTEMS INC	2,538.000	347,680.62
CADENCE DESIGN SYSTEMS INC	7,770.000	1,064,412.30
CADENCE DESIGN SYSTEMS INC	5,660.000	775,363.40
CADENCE DESIGN SYSTEMS INC	8,300.000	1,137,017.00
CADENCE DESIGN SYSTEMS INC	3,700.000	506,863.00
CADENCE BANCORP	10,920.000	226,371.60
CADENCE BANCORP	4,823.000	99,980.79
CADIZ INC	3,234.000	31,014.06
CADIZ INC	7,322.000	70,217.98
CAESARS ENTERTAINMENT INC	2,367.000	206,994.15
CAESARS ENTERTAINMENT INC	5,923.000	517,966.35
CAESARS ENTERTAINMENT INC	6,401.000	559,767.45
CAESARS ENTERTAINMENT INC	13,902.000	1,215,729.90
CAGY INDUSTRIES INC	1,437.000	0.00
CAGY INDUSTRIES INC	600.000	0.00
CAL DIVE INTERNATIONAL INC	6,501.000	22.75
CAL DIVE INTERNATIONAL INC	2,500.000	8.75
CAL-MAINE FOODS INC	3,607.000	138,580.94
CAL-MAINE FOODS INC	1,593.000	61,203.06
CALAMP CORP	2,591.000	28,112.35
CALAMP CORP	6,602.000	71,631.70
CALAVO GROWERS INC	636.000	49,379.04
CALAVO GROWERS INC	1,559.000	121,040.76
CALERES INC	4,441.000	96,813.80
CALERES INC	1,962.000	42,771.60
CALIFORNIA COASTAL COMMUNITIES	3,300.000	8.25
CALIFORNIA FIRST LEASING CORP	668.000	11,569.76
CALIFORNIA FIRST LEASING CORP	1,993.000	34,518.76
CALIFORNIA RESOURCES CORP	6,518.000	156,823.08
CALIFORNIA RESOURCES CORP	2,897.000	69,701.82
CALIFORNIA WATER SERVICE GROUP	5,096.000	287,108.64
CALIFORNIA WATER SERVICE GROUP	2,251.000	126,821.34
CALITHERA BIOSCIENCES INC	400.000	968.00
CALIX INC	3,088.000	107,030.08
CALIX INC	1,384.000	47,969.44
CALLAWAY GOLF CO	8,213.000	219,697.75
CALLAWAY GOLF CO	3,769.000	100,820.75
CALLON PETROLEUM CO	351.000	13,531.05
CALLON PETROLEUM CO	754.000	29,066.70
CALMARE THERAPEUTICS INC	400.000	32.00

Security Description	Shares/Par	Base Market Value
CALMARE THERAPEUTICS INC	969.000	77.52
CALYXT INC	4,248.000	25,572.96
CALYXT INC	9,620.000	57,912.40
CAMBRIDGE HEART INC	4,893.000	0.00
CAMBRIDGE HEART INC	300.000	0.00
CAMBEX CORP	4,937.000	39.99
CAMBEX CORP	300.000	2.43
CAMBRIDGE BANCORP	694.000	58,469.50
CAMBRIDGE BANCORP	307.000	25,864.75
CAMDEN NATIONAL CORP	1,043.000	49,917.98
CAMDEN NATIONAL CORP	2,201.000	105,339.86
CAMPBELL SOUP CO	11,784.000	592,381.68
CAMPBELL SOUP CO	5,383.000	270,603.41
CAMPBELL SOUP CO	900.000	45,243.00
CAMPBELL SOUP CO	2,000.000	100,540.00
CANADIAN SOLAR INC	2,077.000	103,081.51
CANADIAN SOLAR INC	3,539.000	175,640.57
CANNAE HOLDINGS INC	96,013.000	3,804,035.06
CANNAE HOLDINGS INC	2,690.000	106,577.80
CANNAE HOLDINGS INC	207,752.000	8,231,134.24
CANNAE HOLDINGS INC	6,754.000	267,593.48
CANO PETROLEUM INC	2,818.000	0.00
CANO PETROLEUM INC	200.000	0.00
CANTEL MEDICAL CORP	1,210.000	96,606.40
CANTEL MEDICAL CORP	2,734.000	218,282.56
CANTERBURY PARK HOLDING CORP	493.000	6,744.24
CANTERBURY PARK HOLDING CORP	194.000	2,653.92
CAPITAL CITY BANK GROUP INC	1,344.000	34,970.88
CAPITAL CITY BANK GROUP INC	329.000	8,560.58
CAPITAL ONE FINANCIAL CORP	700.000	89,061.00
CAPITAL ONE FINANCIAL CORP	1,500.000	190,845.00
CAPITAL ONE FINANCIAL CORP	28,963.000	3,684,962.49
CAPITAL ONE FINANCIAL CORP	13,272.000	1,688,596.56
CAPITAL ONE FINANCIAL CORP	980.000	124,685.40
CAPITAL ONE FINANCIAL CORP	2,186.000	278,124.78
CAPITAL SENIOR LIVING CORP	329.000	12,666.50
CAPITAL SENIOR LIVING CORP	138.000	5,313.00
CAPITOL BANCORP LTD	100.000	0.30
CAPITOL BANCORP LTD	1,256.000	3.77
CAPITOL FEDERAL FINANCIAL INC	6,047.000	80,092.52
CAPITOL FEDERAL FINANCIAL INC	13,287.000	175,986.32
CAPSTONE GREEN ENERGY CORP	29.000	265.06
CAPSTONE GREEN ENERGY CORP	75.000	685.50
CAPSTEAD MORTGAGE CORP	4,760.000	29,654.80
CAPSTEAD MORTGAGE CORP	10,309.000	64,225.07

Security Description	Shares/Par	Base Market Value
CAPRICOR THERAPEUTICS INC	11,004.000	51,498.72
CAPRICOR THERAPEUTICS INC	4,860.000	22,744.80
CARA THERAPEUTICS INC	2,211.000	48,000.81
CARA THERAPEUTICS INC	5,008.000	108,723.68
CARDIFF ONCOLOGY INC	32.333	299.40
CARDIFF ONCOLOGY INC	24.166	223.78
CARDINAL HEALTH INC	7,978.000	484,663.50
CARDINAL HEALTH INC	17,433.000	1,059,054.75
CARDINAL HEALTH INC	4,900.000	297,675.00
CARDINAL HEALTH INC	11,100.000	674,325.00
CARDIOVASCULAR SYSTEMS INC	5,870.000	225,055.80
CARDIOVASCULAR SYSTEMS INC	2,593.000	99,415.62
CARDLYTICS INC	2,262.000	248,141.40
CARDLYTICS INC	999.000	109,590.30
CAREDX INC	24,009.000	1,634,772.81
CAREDX INC	52,799.000	3,595,083.91
CAREDX INC	2,363.000	160,896.67
CAREDX INC	5,351.000	364,349.59
CARETRUST REIT INC	8,843.000	205,909.26
CARETRUST REIT INC	4,012.000	93,419.42
CARGURUS INC	7,485.000	178,367.55
CARGURUS INC	3,305.000	78,758.15
CARMAX INC	4,502.000	597,235.32
CARMAX INC	9,832.000	1,304,313.12
CARNIVAL CORP	49,098.000	1,303,060.92
CARNIVAL CORP	22,551.000	598,503.54
CARNIVAL CORP	8,363.000	221,954.02
CARNIVAL CORP	18,649.000	494,944.46
CARPARTS.COM INC	68,826.000	982,835.28
CARPARTS.COM INC	31,297.000	446,921.16
CARPENTER TECHNOLOGY CORP	2,365.000	97,319.75
CARPENTER TECHNOLOGY CORP	5,357.000	220,440.55
CARRIER GLOBAL CORP	47,621.000	2,010,558.62
CARRIER GLOBAL CORP	21,786.000	919,804.92
CARS.COM INC	2,298.000	29,782.08
CARS.COM INC	5,203.000	67,430.88
CASELLA WASTE SYSTEMS INC	4,175.000	265,404.75
CASELLA WASTE SYSTEMS INC	1,844.000	117,223.08
CASI PHARMACEUTICALS INC	7,763.000	18,631.20
CASI PHARMACEUTICALS INC	17,580.000	42,192.00
CASH TECHNOLOGIES INC	100.000	0.00
CASH TECHNOLOGIES INC	687.000	0.00
CASS INFORMATION SYSTEMS INC	1,039.000	48,074.53
CASS INFORMATION SYSTEMS INC	460.000	21,284.20
CASSAVA SCIENCES INC	502.000	22,564.90

Security Description	Shares/Par	Base Market Value
CASSAVA SCIENCES INC	199.000	8,945.05
AM CASTLE & CO	2.000	9.40
CASTLE BIOSCIENCES INC	550.000	37,653.00
CASTLE BIOSCIENCES INC	1,245.000	85,232.70
CASTLE BIOSCIENCES INC	25,245.000	1,728,272.70
CASTLE BIOSCIENCES INC	55,517.000	3,800,693.82
CATABASIS PHARMACEUTICALS INC	8,574.000	24,778.86
CATABASIS PHARMACEUTICALS INC	3,786.000	10,941.54
CATALENT INC	10,223.000	1,076,584.13
CATALENT INC	4,698.000	494,746.38
CATALINA LIGHTING INC	100.000	0.10
CATALINA LIGHTING INC	810.000	0.81
CATALYST BIOSCIENCES INC	4,060.000	20,462.40
CATALYST BIOSCIENCES INC	8,963.000	45,173.52
CATALYST PHARMACEUTICALS INC	7,899.000	36,414.39
CATALYST PHARMACEUTICALS INC	17,885.000	82,449.85
CATERPILLAR INC	33,023.000	7,657,043.01
CATERPILLAR INC	15,139.000	3,510,279.93
CATERPILLAR INC	868.000	201,263.16
CATERPILLAR INC	1,937.000	449,132.19
CATCHMARK TIMBER TRUST INC	4,362.000	44,405.16
CATCHMARK TIMBER TRUST INC	1,916.000	19,504.88
CATHAY GENERAL BANCORP	7,514.000	306,420.92
CATHAY GENERAL BANCORP	3,319.000	135,348.82
CATO CORP/THE	3,841.000	46,092.00
CATO CORP/THE	1,822.000	21,864.00
CATSKILL LITIGATION TRUST	3,760.000	0.00
CAVCO INDUSTRIES INC	382.000	86,183.02
CAVCO INDUSTRIES INC	922.000	208,012.42
CEDAR REALTY TRUST INC	2,632.000	39,216.80
CEDAR REALTY TRUST INC	1,401.000	20,874.90
CEL-SCI CORP	2.000	30.42
CEL-SCI CORP	25.000	380.25
CELADON GROUP INC	827.000	32.25
CELADON GROUP INC	2,197.000	85.68
CELANESE CORP	1,400.000	209,734.00
CELANESE CORP	600.000	89,886.00
CELANESE CORP	687.000	102,919.47
CELANESE CORP	3,191.000	478,043.71
CELANESE CORP	1,534.000	229,808.54
CELANESE CORP	12,430.000	1,862,138.30
CELANESE CORP	6,966.000	1,043,576.46
CELANESE CORP	26,760.000	4,008,915.60
CELCUITY INC	4,290.000	61,518.60
CELCUITY INC	1,895.000	27,174.30

Security Description	Shares/Par	Base Market Value
CELLDEX THERAPEUTICS INC	38.000	782.80
CELLDEX THERAPEUTICS INC	98.000	2,018.80
CEMEX SAB DE CV ADR	810,140.000	5,646,675.80
CEMEX SAB DE CV ADR	1,811,530.000	12,626,364.10
CENTENE CORP	6,709.000	428,772.19
CENTENE CORP	15,662.000	1,000,958.42
CENTENE CORP	34,109.000	2,179,906.19
CENTENE CORP	3,009.000	192,305.19
CENTERPOINT ENERGY INC	15,264.000	345,729.60
CENTERPOINT ENERGY INC	33,437.000	757,348.05
CENTERSPACE	368.000	25,024.00
CENTERSPACE	974.000	66,232.00
CENTRAL GARDEN & PET CO	1,642.000	85,203.38
CENTRAL GARDEN & PET CO	3,720.000	193,030.80
CENTRAL PACIFIC FINANCIAL CORP	132.000	3,521.76
CENTRAL PACIFIC FINANCIAL CORP	1,793.000	47,837.24
CENTURY ALUMINUM CO	1,211.000	21,386.26
CENTURY BANCORP INC/MA	485.000	45,255.35
CENTURY BANCORP INC/MA	1,199.000	111,878.69
CENTRUS ENERGY CORP	387.000	9,179.64
CENTRUS ENERGY CORP	19.000	450.68
CENTURY CASINOS INC	97.000	996.19
CENTURY CASINOS INC	172.000	1,766.44
CENTURY COMMUNITIES INC	2,007.000	121,062.24
CENTURY COMMUNITIES INC	614.000	37,036.48
CENVEO INC	741.000	0.00
CENVEO INC	294.000	0.00
CERBCO INC CL A	500.000	0.00
CERNER CORP	18,380.000	1,321,154.40
CERNER CORP	8,390.000	603,073.20
CERNER CORP	6,485.000	466,141.80
CERNER CORP	2,908.000	209,027.04
CERUS CORP	23,320.000	140,153.20
CERUS CORP	10,299.000	61,896.99
CEVA INC	1,909.000	107,190.35
CEVA INC	700.000	39,305.00
CHAMPION ENTERPRISES INC	21,400.000	149.80
CHAMPION INDUSTRIES INC/WV	6.000	36.00
CHAMPION INDUSTRIES INC/WV	14.000	84.00
CHAMPIONS ONCOLOGY INC	1,368.000	15,458.40
CHAMPIONS ONCOLOGY INC	3,095.000	34,973.50
CHAMPIONX CORP	5,817.000	126,403.41
CHAMPIONX CORP	2,595.000	56,389.35
CHANNELL COMMERCIAL CORP	200.000	0.00
CHANNELL COMMERCIAL CORP	2,981.000	0.00

Security Description	Shares/Par	Base Market Value
CHARLES & COLVARD LTD	739.000	2,187.44
CHARLES & COLVARD LTD	300.000	888.00
CHART INDUSTRIES INC	4,337.000	617,371.95
CHART INDUSTRIES INC	1,915.000	272,600.25
CHARTER COMMUNICATIONS INC DEL CL A	61,241.000	440.94
CHARTER COMMUNICATIONS INC	8,436.000	5,205,180.72
CHARTER COMMUNICATIONS INC	3,861.000	2,382,314.22
CHARTER COMMUNICATIONS INC	1,723.000	1,063,125.46
CHARTER COMMUNICATIONS INC	626.000	386,254.52
CHARTER COMMUNICATIONS INC	280.000	172,765.60
CHARTER COMMUNICATIONS INC	3,916.000	2,416,250.32
CHASE CORP	530.000	61,686.70
CHASE CORP	1,199.000	139,551.61
CHATHAM LODGING TRUST	4,841.000	63,707.56
CHATHAM LODGING TRUST	1,750.000	23,030.00
CHAZAK VALUE CORP COM	216.000	0.00
CHEMBIO DIAGNOSTICS INC	3,911.000	13,727.61
CHEMBIO DIAGNOSTICS INC	8,857.000	31,088.07
CHEMOCENTRYX INC	3,646.000	186,821.04
CHEMOCENTRYX INC	1,610.000	82,496.40
CHEMOURS CO/THE	2,500.000	69,775.00
CHEMOURS CO/THE	5,700.000	159,087.00
CHENIERE ENERGY PARTNERS LP	4,949.000	205,630.95
CHENIERE ENERGY PARTNERS LP	15,600.000	648,180.00
CHENIERE ENERGY INC	82,608.000	5,948,602.08
CHENIERE ENERGY INC	26,134.000	1,881,909.34
CHESAPEAKE UTILITIES CORP	954.000	110,740.32
CHESAPEAKE UTILITIES CORP	2,132.000	247,482.56
CHEVRON CORP	1,629.000	170,702.91
CHEVRON CORP	124,629.000	13,059,872.91
CHEVRON CORP	56,911.000	5,963,703.69
CHEVRON CORP	3,633.000	380,702.07
CHEVRON CORP	8,600.000	901,194.00
CHEVRON CORP	3,700.000	387,723.00
CHICAGO RIVET & MACHINE CO	128.000	3,264.00
CHICAGO RIVET & MACHINE CO	85.000	2,167.50
CHICO'S FAS INC	6,016.000	19,912.96
CHICO'S FAS INC	13,186.000	43,645.66
CHIEF CONSOLIDATED MINING CO	1,300.000	0.00
CHILDREN'S PLACE INC/THE	2,436.000	169,789.20
CHILDREN'S PLACE INC/THE	1,075.000	74,927.50
CHIMERA INVESTMENT CORP	7,214.000	91,617.80
CHIMERA INVESTMENT CORP	16,334.000	207,441.80
CHIMERIX INC	1,550.000	14,942.00
CHIMERIX INC	985.000	9,495.40

Security Description	Shares/Par	Base Market Value
CHINA SKY ONE MEDICAL INC	100.000	0.00
CHINA SKY ONE MEDICAL INC	481.000	0.00
CHINA CGAME INC	1,163.000	24.89
CHINA CGAME INC	500.000	10.70
CHIPOTLE MEXICAN GRILL INC	280.000	397,829.60
CHIPOTLE MEXICAN GRILL INC	126.000	179,023.32
CHIPOTLE MEXICAN GRILL INC	266.000	377,938.12
CHIPOTLE MEXICAN GRILL INC	604.000	858,175.28
CHIPOTLE MEXICAN GRILL INC	790.000	1,122,447.80
CHIPOTLE MEXICAN GRILL INC	1,727.000	2,453,756.14
CHRISTOPHER & BANKS CORP	912.000	16.60
CHRISTOPHER & BANKS CORP	2,550.000	46.41
CHURCH & DWIGHT CO INC	4,086.000	356,912.10
CHURCH & DWIGHT CO INC	14,735.000	1,287,102.25
CHURCH & DWIGHT CO INC	6,732.000	588,040.20
CHURCH & DWIGHT CO INC	9,113.000	796,020.55
CHURCHILL DOWNS INC	1,309.000	297,692.78
CHURCHILL DOWNS INC	2,965.000	674,300.30
CHUY'S HOLDINGS INC	1,525.000	67,588.00
CHUY'S HOLDINGS INC	463.000	20,520.16
CIMAREX ENERGY CO	170.000	10,096.30
CIMAREX ENERGY CO	4,800.000	285,072.00
CIMAREX ENERGY CO	2,100.000	124,719.00
CIMAREX ENERGY CO	596.000	35,396.44
CINCINNATI BELL INC	3,752.000	57,593.20
CINCINNATI BELL INC	1,858.000	28,520.30
ESCROW CHROMCRAFT REVINGTON	1,456.000	0.00
ESCROW CHROMCRAFT REVINGTON	900.000	0.00
CINCINNATI FINANCIAL CORP	4,175.000	430,400.75
CINCINNATI FINANCIAL CORP	9,133.000	941,520.97
CINCINNATI FINANCIAL CORP	4,096.000	422,256.64
CINCINNATI FINANCIAL CORP	9,144.000	942,654.96
CIPRICO INC	5,400.000	0.00
CIRCLE ENTERTAINMENT INC	500.000	2.50
CIRCLE ENTERTAINMENT INC	7,746.000	38.73
CIRCUIT CITY STORES INC	21,085.000	0.00
CIRCOR INTERNATIONAL INC	771.000	26,846.22
CIRCOR INTERNATIONAL INC	1,437.000	50,036.34
CIRRUS LOGIC INC	2,762.000	234,189.98
CIRRUS LOGIC INC	6,251.000	530,022.29
CISCO SYSTEMS INC/DELAWARE	23,800.000	1,230,698.00
CISCO SYSTEMS INC/DELAWARE	3,810.000	197,015.10
CISCO SYSTEMS INC/DELAWARE	54,300.000	2,807,853.00
CISCO SYSTEMS INC/DELAWARE	167,210.000	8,646,429.10
CISCO SYSTEMS INC/DELAWARE	256,347.000	13,255,703.37

Security Description	Shares/Par	Base Market Value
CISCO SYSTEMS INC/DELAWARE	75,370.000	3,897,382.70
CISCO SYSTEMS INC/DELAWARE	117,145.000	6,057,567.95
CISCO SYSTEMS INC/DELAWARE	8,496.000	439,328.16
CISCO SYSTEMS INC/DELAWARE	77,276.000	3,995,941.96
CISCO SYSTEMS INC/DELAWARE	35,010.000	1,810,367.10
CINTAS CORP	200.000	68,262.00
CINTAS CORP	600.000	204,786.00
CINTAS CORP	5,663.000	1,932,838.53
CINTAS CORP	2,485.000	848,155.35
CINTAS CORP	1,114.000	380,219.34
CINTAS CORP	2,589.000	883,651.59
CITIZENS & NORTHERN CORP	410.000	9,749.80
CITIZENS & NORTHERN CORP	168.000	3,995.04
CITIGROUP INC	1,469.000	106,869.75
CITIGROUP INC	59,491.000	4,327,970.25
CITIGROUP INC	60,690.000	4,415,197.50
CITIGROUP INC	130,220.000	9,473,505.00
CITIGROUP INC	26,563.000	1,932,458.25
CITIGROUP INC	3,275.000	238,256.25
CITI TRENDS INC	2,568.000	215,147.04
CITI TRENDS INC	962.000	80,596.36
CITIZENS FINANCIAL GROUP INC	8,067.000	356,158.05
CITIZENS FINANCIAL GROUP INC	3,618.000	159,734.70
CITIZENS FINANCIAL GROUP INC	10,225.000	451,433.75
CITIZENS FINANCIAL GROUP INC	25,997.000	1,147,767.55
CITIZENS FINANCIAL GROUP INC	11,860.000	523,619.00
CITIZENS FINANCIAL GROUP INC	24,445.000	1,079,246.75
CITIZENS INC/TX	1,822.000	10,549.38
CITIZENS INC/TX	2,572.000	14,891.88
CITIZENS COMMUNITY BANCORP INC	75.000	930.75
CITIZENS COMMUNITY BANCORP INC	31.000	384.71
CITRIX SYSTEMS INC	2,409.000	338,127.24
CITRIX SYSTEMS INC	7,432.000	1,043,155.52
CITRIX SYSTEMS INC	5,371.000	753,873.56
CITRIX SYSTEMS INC	3,399.000	477,083.64
CITY BANK/LYNNWOOD WA	972.000	10.79
CITY BANK/LYNNWOOD WA	100.000	1.11
CITY HOLDING CO	1,817.000	148,594.26
CITY HOLDING CO	803.000	65,669.34
CITY OFFICE REIT INC	2,947.000	31,297.14
CITY OFFICE REIT INC	6,673.000	70,867.26
CIVEO CORP	348.000	5,327.88
CIVEO CORP	205.000	3,138.55
CLARUS CORP	1,576.000	26,870.80
CLARUS CORP	512.000	8,729.60



Security Description	Shares/Par	Base Market Value
CLEAN ENERGY FUELS CORP	7,898.000	108,518.52
CLEAN ENERGY FUELS CORP	3,468.000	47,650.32
CLEARFIELD INC	804.000	24,224.52
CLEARFIELD INC	2,300.000	69,299.00
CLEARSIDE BIOMEDICAL INC	2,121.000	5,238.87
CLEARSIDE BIOMEDICAL INC	845.000	2,087.15
CLEARSTORY SYSTEMS INC	219.000	0.02
CLEARWATER PAPER CORP	962.000	36,190.44
CLEARWATER PAPER CORP	2,073.000	77,986.26
CLEARWAY ENERGY INC	931.000	24,680.81
CLEARWAY ENERGY INC	1,504.000	39,871.04
CLEARWAY ENERGY INC	3,657.000	102,907.98
CLEARWAY ENERGY INC	6,464.000	181,896.96
CLEARWAY ENERGY INC	8,281.000	233,027.34
CLEARWAY ENERGY INC	20,433.000	574,984.62
CLEVELAND BIOLABS INC	15.000	78.75
CLEVELAND BIOLABS INC	37.000	194.25
CLOOPEN GROUP HOLDING LTD ADR	42,421.000	582,440.33
CLOOPEN GROUP HOLDING LTD ADR	94,939.000	1,303,512.47
CLOROX CO/THE	7,710.000	1,487,104.80
CLOROX CO/THE	5,532.000	1,067,012.16
CLOROX CO/THE	3,516.000	678,166.08
CLOROX CO/THE	2,481.000	478,535.28
CLOUDERA INC	24,274.000	295,414.58
CLOUDERA INC	10,721.000	130,474.57
CLOVIS ONCOLOGY INC	5,103.000	35,823.06
CLOVIS ONCOLOGY INC	1,805.000	12,671.10
COCA-COLA CONSOLIDATED INC	342.000	98,762.76
COCA-COLA CONSOLIDATED INC	774.000	223,515.72
COCA-COLA CO/THE	106,650.000	5,621,521.50
COCA-COLA CO/THE	233,412.000	12,303,146.52
COCA-COLA CO/THE	5,344.000	281,682.24
COCA-COLA CO/THE	2,397.000	126,345.87
COCA-COLA CO/THE	10,100.000	532,371.00
COCA-COLA CO/THE	23,400.000	1,233,414.00
CODEXIS INC	2,062.000	47,199.18
CODEXIS INC	4,670.000	106,896.30
CODORUS VALLEY BANCORP INC	1,775.000	32,677.75
CODORUS VALLEY BANCORP INC	506.000	9,315.46
COEUR MINING INC	22,577.000	203,870.31
COEUR MINING INC	9,971.000	90,038.13
COGENT COMMUNICATIONS HOLDINGS	1,639.000	112,697.64
COGENT COMMUNICATIONS HOLDINGS	3,712.000	255,237.12
COGNIZANT TECHNOLOGY SOLUTIONS	11,000.000	859,320.00
COGNIZANT TECHNOLOGY SOLUTIONS	32,473.000	2,536,790.76

Security Description	Shares/Par	Base Market Value
COGNIZANT TECHNOLOGY SOLUTIONS	85,092.000	6,647,387.04
COGNIZANT TECHNOLOGY SOLUTIONS	4,800.000	374,976.00
COGNIZANT TECHNOLOGY SOLUTIONS	14,864.000	1,161,175.68
COGNIZANT TECHNOLOGY SOLUTIONS	4,877.000	380,991.24
COGNIZANT TECHNOLOGY SOLUTIONS	38,407.000	3,000,354.84
COGNIZANT TECHNOLOGY SOLUTIONS	10,876.000	849,633.12
COHERENT INC	1,900.000	480,491.00
COHERENT INC	839.000	212,174.71
COHEN & STEERS INC	2,529.000	165,219.57
COHEN & STEERS INC	1,117.000	72,973.61
COHERUS BIOSCIENCES INC	2,414.000	35,268.54
COHERUS BIOSCIENCES INC	5,468.000	79,887.48
COHEN & CO INC	24.000	569.52
COHEN & CO INC	9.000	213.57
COHU INC	3,262.000	136,482.08
COHU INC	1,634.000	68,366.56
COLDWATER CREEK INC	525.000	0.00
COLDWATER CREEK INC	1,509.000	0.00
COLGATE-PALMOLIVE CO	3,000.000	236,490.00
COLGATE-PALMOLIVE CO	23,457.000	1,849,115.31
COLGATE-PALMOLIVE CO	1,400.000	110,362.00
COLGATE-PALMOLIVE CO	51,314.000	4,045,082.62
COLGATE-PALMOLIVE CO	2,373.000	187,063.59
COLGATE-PALMOLIVE CO	5,292.000	417,168.36
COLLEGIUM PHARMACEUTICAL INC	3,383.000	80,177.10
COLLEGIUM PHARMACEUTICAL INC	7,661.000	181,565.70
COLONIAL BANCGROUP INC/THE	63,000.000	0.00
COLONY CREDIT REAL ESTATE INC	2,538.000	21,623.76
COLONY CREDIT REAL ESTATE INC	5,746.000	48,955.92
COLONY CAPITAL INC	19,228.000	124,597.44
COLONY CAPITAL INC	43,539.000	282,132.72
COLUMBIA BANKING SYSTEM INC	6,453.000	278,059.77
COLUMBIA BANKING SYSTEM INC	2,574.000	110,913.66
COLUMBIA PROPERTY TRUST INC	11,841.000	202,481.10
COLUMBIA PROPERTY TRUST INC	4,671.000	79,874.10
COLUMBUS MCKINNON CORP/NY	962.000	50,755.12
COLUMBUS MCKINNON CORP/NY	1,581.000	83,413.56
COMFORT SYSTEMS USA INC	2,081.000	155,596.37
COMFORT SYSTEMS USA INC	4,711.000	352,241.47
COMCAST CORP	20,924.000	1,132,197.64
COMCAST CORP	47,935.000	2,593,762.85
COMCAST CORP	4,157.000	224,935.27
COMCAST CORP	9,270.000	501,599.70
COMCAST CORP	240,314.000	13,003,390.54
COMCAST CORP	129,576.000	7,011,357.36

Security Description	Shares/Par	Base Market Value
COMCAST CORP	111,061.000	6,009,510.71
COMCAST CORP	283,682.000	15,350,033.02
COMDIAL CORP	222.000	0.44
COMERICA INC	3,886.000	278,781.64
COMERICA INC	12,965.000	930,109.10
COMERICA INC	5,420.000	388,830.80
COMERICA INC	8,512.000	610,650.88
COMMERCIAL METALS CO	11,079.000	341,676.36
COMMERCIAL METALS CO	4,893.000	150,900.12
COMMSCOPE HOLDING CO INC	7,763.000	119,239.68
COMMSCOPE HOLDING CO INC	17,580.000	270,028.80
COMMUNITY BANK SYSTEM INC	1,968.000	150,984.96
COMMUNITY BANK SYSTEM INC	4,456.000	341,864.32
COMMUNITY FINANCIAL CORP/THE	712.000	24,386.00
COMMUNITY FINANCIAL CORP/THE	1,613.000	55,245.25
COMMUNITY HEALTHCARE TRUST INC	846.000	39,017.52
COMMUNITY HEALTHCARE TRUST INC	1,915.000	88,319.80
COMMUNICATIONS SYSTEMS INC	491.000	2,926.36
COMMUNICATIONS SYSTEMS INC	1,441.000	8,588.36
COMMUNITY TRUST BANCORP INC	605.000	26,638.15
COMMUNITY TRUST BANCORP INC	1,371.000	60,365.13
COMMUNITY WEST BANCSHARES	659.000	8,461.56
COMMUNITY WEST BANCSHARES	253.000	3,248.52
COMMVault SYSTEMS INC	3,544.000	228,588.00
COMMVault SYSTEMS INC	1,822.000	117,519.00
COMPAL ELECTRONICS INC GDR	360,200.000	1,685,303.76
COMPAL ELECTRONICS INC GDR	147,000.000	687,783.60
COMPASS MINERALS INTERNATIONAL	1,829.000	114,714.88
COMPASS MINERALS INTERNATIONAL	4,142.000	259,786.24
COMPUTER PROGRAMS AND SYSTEMS	3,153.000	96,481.80
COMPUTER PROGRAMS AND SYSTEMS	1,900.000	58,140.00
COMPUTER SERVICES INC	1,961.000	114,718.50
COMPUTER SERVICES INC	865.000	50,602.50
COMPUTER TASK GROUP INC	1,909.000	18,230.95
COMPUTER TASK GROUP INC	3,923.000	37,464.65
COMPX INTERNATIONAL INC	788.000	14,191.88
COMPX INTERNATIONAL INC	253.000	4,556.53
COMSCORE INC	5,015.000	18,354.90
COMSCORE INC	11,039.000	40,402.74
COMSTOCK RESOURCES INC	372.000	2,060.88
COMSTOCK RESOURCES INC	700.000	3,878.00
COMTECH TELECOMMUNICATIONS COR	2,800.000	69,552.00
COMTECH TELECOMMUNICATIONS COR	1,138.000	28,267.92
CONAGRA BRANDS INC	13,312.000	500,531.20
CONAGRA BRANDS INC	29,065.000	1,092,844.00

Security Description	Shares/Par	Base Market Value
CONCERT PHARMACEUTICALS INC	9,714.000	48,472.86
CONCERT PHARMACEUTICALS INC	4,290.000	21,407.10
CONDUENT INC	5,997.000	39,940.02
CONDUENT INC	13,581.000	90,449.46
CONE MLS CORP N C	20,100.000	70.35
ESC CONCORD CAMERA CORP	3,480.000	0.00
CONMED CORP	2,819.000	368,133.21
CONMED CORP	1,244.000	162,453.96
CONNECTONE BANCORP INC	732.000	18,556.20
CONNECTONE BANCORP INC	168.000	4,258.80
CONN'S INC	416.000	8,091.20
CONN'S INC	1,441.000	28,027.45
CONOCOPHILLIPS	7,078.000	374,921.66
CONOCOPHILLIPS	15,784.000	836,078.48
CONOCOPHILLIPS	21,867.000	1,158,294.99
CONOCOPHILLIPS	90,233.000	4,779,642.01
CONOCOPHILLIPS	41,147.000	2,179,556.59
CONOCOPHILLIPS	9,543.000	505,492.71
CONRAD INDUSTRIES INC	1,424.000	19,010.40
CONRAD INDUSTRIES INC	599.000	7,996.65
CONSOL ENERGY INC	1,118.000	10,866.96
CONSOL ENERGY INC	2,230.000	21,675.60
CONSOLIDATED COMMUNICATIONS HO	9,399.000	67,672.80
CONSOLIDATED COMMUNICATIONS HO	3,640.000	26,208.00
CONSOLIDATED EDISON INC	9,304.000	695,939.20
CONSOLIDATED EDISON INC	4,006.000	299,648.80
CONSOLIDATED EDISON INC	8,932.000	668,113.60
CONSOLIDATED EDISON INC	20,395.000	1,525,546.00
CONSOLIDATED FREIGHTWAYS CORP	15,004.000	10.50
CONSTELLATION BRANDS INC	600.000	136,800.00
CONSTELLATION BRANDS INC	1,400.000	319,200.00
CONSTELLATION BRANDS INC	4,592.000	1,046,976.00
CONSTELLATION BRANDS INC	10,071.000	2,296,188.00
CONSUMER PORTFOLIO SERVICES IN	4,211.000	16,970.33
CONSUMER PORTFOLIO SERVICES IN	197.000	793.91
CONTANGO OIL & GAS CO	6,667.000	26,001.30
CONTANGO OIL & GAS CO	2,087.000	8,139.30
CONTINENTAL INFORMATION SYSTEM	1,312.000	0.13
COOPER COS INC/THE	2,943.000	1,130,376.87
COOPER COS INC/THE	1,392.000	534,653.28
COOPER COS INC/THE	1,346.000	516,985.14
COOPER COS INC/THE	624.000	239,672.16
COOPER-STANDARD HOLDINGS INC	615.000	22,336.80
COOPER-STANDARD HOLDINGS INC	1,406.000	51,065.92
COOPER TIRE & RUBBER CO	8,018.000	448,847.64

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
COOPER TIRE & RUBBER CO	3,555.000	199,008.90
COPART INC	12,726.000	1,382,170.86
COPART INC	1,097.000	119,145.17
COPART INC	2,445.000	265,551.45
COPART INC	5,836.000	633,847.96
CORCEPT THERAPEUTICS INC	13,956.000	332,013.24
CORCEPT THERAPEUTICS INC	6,164.000	146,641.56
CORE-MARK HOLDING CO INC	4,705.000	182,036.45
CORE-MARK HOLDING CO INC	2,004.000	77,534.76
CORECIVIC INC	10,483.000	94,871.15
CORECIVIC INC	4,638.000	41,973.90
COREPOINT LODGING INC	4,238.000	38,269.14
COREPOINT LODGING INC	9,428.000	85,134.84
CORINTHIAN COLLEGES INC	8,299.000	0.00
CORINTHIAN COLLEGES INC	3,100.000	0.00
CORNERSTONE BUILDING BRANDS IN	451.000	6,327.53
CORNERSTONE BUILDING BRANDS IN	253.000	3,549.59
CORNERSTONE ONDEMAND INC	2,363.000	102,979.54
CORNERSTONE ONDEMAND INC	4,947.000	215,590.26
CORNING INC	20,982.000	912,926.82
CORNING INC	10,061.000	437,754.11
CORNING INC	22,436.000	976,190.36
CORNING INC	45,812.000	1,993,280.12
GALAGEN INC	100.000	0.01
CORTEVA INC	17,393.000	810,861.66
CORTEVA INC	45,073.000	2,101,303.26
CORTEVA INC	20,613.000	960,978.06
CORTEVA INC	7,239.000	337,482.18
CORTEVA INC	16,143.000	752,586.66
CORTEVA INC	7,653.000	356,782.86
CORUS BANKSHARES INC	10,586.000	190.55
CORVEL CORP	2,469.000	253,294.71
CORVEL CORP	1,090.000	111,823.10
COSAN SA ADR	20,966.000	338,600.90
COSAN SA ADR	9,267.000	149,662.05
COSTCO WHOLESALE CORP	2,200.000	775,456.00
COSTCO WHOLESALE CORP	1,000.000	352,480.00
COSTCO WHOLESALE CORP	27,185.000	9,582,168.80
COSTCO WHOLESALE CORP	3,978.000	1,402,165.44
COSTCO WHOLESALE CORP	1,784.000	628,824.32
COSTCO WHOLESALE CORP	12,433.000	4,382,383.84
COSTCO WHOLESALE CORP	5,190.000	1,829,371.20
COSTCO WHOLESALE CORP	11,190.000	3,944,251.20
COSTAR GROUP INC	1,025.000	842,437.25
COSTAR GROUP INC	1,382.000	1,135,851.98

Security Description	Shares/Par	Base Market Value
COSTAR GROUP INC	451.000	370,672.39
COSTAR GROUP INC	620.000	509,571.80
COUNTY BANCORP INC	414.000	9,923.58
COUNTY BANCORP INC	145.000	3,475.65
COUSINS PROPERTIES INC	12.999	459.51
COVANTA HOLDING CORP	5,111.000	70,838.46
COVANTA HOLDING CORP	10,515.000	145,737.90
COVENANT LOGISTICS GROUP INC	1,532.000	31,543.88
COVENANT LOGISTICS GROUP INC	510.000	10,500.90
COVETRUS INC	9,992.000	299,460.24
COVETRUS INC	0.400	11.99
COVETRUS INC	4,412.000	132,227.64
COVETRUS INC	0.400	11.99
COVETRUS INC	0.400	11.99
COWEN INC	105.000	3,690.75
COWEN INC	273.000	9,595.95
CRACKER BARREL OLD COUNTRY STO	1,050.000	181,524.00
CRACKER BARREL OLD COUNTRY STO	2,378.000	411,108.64
CRAZY WOMAN CREEK BANCORP INC	200.000	4,740.00
CRAZY WOMAN CREEK BANCORP INC	237.000	5,616.90
CRESTWOOD EQUITY PARTNERS LP	66,354.000	1,852,603.68
CRESTWOOD EQUITY PARTNERS LP	20,988.000	585,984.96
CREXENDO INC	321.000	1,861.80
CREXENDO INC	1,220.000	7,076.00
CRINETICS PHARMACEUTICALS INC	1,302.000	19,894.56
CRINETICS PHARMACEUTICALS INC	2,908.000	44,434.24
CROCS INC	6,280.000	505,226.00
CROCS INC	2,935.000	236,120.75
CROSS COUNTRY HEALTHCARE INC	3,862.000	48,236.38
CROSS COUNTRY HEALTHCARE INC	9,113.000	113,821.37
CROSSROADS SYSTEMS INC	20.000	180.40
CROSSROADS SYSTEMS INC	57.000	514.14
CROWN CASTLE INTERNATIONAL COR	24,723.000	4,255,569.99
CROWN CASTLE INTERNATIONAL COR	11,294.000	1,944,036.22
CROWN CRAFTS INC	2,724.000	21,056.52
CROWN CRAFTS INC	1,026.000	7,930.98
CROWN HOLDINGS INC	3,100.000	300,824.00
CROWN HOLDINGS INC	1,500.000	145,560.00
CRYOLIFE INC	4,636.000	104,680.88
CRYOLIFE INC	54,173.000	1,223,226.34
CRYOLIFE INC	24,634.000	556,235.72
CRYOLIFE INC	2,172.000	49,043.76
CRYOPORT INC	2,870.000	149,268.70
CRYOPORT INC	1,268.000	65,948.68
CRYOPORT INC	8,979.000	466,997.79

Security Description	Shares/Par	Base Market Value
CRYOPORT INC	19,746.000	1,026,989.46
CTO REALTY GROWTH INC	831.000	43,220.31
CTO REALTY GROWTH INC	1,951.000	101,471.51
CUE BIOPHARMA INC	856.000	10,443.20
CUE BIOPHARMA INC	1,938.000	23,643.60
CULP INC	1,704.000	26,224.56
CULP INC	2,905.000	44,707.95
CUMMINS INC	2,300.000	595,953.00
CUMMINS INC	5,400.000	1,399,194.00
CUMMINS INC	3,432.000	889,265.52
CUMMINS INC	9,202.000	2,384,330.22
CUMMINS INC	1,539.000	398,770.29
CUMMINS INC	4,212.000	1,091,371.32
CURIS INC	1,464.000	16,572.48
CURIS INC	522.000	5,909.04
CUSTOMERS BANCORP INC	1,569.000	49,925.58
CUSTOMERS BANCORP INC	1,496.000	47,602.72
CUTERA INC	3,858.000	115,932.90
CUTERA INC	1,885.000	56,644.25
CYBERCARE INC COM	5,500.000	825.00
CYBEROPTICS CORP	1,340.000	34,799.80
CYBEROPTICS CORP	422.000	10,959.34
CYCLERION THERAPEUTICS INC	2,251.000	6,280.29
CYCLERION THERAPEUTICS INC	4,976.000	13,883.04
CYTOKINETICS INC	5,821.000	135,396.46
CYTOKINETICS INC	2,099.000	48,822.74
DMC GLOBAL INC	422.000	22,897.72
DMC GLOBAL INC	1,395.000	75,692.70
DCP MIDSTREAM LP	100,669.000	2,180,490.54
DCP MIDSTREAM LP	318,144.000	6,890,999.04
DRI CORP	687.000	0.48
DRI CORP	100.000	0.07
DR HORTON INC	19,378.000	1,726,967.36
DR HORTON INC	13,259.000	1,181,642.08
DR HORTON INC	8,860.000	789,603.20
DR HORTON INC	5,946.000	529,907.52
DSP GROUP INC	2,073.000	29,540.25
DSP GROUP INC	787.000	11,214.75
DTE ENERGY CO	1,977.000	263,217.78
DTE ENERGY CO	11,492.000	1,530,044.88
DTE ENERGY CO	886.000	117,962.04
DTE ENERGY CO	5,246.000	698,452.44
D7 ENTERPRISES INC	18.000	0.99
DADA NEXUS LTD ADR	29,185.000	792,080.90
DADA NEXUS LTD ADR	59,862.000	1,624,654.68

Security Description	Shares/Par	Base Market Value
DXC TECHNOLOGY CO	15,863.000	495,877.38
DXC TECHNOLOGY CO	20,258.000	633,265.08
DXC TECHNOLOGY CO	8,958.000	280,027.08
DXC TECHNOLOGY CO	7,226.000	225,884.76
DAILY JOURNAL CORP	188.000	59,492.60
DAILY JOURNAL CORP	48.000	15,189.60
DAKTRONICS INC	2,434.000	15,261.18
DAKTRONICS INC	4,988.000	31,274.76
DAN RIV INC GA CL A	18,700.000	0.00
DANA INC	5,524.000	134,398.92
DANA INC	12,509.000	304,343.97
DANAHER CORP	1,899.000	427,426.92
DANAHER CORP	4,312.000	970,544.96
DANAHER CORP	37,563.000	8,454,680.04
DANAHER CORP	2,196.000	494,275.68
DANAHER CORP	17,151.000	3,860,347.08
DANAHER CORP	985.000	221,703.80
DARDEN RESTAURANTS INC	40,320.000	5,725,440.00
DARDEN RESTAURANTS INC	1,577.000	223,934.00
DARDEN RESTAURANTS INC	707.000	100,394.00
DARDEN RESTAURANTS INC	8,227.000	1,168,234.00
DARDEN RESTAURANTS INC	3,757.000	533,494.00
DARDEN RESTAURANTS INC	18,730.000	2,659,660.00
DARLING INGREDIENTS INC	7,409.000	545,154.22
DARLING INGREDIENTS INC	16,778.000	1,234,525.24
DATA I/O CORP	1,123.000	6,086.66
DATA I/O CORP	2,758.000	14,948.36
DATATEC SYS INC COM	25,900.000	108.78
DATATRAK INTERNATIONAL INC	44.000	180.40
DATATRAK INTERNATIONAL INC	15.000	61.50
DAVE & BUSTER'S ENTERTAINMENT	2,353.000	112,708.70
DAVE & BUSTER'S ENTERTAINMENT	5,329.000	255,259.10
DAVITA INC	1,961.000	211,336.97
DAVITA INC	4,294.000	462,764.38
DAWSON GEOPHYSICAL CO	10,332.000	25,313.40
DAWSON GEOPHYSICAL CO	3,043.000	7,455.35
DAXOR CORP	1,345.000	15,333.00
DAXOR CORP	329.000	3,750.60
DEAN FOODS CO	9,483.000	497.38
DEAN FOODS CO	4,183.000	219.40
DECIPHERA PHARMACEUTICALS INC	1,143.000	51,252.12
DECIPHERA PHARMACEUTICALS INC	507.000	22,733.88
DECKERS OUTDOOR CORP	2,621.000	866,030.82
DECKERS OUTDOOR CORP	1,157.000	382,295.94
DECORATOR INDUSTRIES INC	731.000	7.31



Security Description	Shares/Par	Base Market Value
DECORATOR INDUSTRIES INC	100.000	1.00
DEERE & CO	8,501.000	3,180,564.14
DEERE & CO	2,350.000	879,229.00
DEERE & CO	5,231.000	1,957,126.34
DEERE & CO	18,611.000	6,963,119.54
DELCATH SYSTEMS INC	1.000	12.37
DELCATH SYSTEMS INC	1.000	12.37
DELEK US HOLDINGS INC	2,359.000	51,379.02
DELEK US HOLDINGS INC	5,342.000	116,348.76
DELIA*S INC	1,100.000	0.00
DELIA*S INC	2,337.000	0.00
DELPHAX TECHNOLOGIES INC	400.000	10.00
DELPHAX TECHNOLOGIES INC	6,674.000	166.85
DELTA AIR LINES INC	19,741.000	953,095.48
DELTA AIR LINES INC	18,113.000	874,495.64
DELTA AIR LINES INC	39,448.000	1,904,549.44
DELTA AIR LINES INC	47,193.000	2,278,478.04
DELTA APPAREL INC	962.000	26,099.06
DELTA APPAREL INC	2,705.000	73,386.65
DELTAGEN INC	12,880.000	65.69
DELTAGEN INC	800.000	4.08
DENBURY INC NEW WTS EXP 09/16/2023	27.000	432.00
DENBURY INC NEW WTS EXP 09/16/2023	60.000	960.00
DELUXE CORP	5,081.000	213,198.76
DELUXE CORP	2,172.000	91,137.12
DENNY'S CORP	2,784.000	50,418.24
DENNY'S CORP	7,559.000	136,893.49
DENTSPLY SIRONA INC	13,326.000	850,332.06
DENTSPLY SIRONA INC	8,257.000	526,879.17
DENTSPLY SIRONA INC	6,095.000	388,921.95
DENTSPLY SIRONA INC	3,703.000	236,288.43
DERMTECH INC	3,322.000	168,724.38
DERMTECH INC	1,466.000	74,458.14
DESIGNER BRANDS INC	3,109.000	54,096.60
DESIGNER BRANDS INC	6,727.000	117,049.80
DESTINATION MATERNITY CORP	684.000	11.97
DESTINATION MATERNITY CORP	2,376.000	41.58
DESTINATION XL GROUP INC	3,258.000	3,909.60
DESTINATION XL GROUP INC	1,502.000	1,802.40
ESCROW DESIGN WITHIN REACH NPV	255.000	0.00
ESCROW DESIGN WITHIN REACH NPV	168.000	0.00
DEVON ENERGY CORP	4,200.000	91,770.00
DEVON ENERGY CORP	17,375.000	379,643.75
DEVON ENERGY CORP	38,110.000	832,703.50
DEVON ENERGY CORP	9,500.000	207,575.00

Security Description	Shares/Par	Base Market Value
DEXCOM INC	2,769.000	995,150.91
DEXCOM INC	3,780.000	1,358,494.20
DEXCOM INC	8,120.000	2,918,246.80
DEXCOM INC	6,044.000	2,172,153.16
DEXCOM INC	1,088.000	391,016.32
DEXCOM INC	2,471.000	888,052.69
DIADEXUS INC	13.000	0.00
DIADEXUS INC	135.000	0.00
DIAMEDICA THERAPEUTICS INC	9,828.000	89,926.20
DIAMEDICA THERAPEUTICS INC	4,339.000	39,701.85
DIAMOND HILL INVESTMENT GROUP	306.000	47,739.06
DIAMOND HILL INVESTMENT GROUP	546.000	85,181.46
DIAMOND OFFSHORE DRILLING INC	5,285.000	861.30
DIAMOND OFFSHORE DRILLING INC	2,681.000	436.92
DIAMONDROCK HOSPITALITY CO	19,082.000	196,544.60
DIAMONDROCK HOSPITALITY CO	10,388.000	106,996.40
DIAMONDBACK ENERGY INC	4,932.000	362,452.68
DIAMONDBACK ENERGY INC	461.000	33,878.89
DIAMONDBACK ENERGY INC	10,819.000	795,088.31
DICERNA PHARMACEUTICALS INC	7,812.000	199,752.84
DICERNA PHARMACEUTICALS INC	3,451.000	88,242.07
DIEBOLD NIXDORF INC	2,784.000	39,337.92
DIEBOLD NIXDORF INC	6,024.000	85,119.12
DIGI INTERNATIONAL INC	5,827.000	110,654.73
DIGI INTERNATIONAL INC	2,715.000	51,557.85
DIGIMARC CORP	2,544.000	75,455.04
DIGIMARC CORP	1,243.000	36,867.38
DIGITAL REALTY TRUST INC	7,624.000	1,073,764.16
DIGITAL REALTY TRUST INC	16,673.000	2,348,225.32
DIGITAL REALTY TRUST INC	5,609.000	789,971.56
DIGITAL REALTY TRUST INC	2,515.000	354,212.60
DIGITAL VIDEO SYSTEMS INC	219.000	0.00
DIGITAL VIDEO SYSTEMS INC	100.000	0.00
DIGITAL TURBINE INC	3,114.000	250,241.04
DIGITAL TURBINE INC	7,063.000	567,582.68
DILLARD'S INC	464.000	44,808.48
DILLARD'S INC	1,697.000	163,879.29
DIME COMMUNITY BANCSHARES INC	684.000	20,615.76
DIME COMMUNITY BANCSHARES INC	1,547.000	46,626.58
DINE BRANDS GLOBAL INC	1,641.000	147,739.23
DINE BRANDS GLOBAL INC	690.000	62,120.70
DIODES INC	1,881.000	150,179.04
DIODES INC	4,259.000	340,038.56
WALT DISNEY CO/THE	6,037.000	1,113,947.24
WALT DISNEY CO/THE	51,644.000	9,529,350.88

Security Description	Shares/Par	Base Market Value
WALT DISNEY CO/THE	112,817.000	20,816,992.84
WALT DISNEY CO/THE	2,658.000	490,454.16
DISCOVER FINANCIAL SERVICES	1,700.000	161,483.00
DISCOVER FINANCIAL SERVICES	3,900.000	370,461.00
DISCOVER FINANCIAL SERVICES	9,137.000	867,923.63
DISCOVER FINANCIAL SERVICES	19,917.000	1,891,915.83
DISCOVERY INC	9,126.000	396,615.96
DISCOVERY INC	6,400.000	278,144.00
DISCOVERY INC	2,700.000	117,342.00
DISCOVERY INC	4,179.000	181,619.34
DISCOVERY INC	16,147.000	595,662.83
DISCOVERY INC	7,394.000	272,764.66
DISH NETWORK CORP	14,800.000	535,760.00
DISH NETWORK CORP	6,797.000	246,051.40
DIVERSICARE HEALTHCARE SERVICE	503.000	1,800.74
DIVERSICARE HEALTHCARE SERVICE	1,473.000	5,273.34
DIVERSIFIED HEALTHCARE TRUST	22,124.000	105,752.72
DIVERSIFIED HEALTHCARE TRUST	9,964.000	47,627.92
DIVINE INC	6,229.000	3.92
DIXIE GROUP INC/THE	337.000	1,000.89
DIXIE GROUP INC/THE	1,034.000	3,070.98
DOCUSIGN INC	2,253.000	456,119.85
DOCUSIGN INC	4,835.000	978,845.75
DOLL TECHNOLOGY GROUP INC	1.000	0.00
DOLLAR GENERAL CORP	15,256.000	3,091,170.72
DOLLAR GENERAL CORP	2,916.000	590,839.92
DOLLAR GENERAL CORP	1,307.000	264,824.34
DOLLAR GENERAL CORP	6,969.000	1,412,058.78
DOLLAR TREE INC	6,605.000	756,008.30
DOLLAR TREE INC	3,500.000	400,610.00
DOLLAR TREE INC	1,570.000	179,702.20
DOLLAR TREE INC	14,494.000	1,658,983.24
DOMINION ENERGY INC	6,014.000	456,823.44
DOMINION ENERGY INC	13,411.000	1,018,699.56
DOMINION ENERGY INC	22,256.000	1,690,565.76
DOMINION ENERGY INC	48,863.000	3,711,633.48
DOMINO'S PIZZA INC	1,062.000	390,592.98
DOMINO'S PIZZA INC	591.000	217,363.89
DOMINO'S PIZZA INC	2,329.000	856,582.91
DOMINO'S PIZZA INC	1,319.000	485,115.01
DOMO INC	76,336.000	4,296,953.44
DOMO INC	1,340.000	75,428.60
DOMO INC	3,034.000	170,783.86
DOMO INC	34,717.000	1,954,219.93
DOMTAR CORP	5,604.000	207,067.80

Security Description	Shares/Par	Base Market Value
DOMTAR CORP	2,475.000	91,451.25
DONEGAL GROUP INC	1,822.000	27,074.92
DONEGAL GROUP INC	3,768.000	55,992.48
DONEGAL GROUP INC	1,383.000	17,771.55
DONEGAL GROUP INC	100.000	1,285.00
RR DONNELLEY & SONS CO	1,284.000	5,213.04
RR DONNELLEY & SONS CO	110.000	446.60
DONNELLEY FINANCIAL SOLUTIONS	430.000	11,966.90
DONNELLEY FINANCIAL SOLUTIONS	41.000	1,141.03
DORMAN PRODUCTS INC	1,514.000	155,396.96
DORMAN PRODUCTS INC	3,430.000	352,055.20
ESC DOVPHARMACEUTICAL INC	153.000	0.00
ESC DOVPHARMACEUTICAL INC	90.000	0.00
DOUGLAS DYNAMICS INC	1,430.000	65,994.50
DOUGLAS DYNAMICS INC	937.000	43,242.55
DOVA PHARMACEUTICALS INC	700.000	350.00
DOVER CORP	1,500.000	205,695.00
DOVER CORP	2,608.000	357,635.04
DOVER CORP	1,169.000	160,304.97
DOVER CORP	8,638.000	1,184,528.94
DOVER CORP	700.000	95,991.00
DOVER CORP	3,957.000	542,623.41
DOVER MOTORSPORTS INC	1,434.000	2,954.04
DOVER MOTORSPORTS INC	5,223.000	10,759.38
DOW INC	11,259.000	719,900.46
DOW INC	25,616.000	1,637,887.04
DOW INC	45,060.000	2,881,136.40
DOW INC	3,068.000	196,167.92
DOW INC	20,623.000	1,318,634.62
DOW INC	1,376.000	87,981.44
DRAFTKINGS INC	15,327.000	940,004.91
DRAFTKINGS INC	6,749.000	413,916.17
DRIL-QUIP INC	1,449.000	48,150.27
DRIL-QUIP INC	3,526.000	117,168.98
DRIVE SHACK INC	2,488.000	7,986.48
DRIVE SHACK INC	2,460.000	7,896.60
DRIVER HARRIS CO COM PAR \$0.83 1/3	100.000	0.00
DUALSTAR TECHNOLOGIES CORP	3,937.000	3.94
DUCOMMUN INC	700.000	42,000.00
DUCOMMUN INC	1,634.000	98,040.00
DUKE REALTY CORP	10,560.000	442,780.80
DUKE REALTY CORP	10,058.000	421,731.94
DUKE REALTY CORP	4,735.000	198,538.55
DUKE REALTY CORP	4,500.000	188,685.00
DUKE REALTY CORP	22,047.000	924,430.71

Security Description	Shares/Par	Base Market Value
DUKE REALTY CORP	2,000.000	83,860.00
DUKE ENERGY CORP	45,817.000	4,422,715.01
DUKE ENERGY CORP	6,589.000	636,036.17
DUKE ENERGY CORP	20,904.000	2,017,863.12
DUKE ENERGY CORP	14,693.000	1,418,315.29
DULUTH HOLDINGS INC	424.000	7,182.56
DULUTH HOLDINGS INC	1,438.000	24,359.72
DUPONT DE NEMOURS INC	4,533.000	350,310.24
DUPONT DE NEMOURS INC	11,200.000	865,536.00
DUPONT DE NEMOURS INC	2,033.000	157,110.24
DUPONT DE NEMOURS INC	32,373.000	2,501,785.44
DUPONT DE NEMOURS INC	14,832.000	1,146,216.96
DUPONT DE NEMOURS INC	25,500.000	1,970,640.00
DURECT CORP	5,838.000	11,559.24
DURECT CORP	2,663.000	5,272.74
DYADIC INTERNATIONAL INC	7,682.000	42,174.18
DYADIC INTERNATIONAL INC	3,393.000	18,627.57
DYCOM INDUSTRIES INC	2,842.000	263,879.70
DYCOM INDUSTRIES INC	1,255.000	116,526.75
DYNACQ HEALTHCARE INC	16.000	0.00
DYNAVAX TECHNOLOGIES CORP	12,087.000	118,815.21
DYNAVAX TECHNOLOGIES CORP	3,778.000	37,137.74
DYNEX CAPITAL INC	1,592.000	30,136.56
DYNEX CAPITAL INC	1,425.000	26,975.25
DZS INC	180.000	2,799.00
DZS INC	77.000	1,197.35
EBT INTL INC COM NEW	69.000	0.00
EACO CORP	16.000	304.00
EMAK WORLDWIDE INC	1,137.000	11.37
EOG RESOURCES INC	7,678.000	556,885.34
EOG RESOURCES INC	3,443.000	249,720.79
EOG RESOURCES INC	37,621.000	2,728,651.13
EOG RESOURCES INC	17,173.000	1,245,557.69
EPIX PHARMACEUTICALS INC	6,052.000	0.00
EPIX PHARMACEUTICALS INC	400.000	0.00
EPL TECHNOLOGIES INC	19,700.000	0.00
EAGLE BANCORP INC	1,206.000	64,171.26
EAGLE BANCORP INC	2,684.000	142,815.64
EVO PAYMENTS INC	3,649.000	100,420.48
EVO PAYMENTS INC	1,611.000	44,334.72
EVI INDUSTRIES INC	1,328.000	38,206.56
EVI INDUSTRIES INC	588.000	16,916.76
EAGLE PHARMACEUTICALS INC/DE	1,154.000	48,167.96
EAGLE PHARMACEUTICALS INC/DE	443.000	18,490.82
EARTHCARE CO COM	12,400.000	0.00

Security Description	Shares/Par	Base Market Value
EARTHSHELL CORP COM NEW	1,800.000	0.00
EARTHSTONE ENERGY INC	1,011.000	7,228.65
EARTHSTONE ENERGY INC	5,046.000	36,078.90
EASTERLY GOVERNMENT PROPERTIES	7,533.000	156,159.09
EASTERLY GOVERNMENT PROPERTIES	2,885.000	59,806.05
EASTERN CO/THE	603.000	16,160.40
EASTERN CO/THE	168.000	4,502.40
EASTGROUP PROPERTIES INC	3,724.000	533,574.72
EASTGROUP PROPERTIES INC	1,644.000	235,552.32
EASTMAN CHEMICAL CO	8,643.000	951,767.16
EASTMAN CHEMICAL CO	1,573.000	173,218.76
EASTMAN CHEMICAL CO	4,900.000	539,588.00
EASTMAN CHEMICAL CO	2,100.000	231,252.00
EASTMAN CHEMICAL CO	3,508.000	386,300.96
EASTMAN CHEMICAL CO	3,955.000	435,524.60
EBAY INC	13,800.000	845,112.00
EBAY INC	7,460.000	456,850.40
EBAY INC	16,726.000	1,024,300.24
EBAY INC	31,500.000	1,929,060.00
EBAY INC	3,345.000	204,847.80
EBAY INC	36,553.000	2,238,505.72
EBIX INC	3,445.000	110,343.35
EBIX INC	1,559.000	49,934.77
ECOLAB INC	723.000	154,772.61
ECOLAB INC	15,575.000	3,334,140.25
ECOLAB INC	7,130.000	1,526,319.10
ECOLAB INC	1,611.000	344,866.77
EDGEWELL PERSONAL CARE CO	2,284.000	90,446.40
EDGEWELL PERSONAL CARE CO	5,173.000	204,850.80
EDISON INTERNATIONAL	4,683.000	274,423.80
EDISON INTERNATIONAL	10,322.000	604,869.20
EDISON INTERNATIONAL	10,443.000	611,959.80
EDISON INTERNATIONAL	22,647.000	1,327,114.20
EDITAS MEDICINE INC	2,323.000	97,566.00
EDITAS MEDICINE INC	5,260.000	220,920.00
EDUCATION HOLDINGS 1 INC	4,113.000	0.00
EDUCATION HOLDINGS 1 INC	300.000	0.00
EDUCATIONAL DEVELOPMENT CORP	1,119.000	19,078.95
EDUCATIONAL DEVELOPMENT CORP	699.000	11,917.95
EDWARDS LIFESCIENCES CORP	7,100.000	593,844.00
EDWARDS LIFESCIENCES CORP	17,846.000	1,492,639.44
EDWARDS LIFESCIENCES CORP	16,200.000	1,354,968.00
EDWARDS LIFESCIENCES CORP	2,194.000	183,506.16
EDWARDS LIFESCIENCES CORP	984.000	82,301.76
EDWARDS LIFESCIENCES CORP	39,022.000	3,263,800.08

Security Description	Shares/Par	Base Market Value
EGAIN CORP	1,368.000	12,982.32
EGAIN CORP	279.000	2,647.71
EIGER BIOPHARMACEUTICALS INC	4,477.000	39,621.45
EIGER BIOPHARMACEUTICALS INC	10,137.000	89,712.45
89BIO INC	3,397.000	80,440.96
89BIO INC	1,500.000	35,520.00
EKIMAS CORP	2,578.000	64.45
EKIMAS CORP	200.000	5.00
ELANCO ANIMAL HEALTH INC	3,846.000	113,264.70
ELANCO ANIMAL HEALTH INC	8,577.000	252,592.65
ELECTROMED INC	3,083.000	32,494.82
ELECTROMED INC	1,362.000	14,355.48
ELECTRONIC ARTS INC	8,037.000	1,087,968.69
ELECTRONIC ARTS INC	17,595.000	2,381,835.15
ELECTRONIC ARTS INC	2,785.000	377,005.45
ELECTRONIC ARTS INC	6,209.000	840,512.33
ELECTRONIC TELE-COMMUNICATIONS	1,662.000	54.85
ELEMENT SOLUTIONS INC	16,912.000	309,320.48
ELEMENT SOLUTIONS INC	7,469.000	136,608.01
ELLINGTON RESIDENTIAL MORTGAGE	2,600.000	32,006.00
ELLINGTON RESIDENTIAL MORTGAGE	100.000	1,231.00
EMAGIN CORP	5,820.000	21,825.00
EMAGIN CORP	282.000	1,057.50
EMCORE CORP	342.000	1,867.32
EMCORE CORP	902.000	4,924.92
EMCOR GROUP INC	2,299.000	257,855.84
EMCOR GROUP INC	5,204.000	583,680.64
EMERGENT BIOSOLUTIONS INC	5,000.000	464,550.00
EMERGENT BIOSOLUTIONS INC	2,209.000	205,238.19
EMERSON ELECTRIC CO	17,326.000	1,563,151.72
EMERSON ELECTRIC CO	37,796.000	3,409,955.12
EMERSON ELECTRIC CO	4,426.000	399,313.72
EMERSON ELECTRIC CO	1,985.000	179,086.70
EMERSON RADIO CORP	3,544.000	4,536.32
EMERSON RADIO CORP	1,234.000	1,579.52
EMPIRE STATE REALTY TRUST INC	13,687.000	152,336.31
EMPIRE STATE REALTY TRUST INC	6,135.000	68,282.55
EMPLOYERS HOLDINGS INC	1,892.000	81,469.52
EMPLOYERS HOLDINGS INC	4,296.000	184,985.76
ENBRIDGE INC	16,786.000	611,010.40
ENBRIDGE INC	5,311.000	193,320.40
ENANTA PHARMACEUTICALS INC	1,145.000	56,471.40
ENANTA PHARMACEUTICALS INC	2,594.000	127,936.08
ENCORE CAPITAL GROUP INC	3,303.000	132,879.69
ENCORE CAPITAL GROUP INC	1,458.000	58,655.34

Security Description	Shares/Par	Base Market Value
ENCORE WIRE CORP	844.000	56,657.72
ENCORE WIRE CORP	1,911.000	128,285.43
ENDEAVOUR INTERNATIONAL CORP	8,096.000	0.00
ENDEAVOUR INTERNATIONAL CORP	737.000	0.00
ENERGY CONVERSION DEVICES INC	2,668.000	0.00
ENERGY CONVERSION DEVICES INC	900.000	0.00
ENDOLOGIX INC	373.200	0.00
ENDOLOGIX INC	1,089.300	0.00
ENER1 INC	2,300.000	0.00
ENER1 INC	6,565.000	0.00
ENERGY FOCUS INC	17.000	78.20
ENERGY FOCUS INC	2.000	9.20
ENERGY TRANSFER LP	1,250.000	9,600.00
ENERGY TRANSFER LP	234,028.000	1,797,335.04
ENERGY TRANSFER LP	747,185.000	5,738,380.80
ENERGY TRANSFER LP	2,757.000	21,173.76
ENERSYS	4,020.000	365,016.00
ENERSYS	1,659.000	150,637.20
ENERPAC TOOL GROUP CORP	2,943.000	76,871.16
ENERPAC TOOL GROUP CORP	6,097.000	159,253.64
ENGLOBAL CORP	1,196.000	5,405.92
ENGLOBAL CORP	3,261.000	14,739.72
ENHERENT CORP	500.000	1.95
ENHERENT CORP	8,718.000	34.00
ENNIS INC	2,939.000	62,747.65
ENNIS INC	1,225.000	26,153.75
ENPHASE ENERGY INC	8,296.000	1,345,279.36
ENPHASE ENERGY INC	3,792.000	614,910.72
ENPRO INDUSTRIES INC	1,760.000	150,075.20
ENPRO INDUSTRIES INC	962.000	82,029.74
ENOVA INTERNATIONAL INC	2,654.000	94,163.92
ENOVA INTERNATIONAL INC	1,178.000	41,795.44
ENSIGN GROUP INC/THE	6,273.000	588,658.32
ENSIGN GROUP INC/THE	2,771.000	260,030.64
ENTERCOM COMMUNICATIONS CORP	3,371.000	17,697.75
ENTERCOM COMMUNICATIONS CORP	4,045.000	21,236.25
ENTERGY CORP	1,800.000	179,046.00
ENTERGY CORP	4,000.000	397,880.00
ENTERGY CORP	11,965.000	1,190,158.55
ENTERGY CORP	4,424.000	440,055.28
ENTERGY CORP	9,864.000	981,172.08
ENTERGY CORP	5,454.000	542,509.38
ENTERPRISE BANCORP INC/MA	699.000	22,731.48
ENTERPRISE BANCORP INC/MA	1,584.000	51,511.68
ENTERPRISE FINANCIAL SERVICES	2,569.000	127,011.36



Security Description	Shares/Par	Base Market Value
ENTERPRISE FINANCIAL SERVICES	1,135.000	56,114.40
ENTERPRISE PRODUCTS PARTNERS L	158,745.000	3,495,564.90
ENTERPRISE PRODUCTS PARTNERS L	506,019.000	11,142,538.38
ENTRADE INC COM	13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR	6,311.000	25,496.44
ENTRAVISION COMMUNICATIONS COR	2,229.000	9,005.16
ENZON PHARMACEUTICALS INC	5,051.000	4,091.31
ENZON PHARMACEUTICALS INC	5,714.000	4,628.34
ENVIRONMENTAL TECHNOLOGIES INC	6,500.000	0.00
ENVESTNET INC	1,753.000	126,619.19
ENVESTNET INC	4,288.000	309,722.24
ENVIRONMENTAL TECTONICS CORP	700.000	245.07
ENVIRONMENTAL TECTONICS CORP	1,643.000	575.21
ENZO BIOCHEM INC	2,537.000	8,727.28
ENZO BIOCHEM INC	1,907.000	6,560.08
ENVIT CAPITAL GROUP INC	290.000	0.06
EPAM SYSTEMS INC	6,271.000	2,487,642.99
EPAM SYSTEMS INC	13,581.000	5,387,446.89
EPAM SYSTEMS INC	988.000	391,929.72
EPAM SYSTEMS INC	2,204.000	874,304.76
EPLUS INC	48,413.000	4,823,871.32
EPLUS INC	2,538.000	252,886.32
EPLUS INC	1,121.000	111,696.44
EPLUS INC	22,374.000	2,229,345.36
EPIRUS BIOPHARMACEUTICALS INC	55.000	0.71
EPIRUS BIOPHARMACEUTICALS INC	25.000	0.32
EQUIFAX INC	3,313.000	600,083.69
EQUIFAX INC	7,245.000	1,312,286.85
EQUIFIN INC	394.000	2.36
EQUINIX INC	1,200.000	815,508.00
EQUINIX INC	500.000	339,795.00
EQUINIX INC	123.000	83,589.57
EQUINIX INC	275.000	186,887.25
EQUINIX INC	5,474.000	3,720,075.66
EQUINIX INC	2,498.000	1,697,615.82
EQUITABLE HOLDINGS INC	9,200.000	300,104.00
EQUITABLE HOLDINGS INC	3,900.000	127,218.00
EQUITRANS MIDSTREAM CORP	88,075.000	718,692.00
EQUITRANS MIDSTREAM CORP	27,865.000	227,378.40
EQUITRANS MIDSTREAM CORP	16,472.000	134,411.52
EQUITRANS MIDSTREAM CORP	7,274.000	59,355.84
EQUITY BANCSHARES INC	389.000	10,658.60
EQUITY BANCSHARES INC	1,409.000	38,606.60
EQUITY LIFESTYLE PROPERTIES IN	1,883.000	119,834.12
EQUITY LIFESTYLE PROPERTIES IN	4,198.000	267,160.72

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
EQUITY LIFESTYLE PROPERTIES IN	2,900.000	184,556.00
EQUITY LIFESTYLE PROPERTIES IN	1,400.000	89,096.00
EQUITY RESIDENTIAL	3,519.000	252,065.97
EQUITY RESIDENTIAL	21,248.000	1,521,994.24
EQUITY RESIDENTIAL	7,847.000	562,080.61
EQUITY RESIDENTIAL	9,689.000	694,023.07
ERBA DIAGNOSTICS INC	261.000	9.14
ERBA DIAGNOSTICS INC	3,166.000	110.81
EROOMSYSTEM TECHNOLOGIES INC	4.000	3.60
EROOMSYSTEM TECHNOLOGIES INC	61.000	54.90
ESCALADE INC	1,559.000	32,598.69
ESCALADE INC	510.000	10,664.10
ESCALERA RESOURCES CO	2,400.000	0.24
ESCALERA RESOURCES CO	6,849.000	0.68
ESCO TECHNOLOGIES INC	1,214.000	132,192.46
ESCO TECHNOLOGIES INC	2,750.000	299,447.50
ESPERION THERAPEUTICS INC	2,738.000	76,800.90
ESPERION THERAPEUTICS INC	1,209.000	33,912.45
ESPEY MFG. & ELECTRONICS CORP	239.000	3,632.80
ESPEY MFG. & ELECTRONICS CORP	85.000	1,292.00
ESSENTIAL PROPERTIES REALTY TR	6,752.000	154,148.16
ESSENTIAL PROPERTIES REALTY TR	3,020.000	68,946.60
ESSEX PROPERTY TRUST INC	1,284.000	349,042.56
ESSEX PROPERTY TRUST INC	1,845.000	501,544.80
ESSEX PROPERTY TRUST INC	2,863.000	778,277.92
ESSEX PROPERTY TRUST INC	4,043.000	1,099,049.12
ETHAN ALLEN INTERIORS INC	3,232.000	89,235.52
ETHAN ALLEN INTERIORS INC	1,130.000	31,199.30
ETSY INC	3,453.000	696,366.51
ETSY INC	7,536.000	1,519,785.12
EUROBANCSHARES INC	3,146.000	0.00
EVANS BANCORP INC	416.000	14,098.24
EVERCEL INC	1,846.000	3,802.76
EVERCEL INC	194.000	399.64
EVERCORE INC	3,392.000	446,862.08
EVERCORE INC	1,498.000	197,346.52
EVERGREEN ENERGY INC	1,152.000	0.81
EVERGREEN ENERGY INC	400.000	0.28
EVERGREEN SOLAR INC	8,073.000	0.00
EVERGREEN SOLAR INC	500.000	0.00
EVERI HOLDINGS INC	9,871.000	139,279.81
EVERI HOLDINGS INC	3,643.000	51,402.73
EVERGY INC	7,298.000	434,449.94
EVERGY INC	6,162.000	366,823.86
EVERGY INC	3,272.000	194,782.16

Security Description	Shares/Par	Base Market Value
EVERGY INC	13,508.000	804,131.24
EVERTEC INC	5,458.000	203,146.76
EVERTEC INC	2,410.000	89,700.20
EVERSOURCE ENERGY	4,278.000	370,432.02
EVERSOURCE ENERGY	9,539.000	825,982.01
EVERSOURCE ENERGY	20,941.000	1,813,281.19
EVERSOURCE ENERGY	9,563.000	828,060.17
EVERQUOTE INC	2,349.000	85,245.21
EVERQUOTE INC	1,038.000	37,669.02
EVOFEM BIOSCIENCES INC	753.000	1,317.75
EVOFEM BIOSCIENCES INC	1,569.000	2,745.75
EVOLUTION PETROLEUM CORP	6,236.000	21,077.68
EVOLUTION PETROLEUM CORP	4,965.000	16,781.70
EVOLVING SYSTEMS INC	5,316.000	14,512.68
EVOLVING SYSTEMS INC	2,145.000	5,855.85
EVOLENT HEALTH INC	10,732.000	216,786.40
EVOLENT HEALTH INC	3,218.000	65,003.60
EVOLUS INC	1,349.000	17,523.51
EVOLUS INC	3,012.000	39,125.88
EVOQUA WATER TECHNOLOGIES CORP	3,083.000	81,082.90
EVOQUA WATER TECHNOLOGIES CORP	6,981.000	183,600.30
EXELON CORP	58,873.000	2,575,105.02
EXELON CORP	26,869.000	1,175,250.06
EXELON CORP	29,586.000	1,294,091.64
EXELON CORP	4,637.000	202,822.38
EXELON CORP	10,342.000	452,359.08
EXELON CORP	67,579.000	2,955,905.46
EXLSERVICE HOLDINGS INC	3,065.000	276,340.40
EXLSERVICE HOLDINGS INC	1,384.000	124,781.44
EXPEDIA GROUP INC	3,760.000	647,171.20
EXPEDIA GROUP INC	8,210.000	1,413,105.20
EXPEDIA GROUP INC	2,148.000	369,713.76
EXPEDIA GROUP INC	4,790.000	824,454.80
EXPEDITORS INTERNATIONAL OF WA	9,959.000	1,072,484.71
EXPEDITORS INTERNATIONAL OF WA	1,517.000	163,365.73
EXPEDITORS INTERNATIONAL OF WA	3,383.000	364,315.27
EXPEDITORS INTERNATIONAL OF WA	4,564.000	491,497.16
EXPONENT INC	2,486.000	242,260.70
EXPONENT INC	5,629.000	548,546.05
EXPRESS INC	8,399.000	33,763.98
EXPRESS INC	3,762.000	15,123.24
EXTRA SPACE STORAGE INC	8,190.000	1,085,584.50
EXTRA SPACE STORAGE INC	1,601.000	212,212.55
EXTRA SPACE STORAGE INC	718.000	95,170.90
EXTRA SPACE STORAGE INC	3,743.000	496,134.65

Security Description	Shares/Par	Base Market Value
EXTREME NETWORKS INC	3,484.000	30,485.00
EXTREME NETWORKS INC	8,959.000	78,391.25
EXTERRAN CORP	1,192.000	4,005.12
EXTERRAN CORP	2,663.000	8,947.68
EZCORP INC	3,706.000	18,418.82
EZCORP INC	1,822.000	9,055.34
EZENIA! INC	300.000	15.90
EZENIA! INC	5,156.000	273.27
EXXON MOBIL CORP	7,955.000	444,127.65
EXXON MOBIL CORP	279,228.000	15,589,299.24
EXXON MOBIL CORP	127,440.000	7,114,975.20
EXXON MOBIL CORP	3,567.000	199,145.61
FBL FINANCIAL GROUP INC	782.000	43,729.44
FBL FINANCIAL GROUP INC	1,773.000	99,146.16
FLIR SYSTEMS INC	3,676.000	207,583.72
FLIR SYSTEMS INC	8,036.000	453,792.92
FMC CORP	2,728.000	301,744.08
FMC CORP	1,223.000	135,276.03
FMC CORP	900.000	99,549.00
FMC CORP	3,585.000	396,536.85
FMC CORP	7,848.000	868,067.28
FMC CORP	400.000	44,244.00
FNB CORP/PA	12,165.000	154,495.50
FNB CORP/PA	27,546.000	349,834.20
FB FINANCIAL CORP	1,231.000	54,730.26
FB FINANCIAL CORP	3,363.000	149,518.98
FS KKR CAPITAL CORP	2,375.000	47,096.25
FS KKR CAPITAL CORP	5,286.000	104,821.38
FAB INDS INC COM	4,400.000	0.00
FRP HOLDINGS INC	233.000	11,468.26
FRP HOLDINGS INC	527.000	25,938.94
FTI CONSULTING INC	1,484.000	207,923.24
FTI CONSULTING INC	3,359.000	470,629.49
FACEBOOK INC	8,590.000	2,530,012.70
FACEBOOK INC	61,215.000	18,029,653.95
FACEBOOK INC	3,772.000	1,110,967.16
FACEBOOK INC	17,765.000	5,232,325.45
FACEBOOK INC	3,783.000	1,114,206.99
FACEBOOK INC	134,187.000	39,522,097.11
FACEBOOK INC	1,697.000	499,817.41
FACEBOOK INC	38,240.000	11,262,827.20
FACTORY 2-U STORES INC	5,731.000	16.05
FACTSET RESEARCH SYSTEMS INC	1,150.000	354,878.50
FACTSET RESEARCH SYSTEMS INC	516.000	159,232.44
F-STAR THERAPEUTICS INC	350.000	3,790.50

Security Description	Shares/Par	Base Market Value
FAIR ISAAC CORP	149.000	72,421.45
FAIR ISAAC CORP	332.000	161,368.60
FALCON PRODS INC	7,000.000	10.50
FALCONSTOR SOFTWARE INC	19.160	76.64
FALCONSTOR SOFTWARE INC	51.200	204.80
FARMER BROS CO	675.000	7,047.00
FARMER BROS CO	1,680.000	17,539.20
FARO TECHNOLOGIES INC	875.000	75,748.75
FARO TECHNOLOGIES INC	1,670.000	144,571.90
FATE THERAPEUTICS INC	3,046.000	251,142.70
FATE THERAPEUTICS INC	6,898.000	568,740.10
FASTENAL CO	8,020.000	403,245.60
FASTENAL CO	3,597.000	180,857.16
FASTENAL CO	15,793.000	794,072.04
FASTENAL CO	34,479.000	1,733,604.12
FEDDERS CORP COM NEW	23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE	618.000	62,244.96
FEDERAL AGRICULTURAL MORTGAGE	389.000	39,180.08
FEDERAL MOGUL CORP COM	2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS	2,057.000	208,682.65
FEDERAL REALTY INVESTMENT TRUS	4,526.000	459,162.70
FEDERAL SCREW WORKS	515.000	3,429.90
FEDERAL SCREW WORKS	300.000	1,998.00
FEDERAL SIGNAL CORP	7,508.000	287,556.40
FEDERAL SIGNAL CORP	3,315.000	126,964.50
FEDERATED HERMES INC	8,933.000	279,602.90
FEDERATED HERMES INC	3,944.000	123,447.20
FEDEX CORP	1,361.000	386,578.44
FEDEX CORP	6,515.000	1,850,520.60
FEDEX CORP	14,192.000	4,031,095.68
FEDEX CORP	300.000	85,212.00
FEDEX CORP	700.000	198,828.00
FEDEX CORP	3,036.000	862,345.44
FEDNAT HOLDING CO	609.000	2,819.67
FEDNAT HOLDING CO	337.000	1,560.31
FERRO CORP	2,639.000	44,493.54
FERRO CORP	8,021.000	135,234.06
F5 NETWORKS INC	1,186.000	247,423.32
F5 NETWORKS INC	3,621.000	755,413.02
F5 NETWORKS INC	2,644.000	551,591.28
F5 NETWORKS INC	1,660.000	346,309.20
FIBERCORE INC	7,024.000	21.07
FIBERCORE INC	400.000	1.20
FIBERMARK INC COM	6,800.000	0.00
FIBROGEN INC	4,093.000	142,068.03

Security Description	Shares/Par	Base Market Value
FIBROGEN INC	9,268.000	321,692.28
FIDELITY NATIONAL INFORMATION	17,656.000	2,482,610.16
FIDELITY NATIONAL INFORMATION	33,725.000	4,742,072.25
FIDELITY NATIONAL INFORMATION	15,668.000	2,203,077.48
FIDELITY NATIONAL INFORMATION	1,300.000	182,793.00
FIDELITY NATIONAL INFORMATION	38,692.000	5,440,482.12
FIDELITY NATIONAL INFORMATION	600.000	84,366.00
FIDELITY NATIONAL FINANCIAL IN	138,491.000	5,631,044.06
FIDELITY NATIONAL FINANCIAL IN	2,172.000	88,313.52
FIDELITY NATIONAL FINANCIAL IN	4,300.000	174,838.00
FIDELITY NATIONAL FINANCIAL IN	299,667.000	12,184,460.22
FIDELITY NATIONAL FINANCIAL IN	4,844.000	196,957.04
FIDELITY NATIONAL FINANCIAL IN	2,000.000	81,320.00
FIESTA RESTAURANT GROUP INC	376.000	4,733.84
FIESTA RESTAURANT GROUP INC	1,409.000	17,739.31
FIFTH THIRD BANCORP	43,461.000	1,627,614.45
FIFTH THIRD BANCORP	19,842.000	743,082.90
FIFTH THIRD BANCORP	10,005.000	374,687.25
FIFTH THIRD BANCORP	6,090.000	228,070.50
FIFTH THIRD BANCORP	23,925.000	895,991.25
FIFTH THIRD BANCORP	13,581.000	508,608.45
FINANCIAL INSTITUTIONS INC	2,135.000	64,669.15
FINANCIAL INSTITUTIONS INC	942.000	28,533.18
FINLAY ENTERPRISES INC COM NEW	4,800.000	0.00
FINOVA GROUP INC COM	50,900.000	0.00
FIREEYE INC	5,898.000	115,423.86
FIREEYE INC	13,355.000	261,357.35
FIRST ACCEPTANCE CORP	1,064.000	1,723.68
FIRST ACCEPTANCE CORP	4,128.000	6,687.36
FIRST BANCORP INC/THE	613.000	17,893.47
FIRST BANCORP INC/THE	1,635.000	47,725.65
FIRST BANCORP/PUERTO RICO	14,700.000	165,522.00
FIRST BANCORP/PUERTO RICO	6,493.000	73,111.18
FIRST BANCORP/SOUTHERN PINES N	1,618.000	70,383.00
FIRST BANCORP/SOUTHERN PINES N	3,664.000	159,384.00
FIRST BANCSHARES INC/THE	2,313.000	84,678.93
FIRST BANCSHARES INC/THE	1,022.000	37,415.42
FIRST BUSEY CORP	2,368.000	60,739.20
FIRST BUSEY CORP	5,364.000	137,586.60
FIRST BUSINESS FINANCIAL SERVI	1,214.000	30,022.22
FIRST COMMONWEALTH FINANCIAL C	6,093.000	87,556.41
FIRST COMMONWEALTH FINANCIAL C	13,797.000	198,262.89
FIRST COMMUNITY BANKSHARES INC	345.000	10,346.55
FIRST COMMUNITY BANKSHARES INC	85.000	2,549.15
FIRST FINANCIAL BANKSHARES INC	6,087.000	284,445.51

Security Description	Shares/Par	Base Market Value
FIRST FINANCIAL BANKSHARES INC	13,782.000	644,032.86
FIRST FINANCIAL CORP/IN	1,290.000	58,062.90
FIRST FINANCIAL CORP/IN	570.000	25,655.70
FIRST FOUNDATION INC	3,389.000	79,505.94
FIRST FOUNDATION INC	1,047.000	24,562.62
FIRST HORIZON CORP	24,554.000	415,208.14
FIRST HORIZON CORP	10,843.000	183,355.13
FIRST INTERSTATE BANCSYSTEM IN	2,071.000	95,348.84
FIRST INTERSTATE BANCSYSTEM IN	4,692.000	216,019.68
FIRST OF LONG ISLAND CORP/THE	750.000	15,937.50
FIRST OF LONG ISLAND CORP/THE	3,393.000	72,101.25
FIRST MARINER BANCORP	4,513.000	67.70
FIRST MARINER BANCORP	300.000	4.50
FIRST MERCHANTS CORP	4,984.000	231,756.00
FIRST MERCHANTS CORP	2,079.000	96,673.50
FIRST HUMANICS G/O IL	5,000.000	0.00
CONTRA FIRST NBC BK HL	1,118.000	0.00
FIRST PLACE FINANCIAL CORP/OH	1,500.000	0.15
FIRST PLACE FINANCIAL CORP/OH	4,449.000	0.44
FIRST REPUBLIC BANK/CA	1,867.000	311,322.25
FIRST REPUBLIC BANK/CA	4,936.000	823,078.00
FIRST REPUBLIC BANK/CA	10,821.000	1,804,401.75
FIRST REPUBLIC BANK/CA	4,162.000	694,013.50
FIRST SAVINGS FINANCIAL GROUP	1,423.000	95,540.22
FIRST SAVINGS FINANCIAL GROUP	630.000	42,298.20
FIRST STATE BANCORPORATION/NM	200.000	0.26
FIRST STATE BANCORPORATION/NM	2,469.000	3.21
1ST SOURCE CORP	1,058.000	50,339.64
1ST SOURCE CORP	3,011.000	143,263.38
FIRST UNITED CORP	3,715.000	65,458.30
FIRST UNITED CORP	1,640.000	28,896.80
FIRST VIRTUAL COMMUNICATIONS INC COM NEW	2,780.000	47.26
FIRSTCASH INC	4,005.000	263,008.35
FIRSTCASH INC	1,768.000	116,104.56
FISCHER IMAGING CORP	5,800.000	0.00
FISERV INC	58,351.000	6,946,103.04
FISERV INC	35,514.000	4,227,586.56
FISERV INC	16,189.000	1,927,138.56
FISERV INC	26,967.000	3,210,151.68
FLAGSTAR BANCORP INC	1,777.000	80,142.70
FLAGSTAR BANCORP INC	4,023.000	181,437.30
FIRSTENERGY CORP	15,118.000	524,443.42
FIRSTENERGY CORP	5,053.000	175,288.57
FIRSTENERGY CORP	33,134.000	1,149,418.46
FIRSTENERGY CORP	11,267.000	390,852.23

Security Description	Shares/Par	Base Market Value
FIVE PRIME THERAPEUTICS INC	5,327.000	200,668.09
FIVE PRIME THERAPEUTICS INC	2,046.000	77,072.82
FIVE STAR SENIOR LIVING INC	623.000	3,812.76
FIVE STAR SENIOR LIVING INC	1,453.000	8,892.36
FLANIGAN'S ENTERPRISES INC	17.000	399.50
FLANIGAN'S ENTERPRISES INC	85.000	1,997.50
FLEETCOR TECHNOLOGIES INC	300.000	80,589.00
FLEETCOR TECHNOLOGIES INC	5,089.000	1,367,058.07
FLEETCOR TECHNOLOGIES INC	2,324.000	624,296.12
FLEETCOR TECHNOLOGIES INC	700.000	188,041.00
FLEETWOOD ENTERPRISES INC COM	17,000.000	17,000.00
FLEXSTEEL INDUSTRIES INC	402.000	14,009.70
FLEXSTEEL INDUSTRIES INC	1,211.000	42,203.35
FLEXION THERAPEUTICS INC	3,472.000	31,074.40
FLEXION THERAPEUTICS INC	1,174.000	10,507.30
FLOTEK INDUSTRIES INC	5,065.000	8,509.20
FLOTEK INDUSTRIES INC	1,900.000	3,192.00
FLUOR CORP	13,500.000	311,715.00
FLUOR CORP	5,962.000	137,662.58
FLOUR CITY INTL INC COM NEW	7,300.000	0.00
FLUIDIGM CORP	6,042.000	27,309.84
FLUIDIGM CORP	2,754.000	12,448.08
FLUSHING FINANCIAL CORP	1,722.000	36,558.06
FLUSHING FINANCIAL CORP	2,174.000	46,154.02
FLYI INC COM	29,300.000	87.90
FOAMEX INTL INC COM NEW	9,459.000	37.84
FOCUS ENHANCEMENTS INC	19,974.000	15.98
FOMENTO ECONOMICO MEXICANO SAB ADR	132,512.000	9,982,128.96
FOMENTO ECONOMICO MEXICANO SAB ADR	61,240.000	4,613,209.20
FONAR CORP	4,615.000	83,485.35
FONAR CORP	2,019.000	36,523.71
FOOTBALL EQUITIES INC	5,500.000	0.01
FOOTSTAR INC	1,000.000	1,500.00
FOOTSTAR INC	17,000.000	25,500.00
FORD MOTOR CO	25,599.000	313,587.75
FORD MOTOR CO	112,361.000	1,376,422.25
FORD MOTOR CO	250,600.000	3,069,850.00
FORD MOTOR CO	57,086.000	699,303.50
FORD MOTOR CO	109,700.000	1,343,825.00
FORD MOTOR CO	244,651.000	2,996,974.75
FORESTAR GROUP INC	2,208.000	51,402.24
FORESTAR GROUP INC	4,999.000	116,376.72
FORMFACTOR INC	6,727.000	303,454.97
FORMFACTOR INC	2,970.000	133,976.70
FORRESTER RESEARCH INC	3,011.000	127,907.28



Security Description	Shares/Par	Base Market Value
FORRESTER RESEARCH INC	1,330.000	56,498.40
FORTINET INC	3,601.000	664,096.42
FORTINET INC	1,615.000	297,838.30
FORTINET INC	7,700.000	1,420,034.00
FORTINET INC	4,036.000	744,319.12
FORTINET INC	8,824.000	1,627,322.08
FORTINET INC	3,400.000	627,028.00
FORTIVE CORP	20,315.000	1,435,051.60
FORTIVE CORP	9,289.000	656,174.96
FORTE BIOSCIENCES INC	100.000	3,427.00
FORTITUDE GOLD CORP	2,667.000	12,321.54
FORTITUDE GOLD CORP	777.000	3,589.74
FORTUNE BRANDS HOME & SECURITY	3,755.000	359,804.10
FORTUNE BRANDS HOME & SECURITY	8,209.000	786,586.38
FORTUNE BRANDS HOME & SECURITY	3,794.000	363,541.08
FORTUNE BRANDS HOME & SECURITY	1,702.000	163,085.64
FORUM ENERGY TECHNOLOGIES INC	132.000	2,447.28
FORUM ENERGY TECHNOLOGIES INC	225.000	4,171.50
FORWARD AIR CORP	3,328.000	295,559.68
FORWARD AIR CORP	1,469.000	130,461.89
FOSSIL GROUP INC	3,536.000	43,846.40
FOSSIL GROUP INC	987.000	12,238.80
L B FOSTER CO	1,026.000	18,365.40
L B FOSTER CO	1,859.000	33,276.10
FOUNTAIN PWR BOAT INDS INC COM NEW	3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN	3,187.000	87,323.80
FOUR CORNERS PROPERTY TRUST IN	7,217.000	197,745.80
4LICENSING CORP	1,648.000	3.30
4LICENSING CORP	200.000	0.40
FOX CORP	4,147.000	149,748.17
FOX CORP	9,180.000	331,489.80
FOX CORP	20,101.000	725,847.11
FOX CORP	9,247.000	333,909.17
FOX CORP	9,142.000	319,330.06
FOX CORP	4,165.000	145,483.45
FOX FACTORY HOLDING CORP	1,685.000	214,096.10
FOX FACTORY HOLDING CORP	3,816.000	484,860.96
FRANCESCA'S HOLDINGS CORP	394.000	168.83
FRANCESCA'S HOLDINGS CORP	173.000	74.13
FRANKFORT TOWER INDUSTRIES INC COM ESCROW	61,300.000	0.00
FRANKLIN COVEY CO	1,014.000	28,686.06
FRANKLIN COVEY CO	2,296.000	64,953.84
FRANKLIN ELECTRIC CO INC	1,975.000	155,906.50
FRANKLIN ELECTRIC CO INC	4,473.000	353,098.62
FRANKLIN RESOURCES INC	7,290.000	215,784.00

Security Description	Shares/Par	Base Market Value
FRANKLIN RESOURCES INC	15,886.000	470,225.60
FRANKLIN STREET PROPERTIES COR	3,381.000	18,426.45
FRANKLIN STREET PROPERTIES COR	7,091.000	38,645.95
FREEDOM HOLDING CORP/NV	2,492.000	133,072.80
FREEDOM HOLDING CORP/NV	1,101.000	58,793.40
FREEPOR-T-MCMORAN INC	94,334.000	3,106,418.62
FREEPOR-T-MCMORAN INC	19,005.000	625,834.65
FREEPOR-T-MCMORAN INC	6,729.000	221,585.97
FREEPOR-T-MCMORAN INC	43,340.000	1,427,186.20
FREEPOR-T-MCMORAN INC	15,005.000	494,114.65
FREEPOR-T-MCMORAN INC	43,160.000	1,421,258.80
FREIGHTCAR AMERICA INC	1,008.000	6,647.76
FREIGHTCAR AMERICA INC	3,266.000	21,539.27
FREQUENCY ELECTRONICS INC	1,964.000	22,173.56
FREQUENCY ELECTRONICS INC	1,193.000	13,468.97
FRESH CHOICE INC	6,600.000	0.66
FRESHPET INC	2,789.000	442,921.09
FRESHPET INC	1,232.000	195,653.92
FREQUENCY THERAPEUTICS INC	1,912.000	18,164.00
FREQUENCY THERAPEUTICS INC	845.000	8,027.50
FRIEDMAN INDUSTRIES INC	1,027.000	8,308.43
FRIEDMAN INDUSTRIES INC	1,737.000	14,052.33
FRIEDMANS INC CL A	10,900.000	0.00
FRONTIER COMMUNICATIONS CORP	7,400.000	2,072.00
FRONTIER COMMUNICATIONS CORP	3,073.000	860.44
FRONTIER FINANCIAL CORP	507.000	0.00
FRONTIER FINANCIAL CORP	100.000	0.00
FRONTIER INS GROUP INC NEW	46,400.000	0.00
FRONTLINE CAP GROUP COM	30,400.000	3.04
FUEL TECH INC	659.000	2,069.26
FUEL TECH INC	1,675.000	5,259.50
FUELCELL ENERGY INC	30.000	432.30
FUELCELL ENERGY INC	12.000	172.92
FULCRUM THERAPEUTICS INC	1,101.000	12,969.78
FULCRUM THERAPEUTICS INC	2,492.000	29,355.76
FULGENT GENETICS INC	2,907.000	280,874.34
FULGENT GENETICS INC	1,284.000	124,060.08
HB FULLER CO	2,716.000	170,863.56
HB FULLER CO	6,151.000	386,959.41
FULTON FINANCIAL CORP	13,646.000	232,391.38
FULTON FINANCIAL CORP	6,981.000	118,886.43
FUQI INTERNATIONAL INC	1,793.000	0.00
FUQI INTERNATIONAL INC	1,000.000	0.00
FUTUREFUEL CORP	3,293.000	47,847.29
FUTUREFUEL CORP	1,681.000	24,424.93

Security Description	Shares/Par	Base Market Value
GAMCO INVESTORS INC	4,089.000	75,850.95
GAMCO INVESTORS INC	2,016.000	37,396.80
GATX CORP	3,248.000	301,219.52
GATX CORP	1,435.000	133,081.90
GEO GROUP INC/THE	15,801.000	122,615.76
GEO GROUP INC/THE	6,978.000	54,149.28
GCP APPLIED TECHNOLOGIES INC	4,568.000	112,098.72
GCP APPLIED TECHNOLOGIES INC	2,017.000	49,497.18
GDS HOLDINGS LTD ADR	38,800.000	3,146,292.00
GDS HOLDINGS LTD ADR	86,780.000	7,036,990.20
G1 THERAPEUTICS INC	1,072.000	25,792.32
G1 THERAPEUTICS INC	2,285.000	54,977.10
GP STRATEGIES CORP	1,395.000	24,342.75
GP STRATEGIES CORP	416.000	7,259.20
GSE SYSTEMS INC	1,871.000	3,180.70
GSE SYSTEMS INC	759.000	1,290.30
GSV INC	100.000	0.69
GSV INC	670.000	4.62
G-III APPAREL GROUP LTD	1,651.000	49,761.14
G-III APPAREL GROUP LTD	3,527.000	106,303.78
GA EXPRESS INC	1,881.000	10.35
GTT COMMUNICATIONS INC	8,172.000	14,954.76
GTT COMMUNICATIONS INC	3,609.000	6,604.47
GMS INC	1,779.000	74,273.25
GMS INC	4,025.000	168,043.75
ARTHUR J GALLAGHER & CO	11,843.000	1,477,651.11
ARTHUR J GALLAGHER & CO	5,426.000	677,002.02
GAMETECH INTERNATIONAL INC	300.000	1.50
GAMETECH INTERNATIONAL INC	4,118.000	20.59
GAMING AND LEISURE PROPERTIES	19,941.000	846,096.63
GAMING AND LEISURE PROPERTIES	45,476.000	1,929,546.68
GANNETT CO INC	7,228.000	38,886.64
GANNETT CO INC	3,322.000	17,872.36
GAP INC/THE	12,264.000	365,221.92
GAP INC/THE	5,619.000	167,333.82
GARGOYLES INC	87.000	0.01
GARGOYLES INC	100.000	0.01
GARTNER INC	5,483.000	1,000,921.65
GARTNER INC	1,101.000	200,987.55
GARTNER INC	1,000.000	182,550.00
GARTNER INC	2,507.000	457,652.85
GARTNER INC	493.000	89,997.15
GARTNER INC	500.000	91,275.00
GENASYS INC	575.000	3,846.75
GENASYS INC	1,278.000	8,549.82

Security Description	Shares/Par	Base Market Value
GENERAC HOLDINGS INC	3,995.000	1,308,162.75
GENERAC HOLDINGS INC	1,825.000	597,596.25
GENERAL DATACOMM INDUSTRIES IN	1,255.000	37.65
GENERAL DYNAMICS CORP	13,954.000	2,533,488.24
GENERAL DYNAMICS CORP	6,387.000	1,159,623.72
GENERAL ELECTRIC CO	503,431.000	6,610,049.03
GENERAL ELECTRIC CO	230,819.000	3,030,653.47
GENERAL MILLS INC	36,148.000	2,216,595.36
GENERAL MILLS INC	16,519.000	1,012,945.08
GENERAL MOLY INC	3,887.000	435.34
GENERAL MOLY INC	1,300.000	145.60
GENERAL MOTORS CO	33,957.000	1,951,169.22
GENERAL MOTORS CO	5,950.000	341,887.00
GENERAL MOTORS CO	2,668.000	153,303.28
GENERAL MOTORS CO	34,699.000	1,993,804.54
GENERAL MOTORS CO	14,820.000	851,557.20
GENERAL MOTORS CO	75,577.000	4,342,654.42
GENERAL STEEL HOLDINGS INC	320.000	25.28
GENERAL STEEL HOLDINGS INC	825.000	65.18
GENESCO INC	2,121.000	100,747.50
GENESCO INC	1,051.000	49,922.50
GENESIS WORLDWIDE INC	6,900.000	0.00
GENTEX CORP	3,700.000	131,979.00
GENTEX CORP	8,500.000	303,195.00
GENIE ENERGY LTD	1,212.000	7,684.08
GENMARK DIAGNOSTICS INC	14,759.000	352,740.10
GENMARK DIAGNOSTICS INC	6,517.000	155,756.30
GENUINE PARTS CO	8,635.000	998,119.65
GENUINE PARTS CO	3,944.000	455,886.96
GENUINE PARTS CO	1,419.000	164,022.21
GENUINE PARTS CO	3,165.000	365,842.35
GENWORTH FINANCIAL INC	15,281.000	50,732.92
GENWORTH FINANCIAL INC	34,601.000	114,875.32
GEOPETRO RESOURCES CO	100.000	1.30
GEOPETRO RESOURCES CO	1,169.000	15.20
GEOGLOBAL RESOURCES INC	200.000	0.00
GEOGLOBAL RESOURCES INC	1,856.000	0.00
GENTHERM INC	1,779.000	131,841.69
GENTHERM INC	4,027.000	298,440.97
GEOSPACE TECHNOLOGIES CORP	1,327.000	12,102.24
GEOSPACE TECHNOLOGIES CORP	3,600.000	32,832.00
GERMAN AMERICAN BANCORP INC	2,161.000	99,881.42
GERMAN AMERICAN BANCORP INC	1,124.000	51,951.28
GERON CORP	5,845.000	9,235.10
GERON CORP	2,316.000	3,659.28

Security Description	Shares/Par	Base Market Value
GETTY REALTY CORP	2,856.000	80,881.92
GETTY REALTY CORP	1,557.000	44,094.24
GIBRALTAR INDUSTRIES INC	3,329.000	304,636.79
GIBRALTAR INDUSTRIES INC	1,544.000	141,291.44
GIGA-TRONICS INC	70.000	290.50
GIGA-TRONICS INC	34.000	141.10
GILEAD SCIENCES INC	33,153.000	2,142,678.39
GILEAD SCIENCES INC	72,799.000	4,704,999.37
GILEAD SCIENCES INC	23,453.000	1,515,767.39
GILEAD SCIENCES INC	10,518.000	679,778.34
GLACIER BANCORP INC	7,294.000	416,341.52
GLACIER BANCORP INC	3,221.000	183,854.68
GLADSTONE COMMERCIAL CORP	3,013.000	58,934.28
GLADSTONE COMMERCIAL CORP	1,208.000	23,628.48
GLADSTONE LAND CORP	3,210.000	58,743.00
GLADSTONE LAND CORP	7,267.000	132,986.10
GLASSBRIDGE ENTERPRISES INC	2.000	200.00
GLASSBRIDGE ENTERPRISES INC	1.000	100.00
GLATFELTER CORP	1,471.000	25,227.65
GLATFELTER CORP	3,367.000	57,744.05
GLOBAL TECHNOLOGIES LTD	3,768.000	21.35
GLOBAL TECHNOLOGIES LTD	300.000	1.70
GLOBALSTAR INC	28,479.000	38,446.65
GLOBALSTAR INC	21,550.000	29,092.50
GLOBAL NET LEASE INC	7,882.000	142,348.92
GLOBAL NET LEASE INC	3,500.000	63,210.00
GLOBAL PAYMENTS INC	18,586.000	3,746,565.88
GLOBAL PAYMENTS INC	8,491.000	1,711,615.78
GLOBAL PAYMENTS INC	9,699.000	1,955,124.42
GLOBAL PAYMENTS INC	20,882.000	4,209,393.56
GLOBAL MEDICAL REIT INC	4,259.000	55,835.49
GLOBAL MEDICAL REIT INC	1,872.000	24,541.92
ESC GLOBIX CORPORATION	33,000.000	0.00
GLOBE LIFE INC	5,888.000	568,957.44
GLOBE LIFE INC	2,439.000	235,680.57
GLOBE LIFE INC	5,438.000	525,473.94
GLOBE LIFE INC	2,690.000	259,934.70
GLOBAL INDEMNITY GROUP LLC	259.000	7,676.76
GLOBAL INDEMNITY GROUP LLC	550.000	16,302.00
GLU MOBILE INC	11,212.000	139,925.76
GLU MOBILE INC	4,952.000	61,800.96
GLYCOMIMETICS INC	2,866.000	8,626.66
GLYCOMIMETICS INC	1,536.000	4,623.36
GODADDY INC	3,855.000	299,225.10
GODADDY INC	1,729.000	134,204.98

Security Description	Shares/Par	Base Market Value
GODADDY INC	4,500.000	349,290.00
GODADDY INC	10,100.000	783,962.00
GOHEALTH INC	68,260.000	797,959.40
GOHEALTH INC	147,704.000	1,726,659.76
GOLD RESOURCE CORP	2,720.000	7,180.80
GOLD RESOURCE CORP	9,450.000	24,948.00
GOLDMAN SACHS GROUP INC/THE	21,105.000	6,901,335.00
GOLDMAN SACHS GROUP INC/THE	9,656.000	3,157,512.00
GOLDMAN SACHS GROUP INC/THE	2,700.000	882,900.00
GOLDMAN SACHS GROUP INC/THE	737.000	240,999.00
GOLDMAN SACHS GROUP INC/THE	1,200.000	392,400.00
GOLDMAN SACHS GROUP INC/THE	1,644.000	537,588.00
GOLDMAN SACHS BDC INC	579.000	11,192.07
GOLDMAN SACHS BDC INC	1,967.000	38,022.11
GOODYEAR TIRE & RUBBER CO/THE	9,292.000	163,260.44
GOODYEAR TIRE & RUBBER CO/THE	21,040.000	369,672.80
GOPRO INC	8,946.000	104,131.44
GOPRO INC	4,114.000	47,886.96
GORMAN-RUPP CO/THE	1,359.000	44,996.49
GORMAN-RUPP CO/THE	3,076.000	101,846.36
GOSSAMER BIO INC	1,651.000	15,271.75
GOSSAMER BIO INC	3,737.000	34,567.25
GRAHAM CORP	1,208.000	17,201.92
GRAHAM CORP	2,245.000	31,968.80
GRAHAM HOLDINGS CO	199.000	111,925.56
GRAHAM HOLDINGS CO	447.000	251,410.68
WW GRAINGER INC	1,444.000	578,942.92
WW GRAINGER INC	648.000	259,802.64
WW GRAINGER INC	1,201.000	481,516.93
WW GRAINGER INC	2,623.000	1,051,639.39
GRAN TIERRA ENERGY INC	27,725.000	19,401.96
GRAN TIERRA ENERGY INC	11,813.000	8,266.74
GRANITE BROADCASTING CORP	70.000	0.00
GRANITE CONSTRUCTION INC	4,648.000	187,082.00
GRANITE CONSTRUCTION INC	2,345.000	94,386.25
GRAY TELEVISION INC	11,095.000	204,148.00
GRAY TELEVISION INC	4,901.000	90,178.40
GRAY TELEVISION INC	583.000	9,794.40
GRAY TELEVISION INC	1,015.000	17,052.00
GREAT AMERICAN BANCORP INC	100.000	3,204.00
GREAT AMERICAN BANCORP INC	44.000	1,409.76
GREAT ELM GROUP INC	515.000	1,256.60
GREAT ELM GROUP INC	1,356.000	3,308.64
GREAT LAKES DREDGE & DOCK CORP	4,153.000	60,550.74
GREAT LAKES DREDGE & DOCK CORP	1,834.000	26,739.72

Security Description	Shares/Par	Base Market Value
GREAT SOUTHERN BANCORP INC	827.000	46,866.09
GREAT SOUTHERN BANCORP INC	613.000	34,738.71
GREAT WESTERN BANCORP INC	5,635.000	170,684.15
GREAT WESTERN BANCORP INC	2,202.000	66,698.58
GREATER ATLANTIC FINANCIAL COR	1,312.000	0.00
GREEN BRICK PARTNERS INC	142.000	3,220.56
GREEN BRICK PARTNERS INC	24.000	544.32
GREEN DOT CORP	5,425.000	248,410.75
GREEN DOT CORP	2,396.000	109,712.84
GREEN PLAINS INC	7,878.000	213,257.46
GREEN PLAINS INC	3,479.000	94,176.53
GREENBRIER COS INC/THE	2,387.000	112,714.14
GREENBRIER COS INC/THE	1,055.000	49,817.10
GREENHUNTER RESOURCES INC	1,131.000	0.00
GREENHUNTER RESOURCES INC	100.000	0.00
GREIF INC	2,243.000	127,851.00
GREIF INC	1,202.000	68,514.00
GRID DYNAMICS HOLDINGS INC	320,245.000	5,101,502.85
GRID DYNAMICS HOLDINGS INC	145,624.000	2,319,790.32
GRIFFON CORP	2,234.000	60,697.78
GRIFFON CORP	5,058.000	137,425.86
GROUP 1 AUTOMOTIVE INC	1,851.000	292,069.29
GROUP 1 AUTOMOTIVE INC	924.000	145,797.96
GRUPO AEROPORTUARIO DEL SUREST ADR	5,892.000	1,047,538.68
GRUPO AEROPORTUARIO DEL SUREST ADR	3,643.000	647,688.97
GTX INC	334.000	0.00
GTX INC	63.000	0.00
GUESS? INC	2,963.000	69,630.50
GUESS? INC	6,474.000	152,139.00
GUIDED THERAPEUTICS INC	0.001	0.00
GUIDED THERAPEUTICS INC	0.001	0.00
GULF ISLAND FABRICATION INC	1,594.000	6,152.84
GULF ISLAND FABRICATION INC	506.000	1,953.16
GYRODYNE CO AMER INC	5,945.000	0.00
GYRODYNE CO AMER INC	7,623.000	0.00
GYRODYNE LLC	757.000	11,627.52
GYRODYNE LLC	536.000	8,232.96
H&E EQUIPMENT SERVICES INC	1,470.000	55,860.00
H&E EQUIPMENT SERVICES INC	510.000	19,380.00
HCA HEALTHCARE INC	500.000	94,170.00
HCA HEALTHCARE INC	1,000.000	188,340.00
HCA HEALTHCARE INC	15,896.000	2,993,852.64
HCA HEALTHCARE INC	7,263.000	1,367,913.42
HC2 HOLDINGS INC	97.000	384.12
HC2 HOLDINGS INC	209.000	827.64

Security Description	Shares/Par	Base Market Value
HDFC BANK LTD ADR	59,000.000	4,583,710.00
HDFC BANK LTD ADR	135,000.000	10,488,150.00
HDFC BANK LTD ADR	65,460.000	5,085,587.40
HDFC BANK LTD ADR	146,430.000	11,376,146.70
HMN FINANCIAL INC	835.000	16,791.85
HMN FINANCIAL INC	406.000	8,164.66
HNI CORP	4,022.000	159,110.32
HNI CORP	1,777.000	70,298.12
HMS HOLDINGS CORP	9,340.000	345,346.50
HMS HOLDINGS CORP	4,125.000	152,521.88
HP INC	34,969.000	1,110,265.75
HP INC	76,483.000	2,428,335.25
HACKETT GROUP INC/THE	1,750.000	28,682.50
HACKETT GROUP INC/THE	3,602.000	59,036.78
HALLADOR ENERGY CO	1,443.000	2,669.55
HALLADOR ENERGY CO	994.000	1,838.90
HALLIBURTON CO	58,048.000	1,245,710.08
HALLIBURTON CO	5,862.000	125,798.52
HALLIBURTON CO	26,529.000	569,312.34
HALLIBURTON CO	13,072.000	280,525.12
HALLIBURTON CO	27,300.000	585,858.00
HALLIBURTON CO	62,300.000	1,336,958.00
HALLMARK FINANCIAL SERVICES IN	849.000	3,294.12
HALLMARK FINANCIAL SERVICES IN	253.000	981.64
HALOZYME THERAPEUTICS INC	9,019.000	376,002.11
HALOZYME THERAPEUTICS INC	3,983.000	166,051.27
HAMILTON BEACH BRANDS HOLDING	324.000	5,874.12
HAMILTON BEACH BRANDS HOLDING	1,007.000	18,256.91
HAMILTON LANE INC	1,120.000	99,187.20
HAMILTON LANE INC	2,535.000	224,499.60
RESTRICTED HAMILTON BEACH BRANDS CL B	970.000	17,586.10
RESTRICTED HAMILTON BEACH BRANDS CL B	416.000	7,542.08
HAMPSHIRE GROUP LTD	1,887.000	9.44
HAMPSHIRE GROUP LTD	700.000	3.50
HANCOCK WHITNEY CORP	7,511.000	315,537.11
HANCOCK WHITNEY CORP	3,151.000	132,373.51
HANESBRANDS INC	20,718.000	407,523.06
HANESBRANDS INC	9,490.000	186,668.30
HANGER INC	3,768.000	85,985.76
HANGER INC	1,909.000	43,563.38
HANMI FINANCIAL CORP	2,071.000	40,860.83
HANMI FINANCIAL CORP	268.000	5,287.64
HANNON ARMSTRONG SUSTAINABLE I	5,837.000	327,455.70
HANNON ARMSTRONG SUSTAINABLE I	2,617.000	146,813.70
HARBOR DIVERSIFIED INC	994.000	670.95



Security Description	Shares/Par	Base Market Value
HARBOR DIVERSIFIED INC	100.000	67.50
HARBOURTON CAPITAL GROUP INC	233.000	233.00
HARMONIC INC	6,603.000	51,767.52
HARMONIC INC	2,521.000	19,764.64
HARPOON THERAPEUTICS INC	2,768.000	57,906.56
HARPOON THERAPEUTICS INC	1,223.000	25,585.16
HARROW HEALTH INC	7,890.000	53,257.50
HARROW HEALTH INC	3,484.000	23,517.00
HARTE HANKS INC	177.000	752.25
HARTE HANKS INC	402.000	1,708.50
HARTFORD FINANCIAL SERVICES GR	11,765.000	785,784.35
HARTFORD FINANCIAL SERVICES GR	17,648.000	1,178,709.92
HARTFORD FINANCIAL SERVICES GR	5,276.000	352,384.04
HARTFORD FINANCIAL SERVICES GR	8,053.000	537,859.87
HARVARD BIOSCIENCE INC	1,571.000	8,577.66
HARVARD BIOSCIENCE INC	8,265.000	45,126.90
HARVEST NATURAL RESOURCES INC	411.000	0.00
HARVEST NATURAL RESOURCES INC	1,127.000	0.00
HASBRO INC	3,509.000	337,285.08
HASBRO INC	7,666.000	736,855.92
HASTINGS MANUFACTURING CO	162.000	0.16
HASTINGS MANUFACTURING CO	100.000	0.10
HAUPPAUGE DIGITAL INC	2,500.000	142.50
HAUPPAUGE DIGITAL INC	1,400.000	79.80
HAVERTY FURNITURE COS INC	1,866.000	69,396.54
HAVERTY FURNITURE COS INC	700.000	26,033.00
HAWAIIAN HOLDINGS INC	2,084.000	55,580.28
HAWAIIAN HOLDINGS INC	5,371.000	143,244.57
HAWKINS INC	1,924.000	64,492.48
HAWKINS INC	3,894.000	130,526.88
HAYDEN HALL INC	1.000	0.00
HAYNES INTERNATIONAL INC	1,865.000	55,334.55
HAYNES INTERNATIONAL INC	367.000	10,888.89
HEALTHCARE SERVICES GROUP INC	7,331.000	205,487.93
HEALTHCARE SERVICES GROUP INC	3,452.000	96,759.56
HEALTHCARE REALTY TRUST INC	13,147.000	398,617.04
HEALTHCARE REALTY TRUST INC	5,807.000	176,068.24
HEALTHWATCH INC COM PAR \$0.05	2,100.000	0.00
HEALTHSTREAM INC	1,181.000	26,383.54
HEALTHSTREAM INC	2,740.000	61,211.60
HEALTH CATALYST INC	35,546.000	1,662,486.42
HEALTH CATALYST INC	16,164.000	755,990.28
HEALTH EQUITY INC	2,793.000	189,924.00
HEALTH EQUITY INC	6,325.000	430,100.00
HEALTHWAREHOUSE.COM INC	100.000	18.10

Security Description	Shares/Par	Base Market Value
HEALTHWAREHOUSE.COM INC	309.000	55.93
HEARTLAND EXPRESS INC	7,323.000	143,384.34
HEARTLAND EXPRESS INC	3,235.000	63,341.30
HEARTLAND FINANCIAL USA INC	2,993.000	150,428.18
HEARTLAND FINANCIAL USA INC	1,230.000	61,819.80
HEALTHPEAK PROPERTIES INC	14,710.000	466,895.40
HEALTHPEAK PROPERTIES INC	21,688.000	688,377.12
HEALTHPEAK PROPERTIES INC	32,237.000	1,023,202.38
HEALTHPEAK PROPERTIES INC	9,726.000	308,703.24
HECLA MINING CO	34,525.000	196,447.25
HECLA MINING CO	16,115.000	91,694.35
HEIDRICK & STRUGGLES INTERNATI	3,064.000	109,446.08
HEIDRICK & STRUGGLES INTERNATI	1,354.000	48,364.88
HELICOS BIOSCIENCES CORP	100.000	0.30
HELICOS BIOSCIENCES CORP	197.000	0.59
HELIOS AND MATHESON ANALYTICS	0.260	0.00
HELIOS AND MATHESON ANALYTICS	0.388	0.00
HELIOS TECHNOLOGIES INC	1,867.000	136,048.29
HELIOS TECHNOLOGIES INC	824.000	60,044.88
HELIX ENERGY SOLUTIONS GROUP I	17,812.000	89,950.60
HELIX ENERGY SOLUTIONS GROUP I	7,866.000	39,723.30
HELM CAP GROUP INC COM	600.000	0.00
HELMERICH & PAYNE INC	3,728.000	100,506.88
HELMERICH & PAYNE INC	8,443.000	227,623.28
HENNESSY ADVISORS INC	1,900.000	16,321.00
HENNESSY ADVISORS INC	506.000	4,346.54
JACK HENRY & ASSOCIATES INC	4,718.000	715,814.96
JACK HENRY & ASSOCIATES INC	1,032.000	156,575.04
JACK HENRY & ASSOCIATES INC	2,152.000	326,501.44
JACK HENRY & ASSOCIATES INC	2,302.000	349,259.44
HERITAGE COMMERCE CORP	321.000	3,922.62
HERITAGE COMMERCE CORP	1,344.000	16,423.68
HERC HOLDINGS INC	1,038.000	105,180.54
HERC HOLDINGS INC	2,349.000	238,024.17
HERCULES CAPITAL INC	10,871.000	174,262.13
HERCULES CAPITAL INC	4,799.000	76,927.97
HERITAGE FINANCIAL CORP/WA	2,778.000	78,450.72
HERITAGE FINANCIAL CORP/WA	1,712.000	48,346.88
HERITAGE-CRYSTAL CLEAN INC	500.000	13,565.00
HERITAGE-CRYSTAL CLEAN INC	100.000	2,713.00
HERSHA HOSPITALITY TRUST	3,923.000	41,387.65
HERSHA HOSPITALITY TRUST	1,735.000	18,304.25
HERSHEY CO/THE	5,444.000	861,023.04
HERSHEY CO/THE	2,441.000	386,068.56
HERSHEY CO/THE	3,966.000	627,262.56

Security Description	Shares/Par	Base Market Value
HERSHEY CO/THE	8,680.000	1,372,828.80
HERCULES OFFSHORE INC ESCROW	54.000	0.00
HESKA CORP	990.000	166,775.40
HESKA CORP	2,101.000	353,934.46
HERTZ GLOBAL HOLDINGS INC	7,203.000	12,389.16
HERTZ GLOBAL HOLDINGS INC	1,443.000	2,481.96
HESS CORP	10,987.000	777,440.12
HESS CORP	7,946.000	562,258.96
HESS CORP	17,383.000	1,230,021.08
HESS CORP	4,927.000	348,634.52
HEWLETT PACKARD ENTERPRISE CO	28,615.000	450,400.10
HEWLETT PACKARD ENTERPRISE CO	36,868.000	580,302.32
HEWLETT PACKARD ENTERPRISE CO	80,588.000	1,268,455.12
HEWLETT PACKARD ENTERPRISE CO	12,832.000	201,975.68
HHGREGG INC	4,829.000	39.60
HHGREGG INC	2,003.000	16.42
HG HOLDINGS INC	2,207.000	1,346.27
HG HOLDINGS INC	697.000	425.17
HIBBETT SPORTS INC	1,208.000	83,219.12
HIBBETT SPORTS INC	2,335.000	160,858.15
HIGHPOINT RESOURCES CORP	36.000	196.92
HIGHPOINT RESOURCES CORP	83.000	454.01
HILL INTERNATIONAL INC	1,164.000	3,724.80
HILL INTERNATIONAL INC	3,285.000	10,512.00
HILLENBRAND INC	6,541.000	312,071.11
HILLENBRAND INC	3,192.000	152,290.32
HILLTOP HOLDINGS INC	2,898.000	98,908.74
HILLTOP HOLDINGS INC	6,635.000	226,452.55
HILTON GRAND VACATIONS INC	6,827.000	255,944.23
HILTON GRAND VACATIONS INC	3,015.000	113,032.35
HILTON WORLDWIDE HOLDINGS INC	17,074.000	2,064,588.08
HILTON WORLDWIDE HOLDINGS INC	7,820.000	945,594.40
HILTON WORLDWIDE HOLDINGS INC	16,823.000	2,034,237.16
HILTON WORLDWIDE HOLDINGS INC	7,349.000	888,641.08
HINES HORTICULTURE INC COM	21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING	322.000	91,370.72
HINGHAM INSTITUTION FOR SAVING	142.000	40,293.92
HISPANIC EXPRESS INC	200.000	1.04
HOLLYFRONTIER CORP	10,163.000	363,632.14
HOLLYFRONTIER CORP	4,627.000	165,554.06
HOLOGIC INC	6,780.000	504,296.40
HOLOGIC INC	3,041.000	226,189.58
HOLOGIC INC	11,500.000	855,370.00
HOLOGIC INC	5,000.000	371,900.00
HOLOGIC INC	7,065.000	525,494.70

Security Description	Shares/Par	Base Market Value
HOLOGIC INC	15,391.000	1,144,782.58
HOLOGRAPHIC STORAGE LTD	43.000	30.10
HOME BANCSHARES INC/AR	12,423.000	336,042.15
HOME BANCSHARES INC/AR	5,365.000	145,123.25
HOME BANCORP INC	347.000	12,509.35
HOME BANCORP INC	1,265.000	45,603.25
HOME DEPOT INC/THE	296.000	90,354.00
HOME DEPOT INC/THE	660.000	201,465.00
HOME DEPOT INC/THE	62,240.000	18,998,760.00
HOME DEPOT INC/THE	28,480.000	8,693,520.00
HOME DEPOT INC/THE	1,393.000	425,213.25
HOME DEPOT INC/THE	614.000	187,423.50
HOMEBANC CORP GA COM	25,900.000	0.00
HOMESTREET INC	1,899.000	83,688.93
HOMESTREET INC	718.000	31,642.26
HOMETRUST BANCSHARES INC	1,861.000	45,315.35
HOMETRUST BANCSHARES INC	822.000	20,015.70
HOMOLOGY MEDICINES INC	5,538.000	52,112.58
HOMOLOGY MEDICINES INC	2,445.000	23,007.45
HONEYWELL INTERNATIONAL INC	530.000	115,047.10
HONEYWELL INTERNATIONAL INC	42,140.000	9,147,329.80
HONEYWELL INTERNATIONAL INC	19,292.000	4,187,714.44
HONEYWELL INTERNATIONAL INC	1,182.000	256,576.74
HONEYWELL INTERNATIONAL INC	9,500.000	2,062,165.00
HONEYWELL INTERNATIONAL INC	4,200.000	911,694.00
HOOKER FURNITURE CORP	1,580.000	57,606.80
HOOKER FURNITURE CORP	351.000	12,797.46
HOOPER HOLMES INC	774.000	1.32
HOOPER HOLMES INC	46.000	0.08
HOPE BANCORP INC	11,736.000	176,744.16
HOPE BANCORP INC	5,359.000	80,706.54
HORACE MANN EDUCATORS CORP	1,992.000	86,074.32
HORACE MANN EDUCATORS CORP	4,510.000	194,877.10
HORIZON BANCORP INC/IN	1,537.000	28,557.46
HORIZON BANCORP INC/IN	1,414.000	26,272.12
HORMEL FOODS CORP	7,803.000	372,827.34
HORMEL FOODS CORP	7,616.000	363,892.48
HORMEL FOODS CORP	16,984.000	811,495.52
HORMEL FOODS CORP	17,071.000	815,652.38
HOST HOTELS & RESORTS INC	16,688.000	281,192.80
HOST HOTELS & RESORTS INC	19,010.000	320,318.50
HOST HOTELS & RESORTS INC	41,574.000	700,521.90
HOST HOTELS & RESORTS INC	37,213.000	627,039.05
HOSTESS BRANDS INC	5,157.000	73,951.38
HOSTESS BRANDS INC	235,960.000	3,383,666.40

Security Description	Shares/Par	Base Market Value
HOSTESS BRANDS INC	11,676.000	167,433.84
HOSTESS BRANDS INC	510,571.000	7,321,588.14
HOUGHTON MIFFLIN HARCOURT CO	5,616.000	42,793.92
HOUGHTON MIFFLIN HARCOURT CO	11,331.000	86,342.22
HOULIHAN LOKEY INC	1,661.000	110,473.11
HOULIHAN LOKEY INC	3,761.000	250,144.11
HOUSTON AMERICAN ENERGY CORP	72.000	145.44
HOUSTON AMERICAN ENERGY CORP	169.000	341.38
HOUSTON WIRE & CABLE CO	425.000	2,218.50
HOUSTON WIRE & CABLE CO	253.000	1,320.66
HOVNANIAN ENTERPRISES INC	179.000	18,927.46
HOVNANIAN ENTERPRISES INC	62.000	6,555.88
HOWMET AEROSPACE INC	10,747.000	345,301.11
HOWMET AEROSPACE INC	23,478.000	754,348.14
HUDSON GLOBAL INC	20.000	332.00
HUDSON GLOBAL INC	39.000	647.40
HUFFY CORP COM	5,000.000	0.00
HUMANA INC	2,700.000	1,131,975.00
HUMANA INC	3,520.000	1,475,760.00
HUMANA INC	341.000	142,964.25
HUMANA INC	7,712.000	3,233,256.00
HUMANA INC	760.000	318,630.00
HUMANA INC	5,330.000	2,234,602.50
HUMANA INC	1,300.000	545,025.00
HUMANA INC	11,470.000	4,808,797.50
JB HUNT TRANSPORT SERVICES INC	2,316.000	389,250.12
JB HUNT TRANSPORT SERVICES INC	1,526.000	256,474.82
JB HUNT TRANSPORT SERVICES INC	3,404.000	572,110.28
JB HUNT TRANSPORT SERVICES INC	5,063.000	850,938.41
HUNTINGTON BANCSHARES INC/OH	63,900.000	1,004,508.00
HUNTINGTON BANCSHARES INC/OH	28,195.000	443,225.40
HUNTINGTON BANCSHARES INC/OH	24,353.000	382,829.16
HUNTINGTON BANCSHARES INC/OH	54,306.000	853,690.32
HUNTINGTON BANCSHARES INC/OH	67,400.000	1,059,528.00
HUNTINGTON BANCSHARES INC/OH	29,213.000	459,228.36
HUNTINGTON INGALLS INDUSTRIES	710.000	146,153.50
HUNTINGTON INGALLS INDUSTRIES	1,107.000	227,875.95
HUNTINGTON INGALLS INDUSTRIES	319.000	65,666.15
HUNTINGTON INGALLS INDUSTRIES	2,418.000	497,745.30
HURCO COS INC	1,104.000	38,971.20
HURCO COS INC	350.000	12,355.00
HURON CONSULTING GROUP INC	2,211.000	111,390.18
HURON CONSULTING GROUP INC	875.000	44,082.50
HUTTIG BUILDING PRODUCTS INC	294.000	1,076.04
HUTTIG BUILDING PRODUCTS INC	1,853.000	6,781.98

Security Description	Shares/Par	Base Market Value
HYBRID ENERGY HOLDINGS INC	41.000	0.03
HYBRID ENERGY HOLDINGS INC	100.000	0.07
HYCROFT MINING HOLDING CORP	457.000	194.64
HYCROFT MINING HOLDING CORP	202.000	86.03
IAC/INTERACTIVECORP	544.000	117,672.64
IAC/INTERACTIVECORP	1,213.000	262,384.03
IDT CORP	3,609.000	81,779.94
IDT CORP	1,646.000	37,298.36
HYPERDYNAMICS CORP	60.000	0.72
HYPERDYNAMICS CORP	346.000	4.15
HYPERFEED TECHNOLOGIES INC	206.000	0.00
HYSTER-YALE MATERIALS HANDLING	780.000	67,953.60
HYSTER-YALE MATERIALS HANDLING	1,768.000	154,028.16
ICF INTERNATIONAL INC	802.000	70,094.80
ICF INTERNATIONAL INC	1,906.000	166,584.40
ICAD INC	354.000	7,511.88
ICAD INC	935.000	19,840.70
IEC ELECTRONICS CORP	875.000	10,535.00
IEC ELECTRONICS CORP	53,935.000	649,377.40
IEC ELECTRONICS CORP	118,611.000	1,428,076.44
IEC ELECTRONICS CORP	2,073.000	24,958.92
IES HOLDINGS INC	97.000	4,889.77
IES HOLDINGS INC	161.000	8,116.01
IGM BIOSCIENCES INC	1,239.000	95,018.91
IGM BIOSCIENCES INC	2,806.000	215,192.14
IGO CORPORATIONS	26,400.000	0.00
IPG PHOTONICS CORP	991.000	209,041.54
IPG PHOTONICS CORP	2,166.000	456,896.04
ISTAR INC	8,621.000	153,281.38
ISTAR INC	3,506.000	62,336.68
ITT INC	49,329.000	4,484,499.39
ITT INC	22,914.000	2,083,111.74
ICICI BANK LTD ADR	175,381.000	2,811,357.43
ICICI BANK LTD ADR	102,788.000	1,647,691.64
ICONIX BRAND GROUP INC	548.400	1,102.28
ICONIX BRAND GROUP INC	255.100	512.75
IDACORP INC	5.000	499.85
IDEX CORP	4,581.000	958,894.92
IDEX CORP	2,290.000	479,342.80
IDEX CORP	2,092.000	437,897.44
IDEX CORP	1,027.000	214,971.64
IDEXX LABORATORIES INC	2,431.000	1,189,512.61
IDEXX LABORATORIES INC	5,301.000	2,593,832.31
IDEXX LABORATORIES INC	760.000	371,875.60
IDEXX LABORATORIES INC	1,726.000	844,549.06

Security Description	Shares/Par	Base Market Value
IDEXX LABORATORIES INC	435.000	212,849.85
IDEXX LABORATORIES INC	970.000	474,630.70
IDERA PHARMACEUTICALS INC	1,293.000	1,680.90
IDERA PHARMACEUTICALS INC	84.000	109.20
IDNA INC	2,687.000	0.00
IDNA INC	200.000	0.00
IENTERTAINMENT NETWORK INC	831.000	12.96
IDENTIV INC	102.000	1,168.92
IDENTIV INC	267.000	3,059.82
ILLINOIS TOOL WORKS INC	906.000	200,697.12
ILLINOIS TOOL WORKS INC	7,812.000	1,730,514.24
ILLINOIS TOOL WORKS INC	2,021.000	447,691.92
ILLINOIS TOOL WORKS INC	17,072.000	3,781,789.44
ILLUMINA INC	3,943.000	1,514,348.58
ILLUMINA INC	8,643.000	3,319,430.58
IMAX CORP	3,248.000	65,284.80
IMAX CORP	1,435.000	28,843.50
IMAGEWARE SYSTEMS INC	387.000	30.96
IMAGEWARE SYSTEMS INC	668.000	53.44
IMEDIA BRANDS INC	91.000	705.25
IMEDIA BRANDS INC	251.000	1,945.25
IMAGINON INC	667.000	4.00
IMMERSION CORP	599.000	5,738.42
IMMERSION CORP	2,333.000	22,350.14
IMMUNOGEN INC	4,326.000	35,040.60
IMMUNOGEN INC	8,899.000	72,081.90
IMMUNE PHARMACEUTICALS INC	1.000	0.03
IMMUNE PHARMACEUTICALS INC	1.000	0.03
IMPAC MORTGAGE HOLDINGS INC	168.000	337.68
IMPAC MORTGAGE HOLDINGS INC	353.000	709.53
IMPATH INC COM	18,800.000	18,800.00
IMMUNIC INC	1,611.000	25,679.34
IMMUNIC INC	3,648.000	58,149.12
IMPINJ INC	2,408.000	136,942.96
IMPINJ INC	1,167.000	66,367.29
INCOMNET INC	300.000	0.00
INCYTE CORP	5,442.000	442,271.34
INCYTE CORP	2,440.000	198,298.80
INCYTE CORP	5,124.000	416,427.48
INCYTE CORP	11,222.000	912,011.94
INDEPENDENCE CONTRACT DRILLING	310.000	1,023.00
INDEPENDENCE HOLDING CO	771.000	30,724.35
INDEPENDENCE HOLDING CO	2,077.000	82,768.45
INDEPENDENCE REALTY TRUST INC	8,414.000	127,892.80
INDEPENDENCE REALTY TRUST INC	3,823.000	58,109.60

Security Description	Shares/Par	Base Market Value
INDEPENDENT BANK CORP	3,328.000	280,184.32
INDEPENDENT BANK CORP	1,469.000	123,675.11
INDEPENDENT BANK CORP/MI	85.000	2,009.40
INDEPENDENT BANK CORP/MI	85.000	2,009.40
INDEPENDENT BANK GROUP INC	2,185.000	157,844.40
INDEPENDENT BANK GROUP INC	4,948.000	357,443.52
INDUS REALTY TRUST INC	697.000	41,931.52
INDUS REALTY TRUST INC	1,569.000	94,391.04
INDUSTRIAL LOGISTICS PROPRTIE	2,268.000	52,458.84
INDUSTRIAL LOGISTICS PROPRTIE	5,136.000	118,795.68
INDYMAC BANCORP INC	25,800.000	260.58
INFINITY ENERGY RESOURCES INC	144.000	28.80
INFINITY ENERGY RESOURCES INC	60.000	12.00
INFINITY PHARMACEUTICALS INC	6,728.000	21,731.44
INFINITY PHARMACEUTICALS INC	2,373.000	7,664.79
INFINERA CORP	10,568.000	101,769.84
INFINERA CORP	4,745.000	45,694.35
INFUSYSTEM HOLDINGS INC	201,929.000	4,111,274.44
INFUSYSTEM HOLDINGS INC	91,823.000	1,869,516.28
INGERSOLL RAND INC	6,369.000	313,418.49
INGERSOLL RAND INC	14,202.000	698,880.42
INGEVITY CORP	3,956.000	298,796.68
INGEVITY CORP	1,747.000	131,950.91
INGLES MARKETS INC	2,692.000	165,961.80
INGLES MARKETS INC	1,189.000	73,301.85
INHIBITOR THERAPEUTICS INC	1,125.000	79.88
INHIBITOR THERAPEUTICS INC	100.000	7.10
INNOVEX INC/MN	7,843.000	31.37
INNOVEX INC/MN	500.000	2.00
INSIGHT ENTERPRISES INC	4,499.000	429,294.58
INSIGHT ENTERPRISES INC	1,986.000	189,504.12
INSIGNIA SYSTEMS INC	82.000	466.58
INSIGNIA SYSTEMS INC	198.000	1,126.62
INNOSPEC INC	2,304.000	236,597.76
INNOSPEC INC	1,017.000	104,435.73
INNOVATIVE SOLUTIONS AND SUPPO	2,055.000	12,987.60
INNOVATIVE SOLUTIONS AND SUPPO	863.000	5,454.16
INSPIRE MEDICAL SYSTEMS INC	1,954.000	404,458.46
INSPIRE MEDICAL SYSTEMS INC	863.000	178,632.37
INOVIO PHARMACEUTICALS INC	2,870.000	26,633.60
INOVIO PHARMACEUTICALS INC	6,499.000	60,310.72
INPLAY TECHNOLOGIES INC COM	6,200.000	49.60
INSTEEL INDUSTRIES INC	1,138.000	35,095.92
INSTEEL INDUSTRIES INC	2,802.000	86,413.68
INSPERITY INC	3,834.000	321,059.16



Security Description	Shares/Par	Base Market Value
INSPERITY INC	1,524.000	127,619.76
INOGEN INC	691.000	36,291.32
INOGEN INC	1,710.000	89,809.20
INSTALLED BUILDING PRODUCTS IN	1,021.000	113,208.48
INSTALLED BUILDING PRODUCTS IN	2,310.000	256,132.80
INOVALON HOLDINGS INC	2,850.000	82,023.00
INOVALON HOLDINGS INC	6,451.000	185,659.78
INNOVIVA INC	5,644.000	67,445.80
INNOVIVA INC	12,778.000	152,697.10
INNOVATIVE INDUSTRIAL PROPERTI	686.000	123,589.76
INNOVATIVE INDUSTRIAL PROPERTI	1,555.000	280,148.80
INSEEGO CORP	962.000	9,620.00
INSEEGO CORP	2,271.000	22,710.00
INOTIV INC	425.000	8,500.00
INOTIV INC	387.000	7,740.00
INOTIV INC	132,898.000	2,657,960.00
INOTIV INC	60,430.000	1,208,600.00
INSULET CORP	1,877.000	489,746.84
INSULET CORP	842.000	219,694.64
INTEGRAL VISION INC	300.000	0.96
INTEGRAL VISION INC	3,989.000	12.76
INTEL CORP	109,988.000	7,039,232.00
INTEL CORP	240,771.000	15,409,344.00
INTEL CORP	6,570.000	420,480.00
INTEL CORP	14,650.000	937,600.00
INTEGRA BANK CORP	2,471.000	0.25
INTEGRA BANK CORP	200.000	0.02
INTELLICHECK INC	48.000	402.24
INTELLICHECK INC	110.000	921.80
INTEGER HOLDINGS CORP	1,685.000	155,188.50
INTEGER HOLDINGS CORP	3,816.000	351,453.60
INTELLIA THERAPEUTICS INC	2,449.000	196,544.50
INTELLIA THERAPEUTICS INC	5,547.000	445,174.49
INTER PARFUMS INC	800.000	56,744.00
INTER PARFUMS INC	1,811.000	128,454.23
INTERACTIVE BROKERS GROUP INC	6,707.000	489,879.28
INTERACTIVE BROKERS GROUP INC	2,951.000	215,541.04
INTERFACE INC	5,540.000	69,139.20
INTERFACE INC	2,784.000	34,744.32
INTERCONTINENTAL EXCHANGE INC	3,840.000	428,851.20
INTERCONTINENTAL EXCHANGE INC	35,099.000	3,919,856.32
INTERCONTINENTAL EXCHANGE INC	16,070.000	1,794,697.60
INTERCONTINENTAL EXCHANGE INC	1,722.000	192,312.96
INTEREP NATIONAL RADIO SALES I	3,193.000	0.32
INTERDIGITAL INC	3,670.000	232,861.50

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
INTERDIGITAL INC	1,620.000	102,789.00
INTERLINK ELECTRONICS INC	655.000	10,152.50
INTERLINK ELECTRONICS INC	50.000	775.00
INTERMET CORP	20,500.000	0.00
INTERNATIONAL BANCSHARES CORP	5,862.000	272,114.04
INTERNATIONAL BANCSHARES CORP	2,588.000	120,134.96
INTERNATIONAL BUSINESS MACHINE	1,400.000	186,564.00
INTERNATIONAL BUSINESS MACHINE	53,274.000	7,099,293.24
INTERNATIONAL BUSINESS MACHINE	24,319.000	3,240,749.94
INTERNATIONAL BUSINESS MACHINE	700.000	93,282.00
INTERNATIONAL FLAVORS & FRAGRA	14,904.000	2,080,747.44
INTERNATIONAL FLAVORS & FRAGRA	6,813.000	951,162.93
INTERNATIONAL ISOTOPES INC	100.000	11.60
INTERNATIONAL ISOTOPES INC	731.000	84.80
INTERNATIONAL PAPER CO	6,973.000	377,030.11
INTERNATIONAL PAPER CO	23,798.000	1,286,757.86
INTERNATIONAL PAPER CO	15,549.000	840,734.43
INTERNATIONAL PAPER CO	10,884.000	588,497.88
INTERPLAY ENTERTAINMENT CORP	12,223.000	611.15
INTERPLAY ENTERTAINMENT CORP	700.000	35.00
INTERPACE BIOSCIENCES INC	17.000	80.67
INTERPACE BIOSCIENCES INC	18.000	85.41
INTERPUBLIC GROUP OF COS INC/T	10,732.000	313,374.40
INTERPUBLIC GROUP OF COS INC/T	23,481.000	685,645.20
INTERSECT ENT INC	4,466.000	93,250.08
INTERSECT ENT INC	1,923.000	40,152.24
INTERVISUAL BOOKS INC	5,600.000	0.06
INTEST CORP	1,057.000	12,483.17
INTEST CORP	406.000	4,794.86
INTEVAC INC	575.000	4,111.25
INTEVAC INC	1,522.000	10,882.30
INTRA-CELLULAR THERAPIES INC	6,241.000	211,757.13
INTRA-CELLULAR THERAPIES INC	2,756.000	93,511.08
INTUIT INC	3,500.000	1,340,710.00
INTUIT INC	7,900.000	3,026,174.00
INTUIT INC	262.000	100,361.72
INTUIT INC	7,892.000	3,023,109.52
INTUIT INC	585.000	224,090.10
INTUIT INC	17,205.000	6,590,547.30
INVACARE CORP	5,963.000	47,823.26
INVACARE CORP	2,709.000	21,726.18
INTUITIVE SURGICAL INC	7,376.000	5,450,421.44
INTUITIVE SURGICAL INC	126.000	93,106.44
INTUITIVE SURGICAL INC	281.000	207,642.14
INTUITIVE SURGICAL INC	3,370.000	2,490,227.80

Security Description	Shares/Par	Base Market Value
INTRUSION INC	300.000	7,011.00
INTRUSION INC	1,816.000	42,439.92
INTRICON CORP	6,154.000	156,619.30
INTRICON CORP	2,718.000	69,173.10
INTREPID POTASH INC	217.000	7,065.52
INTREPID POTASH INC	496.000	16,149.76
INUVO INC	448.000	456.96
INUVO INC	667.000	680.34
INVESCO MORTGAGE CAPITAL INC	5,809.000	23,294.09
INVESCO MORTGAGE CAPITAL INC	14,200.000	56,942.00
INVESTAR HOLDING CORP	2,149.000	44,161.95
INVESTAR HOLDING CORP	4,868.000	100,037.40
INVESTORS BANCORP INC	13,409.000	196,978.21
INVESTORS BANCORP INC	30,362.000	446,017.78
INVESTORS TITLE CO	154.000	25,564.00
INVESTORS TITLE CO	341.000	56,606.00
INVITAE CORP	4,190.000	160,099.90
INVITAE CORP	9,486.000	362,460.06
INVIVO THERAPEUTICS HOLDINGS C	3.734	3.71
INVITATION HOMES INC	2,400.000	76,776.00
INVITATION HOMES INC	5,600.000	179,144.00
INVITATION HOMES INC	7,012.000	224,313.88
INVITATION HOMES INC	15,635.000	500,163.65
ION GEOPHYSICAL CORP	1,133.000	2,424.62
ION GEOPHYSICAL CORP	423.000	905.22
IRADIMED CORP	3,254.000	83,855.58
IRADIMED CORP	1,730.000	44,582.10
IQVIA HOLDINGS INC	406.000	78,414.84
IQVIA HOLDINGS INC	5,241.000	1,012,246.74
IQVIA HOLDINGS INC	905.000	174,791.70
IQVIA HOLDINGS INC	11,473.000	2,215,895.22
IRIDEX CORP	4,311.000	29,099.25
IRIDEX CORP	1,362.000	9,193.50
IRIDIUM COMMUNICATIONS INC	4,509.000	185,996.25
IRIDIUM COMMUNICATIONS INC	10,210.000	421,162.50
IROBOT CORP	2,746.000	335,506.28
IROBOT CORP	1,212.000	148,082.16
IRON MOUNTAIN INC	17,835.000	660,073.35
IRON MOUNTAIN INC	8,166.000	302,223.66
ION GEOPHYSICAL RTS EXP 04/08/2021	1,133.000	0.00
ION GEOPHYSICAL RTS EXP 04/08/2021	423.000	0.00
IRONWOOD PHARMACEUTICALS INC	15,475.000	173,010.50
IRONWOOD PHARMACEUTICALS INC	6,835.000	76,415.30
ISHARES CORE S&P MIDCAP ETF	336,269.000	87,524,095.32
ISHARES CORE S&P MIDCAP ETF	759,145.000	197,590,260.60

Security Description	Shares/Par	Base Market Value
ISIGN SOLUTIONS INC	2.000	0.84
ITAMAR MEDICAL LTD ADR	40,767.000	976,369.65
ITAMAR MEDICAL LTD ADR	89,653.000	2,147,189.35
ITERIS INC	1,037.000	6,398.29
ITERIS INC	1,941.000	11,975.97
I3 VERTICALS INC	839.000	26,113.88
I3 VERTICALS INC	1,900.000	59,137.50
ITRON INC	1,781.000	157,885.65
ITRON INC	4,504.000	399,279.60
ITZYOURMALL INC	17.000	0.00
J & J SNACK FOODS CORP	764.000	119,970.92
J & J SNACK FOODS CORP	1,731.000	271,818.93
JER INVESTORS TRUST INC	100.000	5.00
JER INVESTORS TRUST INC	686.000	34.30
JPMORGAN CHASE & CO	5,762.000	877,149.26
JPMORGAN CHASE & CO	33,000.000	5,023,590.00
JPMORGAN CHASE & CO	12,849.000	1,956,003.27
JPMORGAN CHASE & CO	86,143.000	13,113,548.89
JPMORGAN CHASE & CO	14,400.000	2,192,112.00
JPMORGAN CHASE & CO	188,735.000	28,731,129.05
JACK IN THE BOX INC	2,056.000	225,707.68
JACK IN THE BOX INC	908.000	99,680.24
JACO ELECTRONICS INC	1,462.000	30.38
JACO ELECTRONICS INC	100.000	2.08
JACOBS ENGINEERING GROUP INC	3,706.000	479,074.62
JACOBS ENGINEERING GROUP INC	8,086.000	1,045,277.22
JACOBS ENGINEERING GROUP INC	2,164.000	279,740.28
JACOBS ENGINEERING GROUP INC	4,825.000	623,727.75
JAKKS PACIFIC INC	622.000	4,434.86
JAKKS PACIFIC INC	273.000	1,946.49
JD.COM INC ADR	20,170.000	1,700,936.10
JD.COM INC ADR	8,622.000	727,093.26
JEFFERIES FINANCIAL GROUP INC	3,200.000	96,320.00
JEFFERIES FINANCIAL GROUP INC	1,400.000	42,140.00
JELD-WEN HOLDING INC	6,297.000	174,363.93
JELD-WEN HOLDING INC	2,781.000	77,005.89
JOHN BEAN TECHNOLOGIES CORP	1,338.000	178,408.92
JOHN BEAN TECHNOLOGIES CORP	3,030.000	404,020.20
JOHNSON & JOHNSON	158,231.000	26,005,264.85
JOHNSON & JOHNSON	7,600.000	1,249,060.00
JOHNSON & JOHNSON	72,230.000	11,871,000.50
JOHNSON & JOHNSON	3,300.000	542,355.00
JOHNSON & JOHNSON	3,561.000	585,250.35
JOHNSON & JOHNSON	1,597.000	262,466.95
JOHNSON OUTDOORS INC	713.000	101,780.75

Security Description	Shares/Par	Base Market Value
JOHNSON OUTDOORS INC	1,333.000	190,285.75
JOINT CORP/THE	56,106.000	2,713,847.22
JOINT CORP/THE	4,839.000	234,062.43
JOINT CORP/THE	2,491.000	120,489.67
JOINT CORP/THE	123,384.000	5,968,084.08
JONES LANG LASALLE INC	500.000	89,520.00
JONES LANG LASALLE INC	1,100.000	196,944.00
JONES LANG LASALLE INC	3.000	537.12
JOUNCE THERAPEUTICS INC	1,557.000	15,990.39
JOURNAL REGISTER CO COM	18,400.000	36.80
J2 GLOBAL INC	4,199.000	503,292.14
J2 GLOBAL INC	1,855.000	222,340.30
JUNIPER NETWORKS INC	6,011.000	152,258.63
JUNIPER NETWORKS INC	9,134.000	231,364.22
JUNIPER NETWORKS INC	19,980.000	506,093.40
JUNIPER NETWORKS INC	13,404.000	339,523.32
KAR AUCTION SERVICES INC	5,502.000	82,530.00
KAR AUCTION SERVICES INC	12,458.000	186,870.00
KBR INC	5,633.000	216,250.87
KBR INC	12,597.000	483,598.83
KLA CORP	9,421.000	3,112,698.40
KLA CORP	4,328.000	1,429,971.20
KLA CORP	1,917.000	633,376.80
KLA CORP	859.000	283,813.60
KE HOLDINGS INC ADR	41,720.000	2,377,205.60
KE HOLDINGS INC ADR	18,632.000	1,061,651.36
KKR & CO INC	14,320.000	699,532.00
KKR & CO INC	6,422.000	313,714.70
KLX ENERGY SERVICES HOLDINGS I	204.000	3,270.12
KLX ENERGY SERVICES HOLDINGS I	445.000	7,133.35
KVH INDUSTRIES INC	1,805.000	22,887.40
KVH INDUSTRIES INC	1,522.000	19,298.96
KA WANG HOLDING INC	2.000	0.00
KADANT INC	948.000	175,389.48
KADANT INC	419.000	77,519.19
KADMON HOLDINGS INC	5,796.000	22,546.44
KADMON HOLDINGS INC	13,124.000	51,052.36
KAISER ALUMINUM CORP	1,527.000	168,733.50
KAISER ALUMINUM CORP	766.000	84,643.00
KALA PHARMACEUTICALS INC	3,461.000	23,327.14
KALA PHARMACEUTICALS INC	1,528.000	10,298.72
KALEIDO BIOSCIENCES INC	6,565.000	53,176.50
KALEIDO BIOSCIENCES INC	2,896.000	23,457.60
KALVISTA PHARMACEUTICALS INC	6,648.000	170,787.12
KALVISTA PHARMACEUTICALS INC	2,973.000	76,376.37

Security Description	Shares/Par	Base Market Value
KAMAN CORP	2,551.000	130,840.79
KAMAN CORP	1,208.000	61,958.32
KANSAS CITY LIFE INSURANCE CO	1,017.000	45,002.25
KANSAS CITY LIFE INSURANCE CO	325.000	14,381.25
KANSAS CITY SOUTHERN	5,326.000	1,405,637.92
KANSAS CITY SOUTHERN	2,432.000	641,853.44
KANSAS CITY SOUTHERN	3,468.000	915,274.56
KANSAS CITY SOUTHERN	1,555.000	410,395.60
KASPIEN HOLDINGS INC	219.000	5,181.54
KASPIEN HOLDINGS INC	78.000	1,845.48
KATY INDUSTRIES INC	5,199.000	37.95
KATY INDUSTRIES INC	300.000	2.19
KB HOME	7,829.000	364,283.37
KB HOME	3,458.000	160,900.74
KEARNY FINANCIAL CORP/MD	8,936.000	107,946.88
KEARNY FINANCIAL CORP/MD	3,990.000	48,199.20
KELLOGG CO	6,043.000	382,521.90
KELLOGG CO	13,476.000	853,030.80
KELLOGG CO	15,342.000	971,148.60
KELLOGG CO	7,021.000	444,429.30
KELLY SERVICES INC	2,843.000	63,313.61
KELLY SERVICES INC	1,225.000	27,280.75
KENNAMETAL INC	8,811.000	352,175.67
KENNAMETAL INC	3,631.000	145,131.07
KENNEDY-WILSON HOLDINGS INC	11,478.000	231,970.38
KENNEDY-WILSON HOLDINGS INC	5,183.000	104,748.43
KEWAUNEE SCIENTIFIC CORP	168.000	2,073.12
KEWAUNEE SCIENTIFIC CORP	326.000	4,022.84
KEY TRONIC CORP	5,098.000	39,305.58
KEYCORP	27,897.000	557,382.06
KEYCORP	61,097.000	1,220,718.06
KEYCORP	9,873.000	197,262.54
KEYCORP	8,050.000	160,839.00
KEYCORP	18,281.000	365,254.38
KEYCORP	22,016.000	439,879.68
KEYSIGHT TECHNOLOGIES INC	10,428.000	1,495,375.20
KEYSIGHT TECHNOLOGIES INC	4,676.000	670,538.40
KEYSIGHT TECHNOLOGIES INC	11,239.000	1,611,672.60
KEYSIGHT TECHNOLOGIES INC	5,144.000	737,649.60
KEYSTONE CONS INDS INC	5,800.000	0.00
KFORCE INC	1,471.000	78,845.60
KFORCE INC	3,332.000	178,595.20
KID BRANDS INC	900.000	15.66
KID BRANDS INC	1,868.000	32.50
KIMBALL INTERNATIONAL INC	4,444.000	62,216.00

Security Description	Shares/Par	Base Market Value
KIMBALL INTERNATIONAL INC	1,822.000	25,508.00
KIMBALL ELECTRONICS INC	3,359.000	86,662.20
KIMBALL ELECTRONICS INC	1,340.000	34,572.00
KIMBERLY-CLARK CORP	9,422.000	1,310,129.10
KIMBERLY-CLARK CORP	20,632.000	2,868,879.60
KIMBERLY-CLARK CORP	2,163.000	300,765.15
KIMBERLY-CLARK CORP	4,822.000	670,499.10
KIMCO REALTY CORP	27,137.000	508,818.75
KIMCO REALTY CORP	12,345.000	231,468.75
KINDER MORGAN INC	10,596.000	176,423.40
KINDER MORGAN INC	11,958.000	199,100.70
KINDER MORGAN INC	23,628.000	393,406.20
KINDER MORGAN INC	54,840.000	913,086.00
KINDER MORGAN INC	120,068.000	1,999,132.20
KINDER MORGAN INC	37,790.000	629,203.50
KINDER MORGAN INC	34,900.000	581,085.00
KINDER MORGAN INC	15,300.000	254,745.00
KINGS ROAD ENTERTAINMENT INC	4,000.000	0.00
KINSALE CAPITAL GROUP INC	840.000	138,432.00
KINSALE CAPITAL GROUP INC	1,766.000	291,036.80
KIRKLAND'S INC	282.000	7,924.20
KIRKLAND'S INC	85.000	2,388.50
KITE REALTY GROUP TRUST	7,514.000	144,945.06
KITE REALTY GROUP TRUST	3,412.000	65,817.48
KNOLL INC	1,959.000	32,343.09
KNOLL INC	4,434.000	73,205.34
KNOWLES CORP	8,121.000	169,891.32
KNOWLES CORP	3,085.000	64,538.20
KONA GRILL INC	1,503.000	112.73
KONTOOR BRANDS INC	1,675.000	81,287.75
KONTOOR BRANDS INC	3,792.000	184,025.76
KOPIN CORP	2,499.000	26,214.51
KOPIN CORP	6,976.000	73,178.24
KOPPERS HOLDINGS INC	1,384.000	48,107.84
KOPPERS HOLDINGS INC	2,972.000	103,306.72
KORN FERRY	2,155.000	134,407.35
KORN FERRY	4,642.000	289,521.54
KOSMOS ENERGY LTD	27,006.000	82,908.42
KOSMOS ENERGY LTD	12,041.000	36,965.87
KOSS CORP	1,163.000	26,155.87
KOSS CORP	4,562.000	102,599.38
KRAFT HEINZ CO/THE	38,075.000	1,523,000.00
KRAFT HEINZ CO/THE	8,248.000	329,920.00
KRAFT HEINZ CO/THE	18,392.000	735,680.00
KRAFT HEINZ CO/THE	17,412.000	696,480.00

Security Description	Shares/Par	Base Market Value
KRATOS DEFENSE & SECURITY SOLU	8,387.000	228,797.36
KRATOS DEFENSE & SECURITY SOLU	3,704.000	101,045.12
KRATON CORP	1,310.000	47,932.90
KRATON CORP	3,555.000	130,077.45
KROGER CO/THE	20,828.000	749,599.72
KROGER CO/THE	9,340.000	336,146.60
KROGER CO/THE	21,033.000	756,977.67
KROGER CO/THE	46,065.000	1,657,879.35
KRONOS WORLDWIDE INC	2,599.000	39,764.70
KRONOS WORLDWIDE INC	1,746.000	26,713.80
KRYSTAL BIOTECH INC	637.000	49,074.48
KRYSTAL BIOTECH INC	1,662.000	128,040.48
KULICKE & SOFFA INDUSTRIES INC	5,931.000	291,271.41
KULICKE & SOFFA INDUSTRIES INC	2,619.000	128,619.09
KURA ONCOLOGY INC	4,786.000	135,300.22
KURA ONCOLOGY INC	2,114.000	59,762.78
L BRANDS INC	14,105.000	872,535.30
L BRANDS INC	6,459.000	399,553.74
LGL GROUP INC/THE	282.000	3,099.18
LGL GROUP INC/THE	168.000	1,846.32
LHC GROUP INC	2,845.000	543,992.45
LHC GROUP INC	1,256.000	240,159.76
LICT CORP	3.000	65,250.00
LICT CORP	1.000	21,750.00
CIBL INC	22.000	0.00
LGI HOMES INC	882.000	131,691.42
LGI HOMES INC	1,995.000	297,873.45
LKQ CORP	4,742.000	200,728.86
LKQ CORP	10,573.000	447,555.09
LKQ CORP	100,075.000	4,236,174.75
LKQ CORP	16,643.000	704,498.19
LKQ CORP	216,543.000	9,166,265.19
LKQ CORP	7,617.000	322,427.61
LCI INDUSTRIES	3,553.000	469,990.84
LCI INDUSTRIES	1,569.000	207,547.32
LTV CORP	50,656.000	75.98
LSB INDUSTRIES INC	759.000	3,893.67
LSB INDUSTRIES INC	2,157.000	11,065.41
LSI INDUSTRIES INC	875.000	7,463.75
LSI INDUSTRIES INC	2,022.000	17,247.66
LTC PROPERTIES INC	3,700.000	154,364.00
LTC PROPERTIES INC	1,658.000	69,171.76
L3HARRIS TECHNOLOGIES INC	1,167.000	236,527.56
L3HARRIS TECHNOLOGIES INC	523.000	106,001.64
L3HARRIS TECHNOLOGIES INC	5,628.000	1,140,683.04



Security Description	Shares/Par	Base Market Value
L3HARRIS TECHNOLOGIES INC	12,310.000	2,494,990.80
LA JOLLA PHARMACEUTICAL CO	9,647.000	40,903.28
LA JOLLA PHARMACEUTICAL CO	2,331.000	9,883.44
LA-Z-BOY INC	4,623.000	196,385.04
LA-Z-BOY INC	2,417.000	102,674.16
LABORATORY CORP OF AMERICA HOL	5,827.000	1,486,059.81
LABORATORY CORP OF AMERICA HOL	2,670.000	680,930.10
LABORATORY CORP OF AMERICA HOL	2,500.000	637,575.00
LABORATORY CORP OF AMERICA HOL	750.000	191,272.50
LABORATORY CORP OF AMERICA HOL	1,100.000	280,533.00
LABORATORY CORP OF AMERICA HOL	337.000	85,945.11
LADDER CAPITAL CORP	5,970.000	70,446.00
LADDER CAPITAL CORP	13,516.000	159,488.80
LAKELAND BANCORP INC	931.000	16,227.33
LAKELAND BANCORP INC	199.000	3,468.57
LAKELAND FINANCIAL CORP	752.000	52,030.88
LAKELAND FINANCIAL CORP	2,587.000	178,994.53
LAKELAND INDUSTRIES INC	325.000	9,015.50
LAM RESEARCH CORP	8,318.000	4,951,206.32
LAM RESEARCH CORP	1,119.000	666,073.56
LAM RESEARCH CORP	502.000	298,810.48
LAM RESEARCH CORP	3,817.000	2,272,031.08
LAMAR ADVERTISING CO	3,000.000	281,760.00
LAMAR ADVERTISING CO	1,400.000	131,488.00
LAMB WESTON HOLDINGS INC	4,055.000	314,181.40
LAMB WESTON HOLDINGS INC	8,866.000	686,937.68
LANCASTER COLONY CORP	841.000	147,477.76
LANCASTER COLONY CORP	1,905.000	334,060.80
LANDEC CORP	2,854.000	30,252.40
LANDEC CORP	691.000	7,324.60
LANDS' END INC	701.000	17,391.81
LANDS' END INC	2,523.000	62,595.63
LANNETT CO INC	7,486.000	39,526.08
LANNETT CO INC	2,893.000	15,275.04
LANTHEUS HOLDINGS INC	3,703.000	79,133.11
LANTHEUS HOLDINGS INC	7,963.000	170,169.31
LANTRONIX INC	321.000	1,466.97
LANTRONIX INC	918.000	4,195.26
LAREDO PETROLEUM INC	193.000	5,801.58
LAREDO PETROLEUM INC	250.000	7,515.00
LARGE SCALE BIOLOGY CORP COM NEW	4,040.000	0.00
LARIMAR THERAPEUTICS INC	40.000	584.40
LARIMAR THERAPEUTICS INC	79.000	1,154.19
LAS VEGAS SANDS CORP	19,152.000	1,163,675.52
LAS VEGAS SANDS CORP	8,808.000	535,174.08

Security Description	Shares/Par	Base Market Value
LASERSIGHT INC COM NEW	413.000	16.52
LATTICE SEMICONDUCTOR CORP	4,963.000	223,434.26
LATTICE SEMICONDUCTOR CORP	11,237.000	505,889.74
ESTEE LAUDER COS INC/THE	13,987.000	4,068,118.95
ESTEE LAUDER COS INC/THE	2,289.000	665,755.65
ESTEE LAUDER COS INC/THE	2,101.000	611,075.85
ESTEE LAUDER COS INC/THE	924.000	268,745.40
ESTEE LAUDER COS INC/THE	6,393.000	1,859,404.05
ESTEE LAUDER COS INC/THE	1,027.000	298,702.95
LAUREATE EDUCATION INC	10,005.000	135,967.95
LAUREATE EDUCATION INC	4,419.000	60,054.21
LAWSON PRODUCTS INC/DE	1,929.000	100,037.94
LAWSON PRODUCTS INC/DE	853.000	44,236.58
LAZARD EMERG MKT EQY-INST	6,161,525.250	116,699,288.24
LAZARD EMERG MKT EQY-INST	2,759,070.184	52,256,789.28
LAZARE KAPLAN INTERNATIONAL IN	2,818.000	0.00
LAZARE KAPLAN INTERNATIONAL IN	1,200.000	0.00
LEAR CORP COM	10,600.000	0.00
LEAR CORP	1,298.000	235,262.50
LEAR CORP	2,894.000	524,537.50
LEARNING TREE INTERNATIONAL IN	958.000	718.50
LEARNING TREE INTERNATIONAL IN	2,114.000	1,585.50
LECG CORP	100.000	0.50
LECG CORP	559.000	2.80
LEGGETT & PLATT INC	3,802.000	173,561.30
LEGGETT & PLATT INC	8,287.000	378,301.55
LEIDOS HOLDINGS INC	7,939.000	764,366.92
LEIDOS HOLDINGS INC	2,400.000	231,072.00
LEIDOS HOLDINGS INC	3,628.000	349,303.84
LEIDOS HOLDINGS INC	3,607.000	347,281.96
LEIDOS HOLDINGS INC	5,600.000	539,168.00
LEIDOS HOLDINGS INC	1,618.000	155,781.04
LEMAITRE VASCULAR INC	2,209.000	107,755.02
LEMAITRE VASCULAR INC	5,001.000	243,948.78
LENDINGCLUB CORP	6,053.000	99,995.56
LENDINGCLUB CORP	2,748.000	45,396.96
LENNAR CORP	7,920.000	801,741.60
LENNAR CORP	3,551.000	359,467.73
LENNAR CORP	2,300.000	232,829.00
LENNAR CORP	7,003.000	708,913.69
LENNAR CORP	15,278.000	1,546,591.94
LENNAR CORP	1,100.000	111,353.00
LENOX GROUP INC COM	6,400.000	112.00
LENSAR INC	505.000	3,666.30
LENSAR INC	1,027.000	7,456.02

Security Description	Shares/Par	Base Market Value
LEXICON PHARMACEUTICALS INC	2,933.000	17,216.71
LEXICON PHARMACEUTICALS INC	4,681.000	27,477.47
LEXINGTON REALTY TRUST	20,780.000	230,865.80
LEXINGTON REALTY TRUST	10,141.000	112,666.51
LIBERTY BROADBAND CORP	70,287.000	10,553,593.05
LIBERTY BROADBAND CORP	152,087.000	22,835,863.05
LIBERTY BROADBAND CORP	1,507.000	226,276.05
LIBERTY BROADBAND CORP	3,361.000	504,654.15
LIBERTY HOMES INC	1,312.000	0.00
LIBERTY MEDIA CORP-LIBERTY SIR	108,911.000	4,804,064.21
LIBERTY MEDIA CORP-LIBERTY SIR	235,662.000	10,395,050.82
LIBERTY TRIPADVISOR HOLDINGS I	6,866.000	43,805.08
LIBERTY TRIPADVISOR HOLDINGS I	3,008.000	19,191.04
LIGAND PHARMACEUTICALS INC	740.000	112,813.00
LIGAND PHARMACEUTICALS INC	1,676.000	255,506.20
LIFETIME BRANDS INC	1,659.000	24,370.71
LIFETIME BRANDS INC	614.000	9,019.66
LIGHTPATH TECHNOLOGIES INC	328.000	1,016.80
LIGHTPATH TECHNOLOGIES INC	290.000	899.00
ELI LILLY & CO	1,796.000	335,528.72
ELI LILLY & CO	54,087.000	10,104,533.34
ELI LILLY & CO	24,741.000	4,622,113.62
ELI LILLY & CO	4,004.000	748,027.28
ELI LILLY & CO	8,951.000	1,672,225.82
ELI LILLY & CO	20,392.000	3,809,633.44
LIMELIGHT NETWORKS INC	4,804.000	17,150.28
LIMELIGHT NETWORKS INC	1,926.000	6,875.82
LIMESTONE BANCORP INC	58.000	919.30
LIMESTONE BANCORP INC	145.000	2,298.25
LINCOLN EDUCATIONAL SERVICES C	321.000	2,057.61
LINCOLN EDUCATIONAL SERVICES C	1,281.000	8,211.21
LINCOLN NATIONAL CORP	4,876.000	303,628.52
LINCOLN NATIONAL CORP	1,100.000	68,497.00
LINCOLN NATIONAL CORP	10,656.000	663,549.12
LINCOLN NATIONAL CORP	2,800.000	174,356.00
LINCOLN NATIONAL CORP	3,070.000	191,168.90
LINCOLN NATIONAL CORP	1,377.000	85,745.79
LINDBLAD EXPEDITIONS HOLDINGS	53,203.000	1,005,536.70
LINDBLAD EXPEDITIONS HOLDINGS	116,999.000	2,211,281.10
LINDSAY CORP	1,027.000	171,118.74
LINDSAY CORP	454.000	75,645.48
LINEAGE CELL THERAPEUTICS INC	1,920.000	4,512.00
LINEAGE CELL THERAPEUTICS INC	838.000	1,969.30
LINCO LLC ESCROW	3,982.000	0.00
LINCO LLC ESCROW	9,814.000	0.00

Security Description	Shares/Par	Base Market Value
LIPID SCIENCES INC	6,718.000	0.00
LIPID SCIENCES INC	400.000	0.00
LIQUIDMETAL TECHNOLOGIES INC	700.000	64.05
LIQUIDMETAL TECHNOLOGIES INC	12,223.000	1,118.40
LIQUIDITY SERVICES INC	3,305.000	61,406.90
LIQUIDITY SERVICES INC	787.000	14,622.46
LITHIA MOTORS INC	2,023.000	789,152.07
LITHIA MOTORS INC	894.000	348,740.46
LIVE NATION ENTERTAINMENT INC	4,898.000	414,615.70
LIVE NATION ENTERTAINMENT INC	4,103.000	347,318.95
LIVE NATION ENTERTAINMENT INC	11,131.000	942,239.15
LIVE NATION ENTERTAINMENT INC	8,984.000	760,495.60
LIVE MICROSYSTEMS INC	33.000	26.40
LIVE MICROSYSTEMS INC	84.000	67.20
LIVEPERSON INC	6,590.000	347,556.60
LIVEPERSON INC	2,743.000	144,665.82
LIVENT CORP	13,635.000	236,158.20
LIVENT CORP	6,022.000	104,301.04
LOCKHEED MARTIN CORP	7,500.000	2,771,250.00
LOCKHEED MARTIN CORP	3,200.000	1,182,400.00
LOCKHEED MARTIN CORP	6,581.000	2,431,679.50
LOCKHEED MARTIN CORP	14,352.000	5,303,064.00
LOEWS CORP	10,150.000	520,492.00
LOEWS CORP	4,552.000	233,426.56
LOEWS CORP	6,157.000	315,730.96
LOEWS CORP	13,479.000	691,203.12
LOGIC DEVICES INC	206.000	0.21
LOGIC DEVICES INC	100.000	0.10
LOOKSMART GROUP INC	10.000	15.00
LOOKSMART GROUP INC	3.000	4.50
LORAL SPACE & COMMUNICATIONS I	771.000	29,043.57
LORAL SPACE & COMMUNICATIONS I	1,571.000	59,179.57
LOUISIANA-PACIFIC CORP	5,435.000	301,425.10
LOUISIANA-PACIFIC CORP	12,306.000	682,490.76
LOWE'S COS INC	2,300.000	437,414.00
LOWE'S COS INC	42,515.000	8,085,502.70
LOWE'S COS INC	1,200.000	228,216.00
LOWE'S COS INC	538.000	102,316.84
LOWE'S COS INC	19,490.000	3,706,608.20
LOWE'S COS INC	5,400.000	1,026,972.00
LUBY'S INC	3,828.000	12,632.40
LUBY'S INC	1,334.000	4,402.20
LULULEMON ATHLETICA INC	251.000	76,984.21
LULULEMON ATHLETICA INC	560.000	171,757.60
LUMBER LIQUIDATORS HOLDINGS IN	2,243.000	56,344.16

Security Description	Shares/Par	Base Market Value
LUMBER LIQUIDATORS HOLDINGS IN	4,737.000	118,993.44
LUMEN TECHNOLOGIES INC	35,281.000	471,001.35
LUMEN TECHNOLOGIES INC	15,821.000	211,210.35
LUMEN TECHNOLOGIES INC	59,419.000	793,243.65
LUMEN TECHNOLOGIES INC	27,158.000	362,559.30
LUMENTUM HOLDINGS INC	19,560.000	1,786,806.00
LUMENTUM HOLDINGS INC	42,120.000	3,847,662.00
LUMENT FINANCE TRUST INC	100.000	353.00
LUMENT FINANCE TRUST INC	4,177.000	14,744.81
LUMINENT MORTGAGE CAPITAL INC	17,500.000	0.00
LUMINEX CORP	4,477.000	142,816.30
LUMINEX CORP	1,977.000	63,066.30
LUMOS PHARMA INC	537.000	6,282.90
LUMOS PHARMA INC	208.000	2,433.60
LUNA INNOVATIONS INC	343.000	3,601.50
LUNA INNOVATIONS INC	1,142.000	11,991.00
M&T BANK CORP	7,969.000	1,208,180.09
M&T BANK CORP	3,638.000	551,557.18
M&T BANK CORP	6,427.000	974,397.47
M&T BANK CORP	2,882.000	436,940.02
MBIA INC	4,093.000	39,374.66
MBIA INC	12,693.000	122,106.66
MDC HOLDINGS INC	2,473.200	146,908.08
MDC HOLDINGS INC	5,598.720	332,563.97
MGE ENERGY INC	4,124.000	294,412.36
MGE ENERGY INC	1,822.000	130,072.58
MEI PHARMA INC	68.000	233.24
MEI PHARMA INC	32.000	109.76
MGIC INVESTMENT CORP	28,694.000	397,411.90
MGIC INVESTMENT CORP	6,000.000	83,100.00
MGIC INVESTMENT CORP	14,000.000	193,900.00
MGIC INVESTMENT CORP	13,131.000	181,864.35
MGM RESORTS INTERNATIONAL	42,360.000	1,609,256.40
MGM RESORTS INTERNATIONAL	24,108.000	915,862.92
MGM RESORTS INTERNATIONAL	91,190.000	3,464,308.10
MGM RESORTS INTERNATIONAL	5,799.000	220,304.01
MGM RESORTS INTERNATIONAL	12,931.000	491,248.69
MGM RESORTS INTERNATIONAL	11,046.000	419,637.54
MGP INGREDIENTS INC	946.000	55,955.90
MGP INGREDIENTS INC	1,613.000	95,408.95
M/I HOMES INC	1,973.000	116,545.11
M/I HOMES INC	700.000	41,349.00
MPLX LP	486,338.000	12,464,842.94
MPLX LP	153,122.000	3,924,516.86
MRC GLOBAL INC	9,504.000	85,821.12

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
MRC GLOBAL INC	4,813.000	43,461.39
MSCI INC	1,183.000	496,008.24
MSCI INC	531.000	222,637.68
MSCI INC	2,312.000	969,375.36
MSCI INC	5,050.000	2,117,364.00
MSG NETWORKS INC	5,120.000	77,004.80
MSG NETWORKS INC	2,476.000	37,239.04
MTS SYSTEMS CORP	1,225.000	71,295.00
MTS SYSTEMS CORP	2,236.000	130,135.20
MTBC INC	6,299.000	52,344.69
MTBC INC	2,782.000	23,118.42
MYR GROUP INC	1,051.000	75,325.17
MYR GROUP INC	1,549.000	111,016.83
MACOM TECHNOLOGY SOLUTIONS HOL	2,087.000	121,087.74
MACOM TECHNOLOGY SOLUTIONS HOL	4,304.000	249,718.08
MACOM TECHNOLOGY SOLUTIONS HOL	25,827.000	1,498,482.54
MACOM TECHNOLOGY SOLUTIONS HOL	56,787.000	3,294,781.74
MABVAX THERAPEUTICS HOLDINGS I	1.000	0.00
MACATAWA BANK CORP	1,154.000	11,482.30
MACERICH CO/THE	13,012.000	152,240.40
MACERICH CO/THE	5,746.000	67,228.20
MACK-CALI REALTY CORP	3,992.000	61,796.16
MACK-CALI REALTY CORP	8,586.000	132,911.28
MACROGENICS INC	1,953.000	62,203.05
MACROGENICS INC	5,105.000	162,594.25
MACY'S INC	12,563.000	203,394.97
MACY'S INC	28,446.000	460,540.74
STEVEN MADDEN LTD	7,750.000	288,765.00
STEVEN MADDEN LTD	3,422.000	127,503.72
MAGELLAN HEALTH INC	3,227.000	300,885.48
MAGELLAN HEALTH INC	1,636.000	152,540.64
MAGELLAN MIDSTREAM PARTNERS LP	239,670.000	10,392,091.20
MAGELLAN MIDSTREAM PARTNERS LP	75,743.000	3,284,216.48
MAGENTA THERAPEUTICS INC	2,079.000	24,615.36
MAGENTA THERAPEUTICS INC	4,706.000	55,719.04
MAGNA ENTERTAINMENT CORP	225.000	0.00
MAGNACHIP SEMICONDUCTOR CORP	1,839.000	45,791.10
MAGNACHIP SEMICONDUCTOR CORP	875.000	21,787.50
MAGNITE INC	2,507.000	104,316.27
MAGNITE INC	5,675.000	236,136.75
MAIN STREET CAPITAL CORP	5,412.000	211,879.80
MAIN STREET CAPITAL CORP	2,390.000	93,568.50
MALIBU BOATS INC	825.000	65,736.00
MALIBU BOATS INC	1,868.000	148,842.24
MANHATTAN BRIDGE CAPITAL INC	97.000	590.73

Security Description	Shares/Par	Base Market Value
MANHATTAN BRIDGE CAPITAL INC	302.000	1,839.18
MANNATECH INC	1,798.000	36,643.24
MANNATECH INC	796.000	16,222.48
MANNKIND CORP	4,685.000	18,365.20
MANNKIND CORP	1,992.000	7,808.64
MANPOWERGROUP INC	1,000.000	98,900.00
MANPOWERGROUP INC	2,300.000	227,470.00
MANTECH INTERNATIONAL CORP/VA	2,825.000	245,633.75
MANTECH INTERNATIONAL CORP/VA	1,138.000	98,949.10
MARATHON OIL CORP	24,004.000	256,362.72
MARATHON OIL CORP	52,666.000	562,472.88
MARATHON PETROLEUM CORP	19,147.000	1,024,173.03
MARATHON PETROLEUM CORP	41,964.000	2,244,654.36
MARCHEX INC	1,854.000	5,209.74
MARCHEX INC	759.000	2,132.79
MARCUS CORP/THE	2,321.000	46,396.79
MARCUS CORP/THE	875.000	17,491.25
MARINEMAX INC	422.000	20,829.92
MARINE PRODUCTS CORP	1,926.000	31,336.02
MARINE PRODUCTS CORP	4,943.000	80,422.61
MARKEL CORP	418.000	476,361.16
MARKEL CORP	187.000	213,108.94
MARKER THERAPEUTICS INC	3,380.000	7,571.20
MARKER THERAPEUTICS INC	7,790.000	17,449.60
MARKETAXESS HOLDINGS INC	775.000	385,888.00
MARKETAXESS HOLDINGS INC	1,071.000	533,272.32
MARKETAXESS HOLDINGS INC	1,728.000	860,405.76
MARKETAXESS HOLDINGS INC	2,336.000	1,163,141.12
MARLIN BUSINESS SERVICES CORP	337.000	4,596.68
MARLIN BUSINESS SERVICES CORP	1,222.000	16,668.08
MARRIOTT VACATIONS WORLDWIDE C	3,812.000	663,974.16
MARRIOTT VACATIONS WORLDWIDE C	1,683.000	293,144.94
MARSH & MCLENNAN COS INC	3,313.000	403,523.40
MARSH & MCLENNAN COS INC	14,037.000	1,709,706.60
MARSH & MCLENNAN COS INC	1,485.000	180,873.00
MARSH & MCLENNAN COS INC	30,677.000	3,736,458.60
MARRIOTT INTERNATIONAL INC/MD	6,900.000	1,021,959.00
MARRIOTT INTERNATIONAL INC/MD	3,000.000	444,330.00
MARRIOTT INTERNATIONAL INC/MD	7,333.000	1,086,090.63
MARRIOTT INTERNATIONAL INC/MD	16,035.000	2,374,943.85
MARTEN TRANSPORT LTD	2,470.000	41,915.90
MARTEN TRANSPORT LTD	5,928.000	100,598.16
MARTEN TRANSPORT LTD	81,141.000	1,376,962.77
MARTEN TRANSPORT LTD	36,898.000	626,159.06
MARTIN INDS INC DEL	9,400.000	0.00

Security Description	Shares/Par	Base Market Value
MARTIN MARIETTA MATERIALS INC	1,753.000	588,692.46
MARTIN MARIETTA MATERIALS INC	3,853.000	1,293,914.46
MASCO CORP	5,225.000	312,977.50
MASCO CORP	2,343.000	140,345.70
MASCO CORP	15,368.000	920,543.20
MASCO CORP	7,026.000	420,857.40
MASIMO CORP	830.000	190,617.80
MASIMO CORP	1,850.000	424,871.00
MASONITE INTERNATIONAL CORP	2,598.000	299,393.52
MASONITE INTERNATIONAL CORP	1,232.000	141,975.68
MASTEC INC	3,030.000	283,911.00
MASTEC INC	6,299.000	590,216.30
MASTECH DIGITAL INC	756.000	13,313.16
MASTERCARD INC	255.000	90,792.75
MASTERCARD INC	26,345.000	9,380,137.25
MASTERCARD INC	568.000	202,236.40
MASTERCARD INC	57,370.000	20,426,588.50
MASTERCARD INC	5,485.000	1,952,934.25
MASTERCARD INC	2,415.000	859,860.75
MATCH GROUP INC	2,618.000	359,660.84
MATCH GROUP INC	1,174.000	161,284.12
MATERION CORP	3,481.000	230,581.44
MATERION CORP	1,646.000	109,031.04
MATRIX SERVICE CO	4,820.000	63,190.20
MATRIX SERVICE CO	1,745.000	22,876.95
MATSON INC	4,903.000	327,030.10
MATSON INC	2,166.000	144,472.20
MATTHEWS INTERNATIONAL CORP	3,494.000	138,187.70
MATTHEWS INTERNATIONAL CORP	1,634.000	64,624.70
MAUI LAND & PINEAPPLE CO INC	97.000	1,120.35
MAUI LAND & PINEAPPLE CO INC	222.000	2,564.10
MAXCO INC	200.000	0.00
MAXCO INC	3,100.000	0.00
MAXIM INTEGRATED PRODUCTS INC	3,786.000	345,926.82
MAXIM INTEGRATED PRODUCTS INC	7,329.000	669,650.73
MAXIM INTEGRATED PRODUCTS INC	8,442.000	771,345.54
MAXIM INTEGRATED PRODUCTS INC	16,028.000	1,464,478.36
MAXUS TECHNOLOGY CORP COM	94.000	0.00
MAXLINEAR INC	2,529.000	86,188.32
MAXLINEAR INC	5,888.000	200,663.04
MAXIMUS INC	3,377.000	300,688.08
MAXIMUS INC	7,645.000	680,710.80
JCK LEGACY CO	202.000	0.00
JCK LEGACY CO	475.000	0.00
MCCORMICK & CO INC/MD	4,590.000	409,244.40



Security Description	Shares/Par	Base Market Value
MCCORMICK & CO INC/MD	14,901.000	1,328,573.16
MCCORMICK & CO INC/MD	2,058.000	183,491.28
MCCORMICK & CO INC/MD	6,830.000	608,962.80
MCDONALD'S CORP	7,600.000	1,703,464.00
MCDONALD'S CORP	42,878.000	9,610,674.92
MCDONALD'S CORP	3,300.000	739,662.00
MCDONALD'S CORP	19,587.000	4,390,230.18
MCEWEN MINING INC	30,767.000	31,997.68
MCEWEN MINING INC	13,880.000	14,435.20
MCGRATH RENTCORP	2,652.000	213,883.80
MCGRATH RENTCORP	1,295.000	104,441.75
MCKESSON CORP	4,360.000	850,374.40
MCKESSON CORP	1,840.000	358,873.60
MCKESSON CORP	28,246.000	5,509,099.84
MCKESSON CORP	900.000	175,536.00
MCKESSON CORP	9,547.000	1,862,046.88
MCKESSON CORP	300.000	58,512.00
MCKESSON CORP	4,103.000	800,249.12
MCKESSON CORP	13,054.000	2,546,052.16
MCRAE INDUSTRIES INC	1,002.000	25,701.30
MECHANICAL TECHNOLOGY INC	97.000	1,149.45
MECHANICAL TECHNOLOGY INC	637.000	7,548.45
MECKLERMEDIA CORP	271.000	0.03
MECKLERMEDIA CORP	699.000	0.07
MEDICAL STAFFING NETWORK HOLDI	6,387.000	19.16
MEDICAL PROPERTIES TRUST INC	6,800.000	144,704.00
MEDICAL PROPERTIES TRUST INC	15,600.000	331,968.00
MEDICINOVA INC	13,054.000	65,922.70
MEDICINOVA INC	5,765.000	29,113.25
MEDIFAST INC	829.000	175,598.78
MEDIFAST INC	1,877.000	397,586.14
MEDIA GEN INC CVR	12,928.000	1,292.80
MEDIA GEN INC CVR	4,703.000	470.30
MEDIS TECHNOLOGIES LTD	7,276.000	0.73
MEDIS TECHNOLOGIES LTD	500.000	0.05
MEDPACE HOLDINGS INC	2,775.000	455,238.75
MEDPACE HOLDINGS INC	1,226.000	201,125.30
MERCADOLIBRE INC	2,943.000	4,332,508.02
MERCADOLIBRE INC	6,000.000	8,832,840.00
MERCADOLIBRE INC	2,600.000	3,827,564.00
MERCADOLIBRE INC	1,384.000	2,037,441.76
MERCANTILE BANK CORP	1,226.000	39,808.22
MERCANTILE BANK CORP	2,776.000	90,136.72
MERCK & CO INC	8,600.000	662,974.00
MERCK & CO INC	7,813.000	602,304.17

Security Description	Shares/Par	Base Market Value
MERCK & CO INC	17,422.000	1,343,061.98
MERCK & CO INC	149,221.000	11,503,446.89
MERCK & CO INC	68,152.000	5,253,837.68
MERCK & CO INC	19,700.000	1,518,673.00
MERCURY GENERAL CORP	2,095.000	127,396.95
MERCURY GENERAL CORP	925.000	56,249.25
MEREDITH CORP	5,013.000	149,287.14
MEREDITH CORP	2,214.000	65,932.92
MEREO BIOPHARMA GROUP PLC ADR	279.000	940.23
MEREO BIOPHARMA GROUP PLC ADR	98.000	330.26
MERIDIAN BIOSCIENCE INC	6,545.000	171,806.25
MERIDIAN BIOSCIENCE INC	2,891.000	75,888.75
MERIDIAN BANCORP INC	1,108.000	20,409.36
MERIDIAN BANCORP INC	4,383.000	80,734.86
MERIT MEDICAL SYSTEMS INC	2,725.000	163,173.00
MERIT MEDICAL SYSTEMS INC	6,170.000	369,459.60
MERITAGE HOMES CORP	3,405.000	312,987.60
MERITAGE HOMES CORP	1,559.000	143,303.28
MERITOR INC	3,690.000	108,559.80
MERITOR INC	7,125.000	209,617.50
MERRIMACK PHARMACEUTICALS INC	1,952.000	12,258.56
MERRIMACK PHARMACEUTICALS INC	1,016.000	6,380.48
MESA AIR GROUP INC	29,700.000	98.01
MESA LABORATORIES INC	168.000	40,908.00
MESA LABORATORIES INC	382.000	93,017.00
META FINANCIAL GROUP INC	2,251.000	101,992.81
META FINANCIAL GROUP INC	5,097.000	230,945.07
METAWAVE COMMNS CORP OC-COM	17,800.000	1.78
METHODE ELECTRONICS INC	1,772.000	74,388.56
METHODE ELECTRONICS INC	3,790.000	159,104.20
METLIFE INC	1,932.000	117,446.28
METLIFE INC	20,698.000	1,258,231.42
METLIFE INC	15,500.000	942,245.00
METLIFE INC	4,308.000	261,883.32
METLIFE INC	35,300.000	2,145,887.00
METLIFE INC	45,263.000	2,751,537.77
METRO ONE TELECOMMUNICATIONS I	300.000	85.53
METRO ONE TELECOMMUNICATIONS I	4,277.000	1,219.37
METTLER-TOLEDO INTERNATIONAL I	315.000	364,042.35
METTLER-TOLEDO INTERNATIONAL I	701.000	810,138.69
METTLER-TOLEDO INTERNATIONAL I	1,363.000	1,575,205.47
METTLER-TOLEDO INTERNATIONAL I	622.000	718,839.18
MEXCO ENERGY CORP	97.000	857.48
MEXCO ENERGY CORP	17.000	150.28
MICRO COMPONENT TECHNOLOGY INC	10,388.000	8.31

Security Description	Shares/Par	Base Market Value
MICROSOFT CORP	2,038.000	480,499.26
MICROSOFT CORP	464,503.000	109,515,872.31
MICROSOFT CORP	55,950.000	13,191,331.50
MICROSOFT CORP	25,990.000	6,127,662.30
MICROSOFT CORP	53,906.000	12,709,417.62
MICROSOFT CORP	23,609.000	5,566,293.93
MICROSOFT CORP	914.000	215,493.78
MICROSOFT CORP	212,334.000	50,061,987.18
MICROSTRATEGY INC	683.000	463,620.40
MICROSTRATEGY INC	302.000	204,997.60
MICROCHIP TECHNOLOGY INC	7,439.000	1,154,681.58
MICROCHIP TECHNOLOGY INC	16,249.000	2,522,169.78
MICROBOT MEDICAL INC	0.067	0.57
MICROBOT MEDICAL INC	0.333	2.83
MICRON TECHNOLOGY INC	64,219.000	5,664,757.99
MICRON TECHNOLOGY INC	4,609.000	406,559.89
MICRON TECHNOLOGY INC	29,498.000	2,602,018.58
MICRON TECHNOLOGY INC	10,278.000	906,622.38
MICRON SOLUTIONS INC	578.000	1,826.48
MICRON SOLUTIONS INC	996.000	3,147.36
MICROWAVE FILTER CO INC	1,344.000	833.28
MICROWAVE FILTER CO INC	600.000	372.00
MID-AMERICA APARTMENT COMMUNIT	6,801.000	981,792.36
MID-AMERICA APARTMENT COMMUNIT	1,563.000	225,634.68
MID-AMERICA APARTMENT COMMUNIT	3,104.000	448,093.44
MID-AMERICA APARTMENT COMMUNIT	3,487.000	503,383.32
MIDDLESEX WATER CO	1,344.000	106,202.88
MIDDLESEX WATER CO	3,045.000	240,615.90
MIDLAND STATES BANCORP INC	4.000	110.96
MIDLAND STATES BANCORP INC	1.000	27.74
MILLENDO THERAPEUTICS INC	1,638.000	1,965.60
MILLENDO THERAPEUTICS INC	3,780.000	4,536.00
HERMAN MILLER INC	6,597.000	271,466.55
HERMAN MILLER INC	2,914.000	119,911.10
MILLER INDUSTRIES INC/TN	1,535.000	70,901.65
MILLER INDUSTRIES INC/TN	678.000	31,316.82
MIMEDX GROUP INC	4,083.000	42,054.90
MIMEDX GROUP INC	9,674.000	99,642.20
MIND TECHNOLOGY INC	321.000	722.25
MIND TECHNOLOGY INC	1,425.000	3,206.25
MINERALS TECHNOLOGIES INC	1,616.000	121,717.12
MINERALS TECHNOLOGIES INC	3,658.000	275,520.56
MINERVA NEUROSCIENCES INC	3,249.000	9,487.08
MIRUM PHARMACEUTICALS INC	2,561.000	50,759.02
MIRUM PHARMACEUTICALS INC	1,131.000	22,416.42

Security Description	Shares/Par	Base Market Value
MISONIX INC	5,216.000	102,181.44
MISONIX INC	1,755.000	34,380.45
MISSISSIPPI CHEM CORP NEW COM	25,140.000	0.00
MITEK SYSTEMS INC	329.000	4,796.82
MITEK SYSTEMS INC	1,215.000	17,714.70
MODEL N INC	14,013.000	493,677.99
MODEL N INC	3,434.000	120,979.82
MODEL N INC	30,814.000	1,085,577.22
MODEL N INC	1,516.000	53,408.68
MODINE MANUFACTURING CO	1,670.000	24,665.90
MODINE MANUFACTURING CO	613.000	9,054.01
MODIVCARE INC	748.000	110,793.76
MODIVCARE INC	1,694.000	250,915.28
MOELIS & CO	2,419.000	132,754.72
MOELIS & CO	5,475.000	300,468.00
MOHAWK INDUSTRIES INC	1,693.000	325,580.83
MOHAWK INDUSTRIES INC	3,709.000	713,277.79
MOLECULAR INSIGHT PHARMACEUTIC	3,910.000	16.03
MOLECULAR TEMPLATES INC	2,786.000	35,159.32
MOLECULAR TEMPLATES INC	6,232.000	78,647.84
MOLINA HEALTHCARE INC	2,727.000	637,463.52
MOLINA HEALTHCARE INC	1,223.000	285,888.48
MOLSON COORS BEVERAGE CO	87,178.000	4,459,154.70
MOLSON COORS BEVERAGE CO	188,635.000	9,648,680.25
MOLSON COORS BEVERAGE CO	5,012.000	256,363.80
MOLSON COORS BEVERAGE CO	4,330.000	221,479.50
MOLSON COORS BEVERAGE CO	9,654.000	493,802.10
MOLSON COORS BEVERAGE CO	11,000.000	562,650.00
MONARCH CASINO & RESORT INC	764.000	46,313.68
MONARCH CASINO & RESORT INC	613.000	37,160.06
MONARCH CEMENT CO/THE	63.000	6,615.00
MONARCH CEMENT CO/THE	27.000	2,835.00
MONDELEZ INTERNATIONAL INC	38,157.000	2,233,329.21
MONDELEZ INTERNATIONAL INC	83,539.000	4,889,537.67
MONDELEZ INTERNATIONAL INC	15,800.000	924,774.00
MONDELEZ INTERNATIONAL INC	10,772.000	630,485.16
MONDELEZ INTERNATIONAL INC	4,831.000	282,758.43
MONDELEZ INTERNATIONAL INC	6,900.000	403,857.00
MONEYGRAM INTERNATIONAL INC	95.000	624.15
MONEYGRAM INTERNATIONAL INC	123.000	808.11
MONITRONICS INTERNATIONAL INC	112.000	813.12
MONITRONICS INTERNATIONAL INC	312.000	2,265.12
MONMOUTH REAL ESTATE INVESTMEN	4,364.000	77,199.16
MONMOUTH REAL ESTATE INVESTMEN	9,882.000	174,812.58
MONOLITHIC POWER SYSTEMS INC	2,477.000	874,901.17

Security Description	Shares/Par	Base Market Value
MONOLITHIC POWER SYSTEMS INC	1,135.000	400,893.35
MONRO INC	1,384.000	91,067.20
MONRO INC	2,885.000	189,833.00
MONOPAR THERAPEUTICS INC	6,086.000	37,733.20
MONOPAR THERAPEUTICS INC	2,685.000	16,647.00
MONSTER BEVERAGE CORP	2,378.000	216,612.02
MONSTER BEVERAGE CORP	10,278.000	936,223.02
MONSTER BEVERAGE CORP	1,066.000	97,101.94
MONSTER BEVERAGE CORP	22,476.000	2,047,338.84
MOODY'S CORP	4,491.000	1,341,057.51
MOODY'S CORP	9,825.000	2,933,843.25
MOOG INC	4,551.000	378,415.65
MOOG INC	2,018.000	167,796.70
MOORE HANDLEY INC	612.000	0.06
MORGAN GROUP HOLDING CO	12.000	90.00
MORGAN GROUP HOLDING CO	32.000	240.00
MORGAN STANLEY	22,620.000	1,756,669.20
MORGAN STANLEY	10,780.000	837,174.80
MORGAN STANLEY	48,680.000	3,780,488.80
MORGAN STANLEY	20,000.000	1,553,200.00
MORGAN STANLEY	92,345.000	7,171,512.70
MORGAN STANLEY	42,221.000	3,278,882.86
MORGAN STANLEY	8,800.000	683,408.00
MORGAN STANLEY	4,834.000	375,408.44
MORPHIC HOLDING INC	1,265.000	80,049.20
MORPHIC HOLDING INC	2,861.000	181,044.08
MOSAIC CO/THE	21,103.000	667,065.83
MOSAIC CO/THE	9,694.000	306,427.34
MOSYS INC	17.000	65.62
MOSYS INC	8.000	30.88
MOSSIMO INC	12,487.000	0.00
MOTORCAR PARTS OF AMERICA INC	2,441.000	54,922.50
MOTORCAR PARTS OF AMERICA INC	1,078.000	24,255.00
MOTOROLA SOLUTIONS INC	1,783.000	335,293.15
MOTOROLA SOLUTIONS INC	4,603.000	865,594.15
MOTOROLA SOLUTIONS INC	799.000	150,251.95
MOTOROLA SOLUTIONS INC	10,065.000	1,892,723.25
MOVADO GROUP INC	2,944.000	83,756.80
MOVADO GROUP INC	1,384.000	39,374.80
MOVIE GALLERY INC COM	15,125.000	30.25
PAUL MUELLER CO	100.000	5,000.00
PAUL MUELLER CO	19.000	950.00
MUELLER INDUSTRIES INC	2,448.000	101,224.80
MUELLER INDUSTRIES INC	5,546.000	229,327.10
MUELLER WATER PRODUCTS INC	16,565.000	230,087.85

Security Description	Shares/Par	Base Market Value
MUELLER WATER PRODUCTS INC	7,111.000	98,771.79
MR COOPER GROUP INC	2,366.000	82,242.16
MR COOPER GROUP INC	5,358.000	186,244.08
MURPHY OIL CORP	11,696.000	191,931.36
MURPHY OIL CORP	5,165.000	84,757.65
MURPHY USA INC	1,004.000	145,138.24
MURPHY USA INC	2,429.000	351,136.24
ONCOTELIC THERAPEUTICS INC	10.000	2.71
MYERS INDUSTRIES INC	1,208.000	23,870.08
MYERS INDUSTRIES INC	3,559.000	70,325.84
MYRIAD GENETICS INC	4,377.000	133,279.65
MYRIAD GENETICS INC	9,912.000	301,820.40
MYREXIS INC	2,766.000	132.77
MYREXIS INC	900.000	43.20
NBT BANCORP INC	5,012.000	199,978.80
NBT BANCORP INC	2,213.000	88,298.70
NCR CORP	194,700.000	7,388,865.00
NCR CORP	89,980.000	3,414,741.00
NASB FINANCIAL INC	473.000	31,074.92
NASB FINANCIAL INC	209.000	13,730.78
NIC INC	3,117.000	105,759.81
NIC INC	6,572.000	222,987.96
NL INDUSTRIES INC	2,104.000	15,674.80
NL INDUSTRIES INC	4,262.000	31,751.90
NMI HOLDINGS INC	61,478.000	1,453,339.92
NMI HOLDINGS INC	135,197.000	3,196,057.08
NMI HOLDINGS INC	5,817.000	137,513.88
NMI HOLDINGS INC	2,601.000	61,487.64
NMT MEDICAL INC	2,441.000	0.00
NMT MEDICAL INC	200.000	0.00
NN INC	1,706.000	12,061.42
NN INC	691.000	4,885.37
NRG ENERGY INC	1,695.000	63,952.35
NRG ENERGY INC	7,593.000	286,483.89
NRG ENERGY INC	16,638.000	627,751.74
NRG ENERGY INC	39,747.000	1,499,654.31
NRG ENERGY INC	17,457.000	658,652.61
NRG ENERGY INC	3,780.000	142,619.40
NVE CORP	1,231.000	86,293.10
NVE CORP	597.000	41,849.70
NVR INC	212.000	998,717.16
NVR INC	97.000	456,960.21
NVR INC	64.000	301,499.52
NVR INC	142.000	668,952.06
N-VIRO INTERNATIONAL CORP	546.000	0.11

Security Description	Shares/Par	Base Market Value
N-VIRO INTERNATIONAL CORP	300.000	0.06
NV5 GLOBAL INC	1,329.000	128,341.53
NV5 GLOBAL INC	587.000	56,686.59
NOV INC	11,941.000	163,830.52
NOV INC	26,196.000	359,409.12
NACCO INDUSTRIES INC	1,007.000	25,124.65
NACCO INDUSTRIES INC	846.000	21,107.70
NANOGEN INC	400.000	0.00
NANOGEN INC	6,805.000	0.00
NANOPHASE TECHNOLOGIES CORP	600.000	714.00
NANOPHASE TECHNOLOGIES CORP	1,837.000	2,186.03
NANOSTRING TECHNOLOGIES INC	2,250.000	147,847.50
NANOSTRING TECHNOLOGIES INC	5,093.000	334,661.03
NASDAQ INC	6,974.000	1,028,386.04
NASDAQ INC	3,189.000	470,249.94
NASDAQ INC	1,424.000	209,983.04
NASDAQ INC	3,176.000	468,332.96
NATERA INC	1,954.000	198,409.16
NATERA INC	863.000	87,629.02
NATHAN'S FAMOUS INC	345.000	21,766.05
NATHAN'S FAMOUS INC	779.000	49,147.11
NATIONAL BANK HOLDINGS CORP	1,401.000	55,591.68
NATIONAL BANK HOLDINGS CORP	3,170.000	125,785.60
NATIONAL BEVERAGE CORP	3,246.000	158,761.86
NATIONAL BEVERAGE CORP	1,436.000	70,234.76
NATIONAL CINEMEDIA INC	4,527.000	20,914.74
NATIONAL CINEMEDIA INC	5,258.000	24,291.96
NATIONAL HEALTHCARE CORP	896.000	69,807.36
NATIONAL HEALTHCARE CORP	2,027.000	157,923.57
NATIONAL HEALTH INVESTORS INC	3,830.000	276,832.40
NATIONAL HEALTH INVESTORS INC	1,823.000	131,766.44
NATIONAL PRESTO INDUSTRIES INC	274.000	27,967.18
NATIONAL PRESTO INDUSTRIES INC	755.000	77,062.85
NATIONAL RECORD MART INC	8,200.000	0.00
NATIONAL RESEARCH CORP	1,652.000	77,363.16
NATIONAL RESEARCH CORP	730.000	34,185.90
NATIONAL STORAGE AFFILIATES TR	2,423.000	96,750.39
NATIONAL STORAGE AFFILIATES TR	5,298.000	211,549.14
NATIONAL VISION HOLDINGS INC	41,420.000	1,815,438.60
NATIONAL VISION HOLDINGS INC	6,019.000	263,812.77
NATIONAL VISION HOLDINGS INC	89,172.000	3,908,408.76
NATIONAL VISION HOLDINGS INC	2,658.000	116,500.14
NATIONAL WESTERN LIFE GROUP IN	240.000	59,760.00
NATIONAL WESTERN LIFE GROUP IN	543.000	135,207.00
NATURAL ALTERNATIVES INTERNATI	1,922.000	29,521.92

Security Description	Shares/Par	Base Market Value
NATURAL ALTERNATIVES INTERNATI	787.000	12,088.32
NATURAL GAS SERVICES GROUP INC	3,592.000	33,908.48
NATURAL GAS SERVICES GROUP INC	1,181.000	11,148.64
NATURE'S SUNSHINE PRODUCTS INC	1,669.000	33,179.72
NATURE'S SUNSHINE PRODUCTS INC	1,295.000	25,744.60
NATUS MEDICAL INC	3,254.000	83,334.94
NATUS MEDICAL INC	1,438.000	36,827.18
NAUTILUS INC	3,011.000	47,092.04
NAUTILUS INC	1,138.000	17,798.32
NAVISTAR INTERNATIONAL CORP	4,625.000	203,638.75
NAVISTAR INTERNATIONAL CORP	1,972.000	86,827.16
NAVIDEA BIOPHARMACEUTICALS INC	21.000	42.42
NAVIDEA BIOPHARMACEUTICALS INC	5.000	10.10
NAVIENT CORP	16,265.000	232,752.15
NAVIENT CORP	7,183.000	102,788.73
NEENAH INC	2,865.000	147,203.70
NEENAH INC	1,046.000	53,743.48
NELNET INC	3,284.000	238,878.16
NELNET INC	1,450.000	105,473.00
NEOGEN CORP	5,108.000	454,050.12
NEOGEN CORP	2,077.000	184,624.53
NEOMAGIC CORP	1,690.000	20.62
NEOMAGIC CORP	100.000	1.22
NEOLEUKIN THERAPEUTICS INC	3,875.000	47,701.25
NEOLEUKIN THERAPEUTICS INC	1,712.000	21,074.72
NEOGENOMICS INC	4,379.000	211,199.17
NEOGENOMICS INC	9,915.000	478,200.45
NEOPHOTONICS CORP	100.000	1,195.00
NEOSE TECHNOLOGIES INC	9,800.000	107.80
NESCO INC COM	5,500.000	0.55
NETBANK INC COM	43,611.000	43,611.00
NET 1 UEPS TECHNOLOGIES INC	3,500.000	19,600.00
NET 1 UEPS TECHNOLOGIES INC	1,646.000	9,217.60
NETAPP INC	8,887.000	645,818.29
NETAPP INC	3,985.000	289,589.95
NETAPP INC	5,849.000	425,046.83
NETAPP INC	12,801.000	930,248.67
NETFLIX INC	27,133.000	14,154,200.78
NETFLIX INC	12,417.000	6,477,452.22
NETEASE INC ADR	6,748.000	696,798.48
NETEASE INC ADR	3,605.000	372,252.30
NETGEAR INC	1,362.000	55,978.20
NETGEAR INC	3,438.000	141,301.80
NETSOL TECHNOLOGIES INC	3,913.000	15,378.09
NETSOL TECHNOLOGIES INC	1,822.000	7,160.46



Security Description	Shares/Par	Base Market Value
NETSCOUT SYSTEMS INC	7,102.000	199,992.32
NETSCOUT SYSTEMS INC	3,137.000	88,337.92
NETLIST INC	400.000	696.00
NETLIST INC	1,000.000	1,740.00
NETWORK-1 TECHNOLOGIES INC	1,074.000	3,350.88
NETWORK-1 TECHNOLOGIES INC	406.000	1,266.72
NEUROBIOLOGICAL TECHNOLOGIES I	836.000	4.43
NEUROBIOLOGICAL TECHNOLOGIES I	100.000	0.53
NEUROCRINE BIOSCIENCES INC	500.000	48,625.00
NEUROCRINE BIOSCIENCES INC	2,296.000	223,286.00
NEUROCRINE BIOSCIENCES INC	5,118.000	497,725.50
NEUROCRINE BIOSCIENCES INC	1,000.000	97,250.00
NEURONETICS INC	169,464.000	2,096,269.68
NEURONETICS INC	77,060.000	953,232.20
NEUROBO PHARMACEUTICALS INC	3,305.000	14,542.00
NEUROBO PHARMACEUTICALS INC	1,462.000	6,432.80
NEVRO CORP	1,246.000	173,817.00
NEVRO CORP	2,700.000	376,650.00
EUROBO PHARMACEUTICALS INC	268.000	0.00
NEW GENERATION BIOFUELS HOLDIN	469.000	0.00
NEW GENERATION BIOFUELS HOLDIN	100.000	0.00
NEW JERSEY RESOURCES CORP	4,306.000	171,680.22
NEW JERSEY RESOURCES CORP	9,749.000	388,692.63
NEW MOUNTAIN FINANCE CORP	843.000	10,453.20
NEW ORIENTAL EDUCATION & TECHN ADR	61,960.000	867,440.00
NEW ORIENTAL EDUCATION & TECHN ADR	131,160.000	1,836,240.00
NEW SENIOR INVESTMENT GROUP IN	4,424.000	27,561.52
NEW SENIOR INVESTMENT GROUP IN	9,826.000	61,215.98
NEW YORK MORTGAGE TRUST INC	21,508.000	96,140.76
NEW YORK MORTGAGE TRUST INC	9,499.000	42,460.53
ESCROW NEW YORK REIT INC	460.000	0.00
ESCROW NEW YORK REIT INC	1,307.000	0.00
NEWELL BRANDS INC	21,950.000	587,821.00
NEWELL BRANDS INC	10,047.000	269,058.66
NEWMARK GROUP INC	13,400.000	134,067.00
NEWMARK GROUP INC	5,993.000	59,959.97
NEWMONT CORP	45,939.000	2,768,743.53
NEWMONT CORP	7,475.000	450,518.25
NEWMONT CORP	16,668.000	1,004,580.36
NEWMONT CORP	21,015.000	1,266,574.05
NEWPARK RESOURCES INC	4,480.000	14,067.20
NEWPARK RESOURCES INC	9,675.000	30,379.50
NEWS CORP	10,413.000	264,802.59
NEWS CORP	22,806.000	579,956.58
NEWS CORP	3,344.000	78,450.24

Security Description	Shares/Par	Base Market Value
NEWS CORP	7,315.000	171,609.90
NEWTEK BUSINESS SERVICES CORP	617.000	16,473.90
NEWTEK BUSINESS SERVICES CORP	294.000	7,849.80
NEXTIER OILFIELD SOLUTIONS INC	14,562.000	54,170.64
NEXTIER OILFIELD SOLUTIONS INC	2,682.000	9,977.04
NEWSSTAR FINANCIAL INCCVR CONTRA	1,017.000	0.00
NEWSSTAR FINANCIAL INCCVR CONTRA	253.000	0.00
NEXTERA ENTERPRISES INC	27,540.000	30.29
NEXTERA ENTERPRISES INC	1,600.000	1.76
NEXPRISE INC	100.000	15.00
NEXPRISE INC	1,544.000	231.60
NEXSTAR MEDIA GROUP INC	3,182.000	446,848.26
NEXSTAR MEDIA GROUP INC	1,406.000	197,444.58
NEXTERA ENERGY INC	57,746.000	4,366,175.06
NEXTERA ENERGY INC	13,212.000	998,959.32
NEXTERA ENERGY INC	126,238.000	9,544,855.18
NEXTERA ENERGY INC	5,924.000	447,913.64
NEXTERA ENERGY PARTNERS LP	18,439.000	1,343,834.32
NEXTERA ENERGY PARTNERS LP	58,296.000	4,248,612.48
NEXPOINT RESIDENTIAL TRUST INC	803.000	37,010.27
NEXPOINT RESIDENTIAL TRUST INC	1,157.000	53,326.13
NEXTGEN HEALTHCARE INC	6,630.000	120,003.00
NEXTGEN HEALTHCARE INC	3,294.000	59,621.40
NEXIEN BIOPHARMA INC	50.000	4.40
NEXTCURE INC	1,629.000	16,306.29
NEXTCURE INC	3,687.000	36,906.87
NICOLET BANKSHARES INC	638.000	53,247.48
NICOLET BANKSHARES INC	1,447.000	120,766.62
NIKE INC	9,699.000	1,288,900.11
NIKE INC	1,538.000	204,384.82
NIKE INC	3,430.000	455,812.70
NIKE INC	4,269.000	567,307.41
NIKE INC	36,044.000	4,789,887.16
NIKE INC	78,339.000	10,410,469.71
NISOURCE INC	10,477.000	252,600.47
NISOURCE INC	22,674.000	546,670.14
NISOURCE INC	23,363.000	563,281.93
NISOURCE INC	10,357.000	249,707.27
NITCHES INC	100.000	14.00
NITCHES INC	980.000	137.20
NLIGHT INC	2,648.000	85,795.20
NLIGHT INC	57,577.000	1,865,494.80
NLIGHT INC	26,182.000	848,296.80
NLIGHT INC	5,995.000	194,238.00
NKARTA INC	1,350.000	44,415.00

Security Description	Shares/Par	Base Market Value
NKARTA INC	3,012.000	99,094.80
NOBILITY HOMES INC	348.000	10,440.00
NOBILITY HOMES INC	1,063.000	31,890.00
NOBLE INTL LTD	5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP	101,977.000	1,478,666.50
NOBLE MIDSTREAM PARTNERS LP	32,264.000	467,828.00
NORD RESOURCES CORP	100.000	0.01
NORD RESOURCES CORP	1,594.000	0.16
NORFOLK SOUTHERN CORP	6,986.000	1,875,880.72
NORFOLK SOUTHERN CORP	700.000	187,964.00
NORFOLK SOUTHERN CORP	15,276.000	4,101,911.52
NORFOLK SOUTHERN CORP	300.000	80,556.00
NORFOLK SOUTHERN CORP	883.000	237,103.16
NORFOLK SOUTHERN CORP	1,968.000	528,447.36
NORTECH SYSTEMS INC	484.000	2,991.12
NORTECH SYSTEMS INC	337.000	2,082.66
NORTHEAST INDIANA BANCORP INC	588.000	24,108.00
NORTHERN OIL AND GAS INC	265.000	3,201.20
NORTHERN OIL AND GAS INC	2,788.000	33,679.04
NORTHERN TECHNOLOGIES INTERNAT	170.000	2,584.00
NORTHERN TECHNOLOGIES INTERNAT	168.000	2,553.60
NORTHERN TRUST CORP	12,546.000	1,318,710.06
NORTHERN TRUST CORP	7,332.000	770,666.52
NORTHERN TRUST CORP	3,288.000	345,601.68
NORTHERN TRUST CORP	5,745.000	603,856.95
NORTHFIELD BANCORP INC	7,586.000	120,769.12
NORTHFIELD BANCORP INC	3,349.000	53,316.08
NORTHRIM BANCORP INC	259.000	11,010.09
NORTHRIM BANCORP INC	877.000	37,281.27
NORTHROP GRUMMAN CORP	1,327.000	429,470.28
NORTHROP GRUMMAN CORP	9,064.000	2,933,472.96
NORTHROP GRUMMAN CORP	3,015.000	975,774.60
NORTHROP GRUMMAN CORP	4,158.000	1,345,695.12
NORTHWEST BIOTHERAPEUTICS INC	4,464.000	6,651.36
NORTHWEST BIOTHERAPEUTICS INC	2,200.000	3,278.00
NORTHWEST NATURAL HOLDING CO	1,652.000	89,125.40
NORTHWEST NATURAL HOLDING CO	3,738.000	201,665.10
NORTHWEST PIPE CO	2,525.000	84,385.50
NORTHWEST PIPE CO	1,116.000	37,296.72
NORTHWESTERN CORP	5,545.000	361,534.00
NORTHWESTERN CORP	2,448.000	159,609.60
NORTONLIFELOCK INC	16,206.000	344,539.56
NORTONLIFELOCK INC	35,544.000	755,665.44
NORTONLIFELOCK INC	8,786.000	186,790.36
NORTONLIFELOCK INC	19,592.000	416,525.92

Security Description	Shares/Par	Base Market Value
NOVATION COS INC	1,626.000	90.57
NOVATION COS INC	100.000	5.57
NOVAVAX INC	2,322.000	421,001.82
NOVAVAX INC	5,389.000	977,079.59
NOVANTA INC	3,448.000	454,756.72
NOVANTA INC	1,523.000	200,868.47
NOVELSTEM INTERNATIONAL CORP	1,200.000	276.00
NOVELSTEM INTERNATIONAL CORP	2,639.000	606.97
NOW INC	11,073.000	111,726.57
NOW INC	4,049.000	40,854.41
NU SKIN ENTERPRISES INC	2,840.000	150,207.60
NU SKIN ENTERPRISES INC	6,431.000	340,135.59
NUCOR CORP	8,105.000	650,588.35
NUCOR CORP	10,709.000	859,611.43
NUCOR CORP	4,803.000	385,536.81
NUCOR CORP	17,689.000	1,419,896.03
NUSTAR ENERGY LP	282,097.000	4,821,037.73
NUSTAR ENERGY LP	89,262.000	1,525,487.58
NVIDIA CORP	4,610.000	2,461,417.30
NVIDIA CORP	230.000	122,803.90
NVIDIA CORP	10,393.000	5,549,134.49
NVIDIA CORP	9,940.000	5,307,264.20
NVIDIA CORP	514.000	274,440.02
NVIDIA CORP	17,181.000	9,173,451.33
NVIDIA CORP	37,492.000	20,018,103.56
NVIDIA CORP	4,686.000	2,501,995.98
NUTROGANICS INC	831.000	4.99
NXXI INC	600.000	0.72
NXXI INC	10,661.000	12.79
NUVASIVE INC	4,408.000	288,988.48
NUVASIVE INC	1,946.000	127,579.76
O-I GLASS INC	5,502.000	81,099.48
O-I GLASS INC	12,465.000	183,734.10
O'REILLY AUTOMOTIVE INC	4,234.000	2,147,696.50
O'REILLY AUTOMOTIVE INC	1,936.000	982,036.00
O'REILLY AUTOMOTIVE INC	523.000	265,291.75
O'REILLY AUTOMOTIVE INC	234.000	118,696.50
OFG BANCORP	2,240.000	50,668.80
OFG BANCORP	5,073.000	114,751.26
OSI SYSTEMS INC	1,122.000	107,824.20
OSI SYSTEMS INC	2,851.000	273,981.10
OAKTREE SPECIALTY LENDING CORP	2,208.000	13,689.60
OAKTREE SPECIALTY LENDING CORP	706.000	4,377.20
OBLONG INC	104.000	517.92
OBLONG INC	50.000	249.00

Security Description	Shares/Par	Base Market Value
OCCIDENTAL PETROLEUM CORP	25,242.000	671,942.04
OCCIDENTAL PETROLEUM CORP	55,362.000	1,473,736.44
OCEANEERING INTERNATIONAL INC	8,796.000	100,450.32
OCEANEERING INTERNATIONAL INC	3,374.000	38,531.08
OCEANFIRST FINANCIAL CORP	2,902.000	69,473.88
OCEANFIRST FINANCIAL CORP	1,965.000	47,042.10
OCWEN FINANCIAL CORP	257.066	7,308.39
OCWEN FINANCIAL CORP	370.933	10,545.63
OCULAR THERAPEUTIX INC	1,597.000	26,206.77
OCUPHIRE PHARMA INC	7.000	40.67
OCUPHIRE PHARMA INC	2.000	11.62
ODYSSEY MARINE EXPLORATION INC	55.000	367.40
OFFICE PROPERTIES INCOME TRUST	1.480	40.73
OHIO VALLEY BANC CORP	392.000	9,682.40
OHIO VALLEY BANC CORP	1,062.000	26,231.40
OIL-DRI CORP OF AMERICA	855.000	29,446.20
OIL-DRI CORP OF AMERICA	1,488.000	51,246.72
OIL STATES INTERNATIONAL INC	1,705.000	10,281.15
OIL STATES INTERNATIONAL INC	4,055.000	24,451.65
OILSANDS QUEST INC	6,499.000	0.00
OILSANDS QUEST INC	400.000	0.00
OKTA INC	808.000	178,107.44
OKTA INC	1,803.000	397,435.29
OLD DOMINION FREIGHT LINE INC	4,800.000	1,153,968.00
OLD DOMINION FREIGHT LINE INC	2,100.000	504,861.00
OLD DOMINION FREIGHT LINE INC	2,720.000	653,915.20
OLD DOMINION FREIGHT LINE INC	5,956.000	1,431,881.96
OLD DOMINION FREIGHT LINE INC	1,717.000	412,783.97
OLD DOMINION FREIGHT LINE INC	3,829.000	920,529.89
OLD NATIONAL BANCORP/IN	13,087.000	253,102.58
OLD NATIONAL BANCORP/IN	6,081.000	117,606.54
OLD SECOND BANCORP INC	323.000	4,266.83
OLD SECOND BANCORP INC	97.000	1,281.37
OLIN CORP	13,357.000	507,165.29
OLIN CORP	5,899.000	223,985.03
OLYMPIC STEEL INC	1,431.000	42,142.95
OLYMPIC STEEL INC	416.000	12,251.20
OMNICOM GROUP INC	13,179.000	977,222.85
OMNICOM GROUP INC	6,018.000	446,234.70
OMEGA FLEX INC	765.000	120,778.20
OMEGA FLEX INC	443.000	69,940.84
OMNICELL INC	4,628.000	601,038.36
OMNICELL INC	2,044.000	265,454.28
OMEROS CORP	7,607.000	135,404.60
OMEROS CORP	3,361.000	59,825.80

Security Description	Shares/Par	Base Market Value
180 DEGREE CAPITAL CORP	107.000	788.59
180 DEGREE CAPITAL CORP	390.000	2,874.30
ONCOCYTE CORP	90.000	467.10
ONCOCYTE CORP	38.000	197.22
ONE GAS INC	2,478.000	190,582.98
ONE GAS INC	5,611.000	431,542.01
ONCTERNAL THERAPEUTICS INC	63.000	524.16
ONCTERNAL THERAPEUTICS INC	334.000	2,778.88
ONE LIBERTY PROPERTIES INC	3,362.000	74,871.74
ONE LIBERTY PROPERTIES INC	1,315.000	29,285.05
ONE PRICE CLOTHING STORES INC	2,557.000	0.00
1-800-FLOWERS.COM INC	1,807.000	49,891.27
1-800-FLOWERS.COM INC	4,093.000	113,007.73
ONEOK INC	12,879.000	652,450.14
ONEOK INC	86,150.000	4,364,359.00
ONEOK INC	28,184.000	1,427,801.44
ONEOK INC	27,256.000	1,380,788.96
ONESPAN INC	2,566.000	62,867.00
ONESPAN INC	6,205.000	152,022.50
OMTHERA PHARMACEUTICALS	771.000	0.00
OMTHERA PHARMACEUTICALS	2,185.000	0.00
ONTO INNOVATION INC	1,951.000	128,200.21
ONTO INNOVATION INC	4,416.000	290,175.36
ONTRAK INC	1,373.000	44,704.88
ONTRAK INC	3,109.000	101,229.04
OPIANT PHARMACEUTICALS INC	1,539.000	16,344.18
OPIANT PHARMACEUTICALS INC	3,438.000	36,511.56
OPKO HEALTH INC	43,988.000	188,708.52
OPKO HEALTH INC	19,426.000	83,337.54
OPPENHEIMER HOLDINGS INC	1,161.000	46,498.05
OPTICAL CABLE CORP	827.000	2,985.47
OPTICAL CABLE CORP	321.000	1,158.81
ORACLE CORP	3,767.000	264,330.39
ORACLE CORP	2,800.000	196,476.00
ORACLE CORP	51,988.000	3,647,997.96
ORACLE CORP	113,867.000	7,990,047.39
ORACLE CORP	8,400.000	589,428.00
ORACLE CORP	1,300.000	91,221.00
OPTIMIZERX CORP	3,682.000	179,276.58
OPTIMIZERX CORP	8,336.000	405,879.84
OPTIMIZERX CORP	35,594.000	1,733,071.86
OPTIMIZERX CORP	78,274.000	3,811,161.06
OPTION CARE HEALTH INC	2,501.000	44,367.74
OPTION CARE HEALTH INC	1,047.000	18,573.78
ORASURE TECHNOLOGIES INC	4,343.000	50,682.81

Security Description	Shares/Par	Base Market Value
ORASURE TECHNOLOGIES INC	9,628.000	112,358.76
ORBIT INTERNATIONAL CORP	335.000	1,976.50
ORBCOMM INC	5,139.000	39,210.57
ORBCOMM INC	2,705.000	20,639.15
ORCHID ISLAND CAPITAL INC	100.000	601.00
ORCHID ISLAND CAPITAL INC	3,425.000	20,584.25
ORGANOVO HOLDINGS INC	296.000	2,853.44
ORGANOVO HOLDINGS INC	148.000	1,426.72
ORION GROUP HOLDINGS INC	1,559.000	9,463.13
ORION GROUP HOLDINGS INC	3,923.000	23,812.61
ORLEANS HOMEBUILDERS INC	2,200.000	220.00
ORMAT TECHNOLOGIES INC	1,953.000	153,369.09
ORMAT TECHNOLOGIES INC	4,421.000	347,181.13
ORTHOPEDIATRICS CORP	553.000	26,958.75
ORTHOPEDIATRICS CORP	1,350.000	65,812.50
ORTHOPEDIATRICS CORP	40,809.000	1,989,438.75
ORTHOPEDIATRICS CORP	89,747.000	4,375,166.25
ORTHOFIX MEDICAL INC	3,032.000	131,437.20
ORTHOFIX MEDICAL INC	1,388.000	60,169.80
OSCIENT PHARMACEUTICALS CORP COM NEW	1,863.000	17.51
OTELCO INC	3,780.000	44,377.20
OTELCO INC	1,673.000	19,641.02
OTIS WORLDWIDE CORP	11,104.000	760,068.80
OTIS WORLDWIDE CORP	4,300.000	294,335.00
OTIS WORLDWIDE CORP	24,257.000	1,660,391.65
OTIS WORLDWIDE CORP	1,900.000	130,055.00
OTONOMY INC	2,575.000	6,566.25
OTONOMY INC	3,446.000	8,787.30
OTTER TAIL CORP	5,012.000	231,404.04
OTTER TAIL CORP	2,214.000	102,220.38
OUTFRONT MEDIA INC	5,837.000	127,421.71
OUTFRONT MEDIA INC	13,220.000	288,592.60
OVERSEAS SHIPHOLDING GROUP INC	138.000	284.28
OVERSEAS SHIPHOLDING GROUP INC	309.000	636.54
OVERSTOCK.COM INC	2,132.000	141,266.32
OVERSTOCK.COM INC	942.000	62,416.92
OVINTIV INC	9,261.000	220,597.02
OVINTIV INC	20,971.000	499,529.22
OWENS & MINOR INC	6,642.000	249,672.78
OWENS & MINOR INC	2,791.000	104,913.69
OXFORD INDUSTRIES INC	2,312.000	202,115.04
OXFORD INDUSTRIES INC	1,022.000	89,343.24
OYSTER POINT PHARMA INC	702.000	12,832.56
OYSTER POINT PHARMA INC	1,592.000	29,101.76
P&F INDUSTRIES INC	1,228.000	8,080.24

Security Description	Shares/Par	Base Market Value
P&F INDUSTRIES INC	575.000	3,783.50
PHX MINERALS INC	4,557.000	13,078.59
PHX MINERALS INC	1,992.000	5,717.04
PAB BANKSHARES INC	1,204.000	0.12
PAB BANKSHARES INC	100.000	0.01
PAM TRANSPORTATION SERVICES IN	326.000	20,114.20
PAM TRANSPORTATION SERVICES IN	1,158.000	71,448.60
PBF ENERGY INC	7,752.000	109,690.80
PBF ENERGY INC	3,423.000	48,435.45
PC CONNECTION INC	1,225.000	56,827.75
PC CONNECTION INC	2,987.000	138,566.93
PCD INC COM	12,400.000	0.00
PCTEL INC	6,544.000	45,480.80
PCTEL INC	2,890.000	20,085.50
PDC ENERGY INC	7,881.000	271,106.40
PDC ENERGY INC	3,417.000	117,544.80
PDF SOLUTIONS INC	3,134.000	55,722.52
PDF SOLUTIONS INC	7,096.000	126,166.88
PDL BIOPHARMA INC	6,656.000	16,440.32
PDL BIOPHARMA INC	13,539.000	33,441.33
PGT INNOVATIONS INC	2,865.000	72,341.25
PGT INNOVATIONS INC	6,487.000	163,796.75
LUKOIL PJSC ADR	43,500.000	3,514,365.00
LUKOIL PJSC ADR	99,400.000	8,030,526.00
PJT PARTNERS INC	2,047.000	138,479.55
PJT PARTNERS INC	903.000	61,087.95
PNC FINANCIAL SERVICES GROUP I	12,033.000	2,110,708.53
PNC FINANCIAL SERVICES GROUP I	2,956.000	518,511.96
PNC FINANCIAL SERVICES GROUP I	2,130.000	373,623.30
PNC FINANCIAL SERVICES GROUP I	1,325.000	232,418.25
PNC FINANCIAL SERVICES GROUP I	26,319.000	4,616,615.79
PNC FINANCIAL SERVICES GROUP I	5,095.000	893,713.95
PNM RESOURCES INC	7,324.000	359,242.20
PNM RESOURCES INC	3,235.000	158,676.75
PPG INDUSTRIES INC	14,027.000	2,107,697.02
PPG INDUSTRIES INC	6,420.000	964,669.20
PPG INDUSTRIES INC	2,260.000	339,587.60
PPG INDUSTRIES INC	1,014.000	152,363.64
PPL CORP	20,063.000	578,616.92
PPL CORP	44,029.000	1,269,796.36
PPL CORP	2,548.000	73,484.32
PPL CORP	5,683.000	163,897.72
PRA GROUP INC	4,921.000	182,421.47
PRA GROUP INC	2,174.000	80,590.18
PHI GROUP INC WTS EXP 08/30/2022	155.000	0.00



Security Description	Shares/Par	Base Market Value
PHI GROUP INC WTS EXP 08/30/2022	183.000	0.00
PS BUSINESS PARKS INC	870.000	134,484.60
PS BUSINESS PARKS INC	1,713.000	264,795.54
PVH CORP	1,994.000	210,765.80
PVH CORP	4,364.000	461,274.80
PTC THERAPEUTICS INC	5,864.000	277,660.40
PTC THERAPEUTICS INC	2,590.000	122,636.50
PACCAR INC	9,817.000	912,195.64
PACCAR INC	21,468.000	1,994,806.56
PACCAR INC	3,846.000	357,370.32
PACCAR INC	8,578.000	797,067.76
P10 HOLDINGS INC	435.000	3,092.85
P10 HOLDINGS INC	1,380.000	9,811.80
PACIFIC BIOSCIENCES OF CALIFOR	2,304.000	76,746.24
PACIFIC BIOSCIENCES OF CALIFOR	9,240.000	307,784.40
PACIFIC MERCANTILE BANCORP	253.000	2,251.70
PACIFIC MERCANTILE BANCORP	742.000	6,603.80
PACIFIC PREMIER BANCORP INC	4,317.000	187,530.48
PACIFIC PREMIER BANCORP INC	9,774.000	424,582.56
PACIFICNET INC	100.000	0.00
PACIFICNET INC	145.000	0.00
PACIRA BIOSCIENCES INC	5,373.000	376,593.57
PACIRA BIOSCIENCES INC	2,372.000	166,253.48
PACKAGED HOME SOLUTIONS INC	13.000	0.00
PACKAGING CORP OF AMERICA	2,520.000	338,889.60
PACKAGING CORP OF AMERICA	5,618.000	755,508.64
PACKAGING CORP OF AMERICA	5,887.000	791,683.76
PACKAGING CORP OF AMERICA	2,697.000	362,692.56
PALM HARBOR HOMES INC	200.000	0.44
PALM HARBOR HOMES INC	3,488.000	7.67
PALO ALTO NETWORKS INC	200.000	64,412.00
PALO ALTO NETWORKS INC	500.000	161,030.00
PALOMAR HOLDINGS INC	764.000	51,218.56
PALOMAR HOLDINGS INC	1,731.000	116,046.24
PAPA JOHN'S INTERNATIONAL INC	1,093.000	96,883.52
PAPA JOHN'S INTERNATIONAL INC	2,476.000	219,472.64
PAR TECHNOLOGY CORP	2,221.000	145,275.61
PAR TECHNOLOGY CORP	875.000	57,233.75
PAR PACIFIC HOLDINGS INC	2,148.000	30,351.24
PAR PACIFIC HOLDINGS INC	2,361.000	33,360.93
PARAGON TECHNOLOGIES INC	578.000	3,005.60
PARAGON TECHNOLOGIES INC	1,102.000	5,730.40
PARATEK PHARMACEUTICALS INC	3,398.000	23,989.88
PARATEK PHARMACEUTICALS INC	4,275.000	30,181.50
PARETEUM CORP	544.000	250.19

Security Description	Shares/Par	Base Market Value
PARETEUM CORP	225.000	103.48
PARK AEROSPACE CORP	4,557.000	60,243.54
PARK AEROSPACE CORP	962.000	12,717.64
PARK CITY GROUP INC	2,891.000	17,721.83
PARK CITY GROUP INC	766.000	4,695.58
PARK NATIONAL CORP	1,076.000	139,126.80
PARK NATIONAL CORP	628.000	81,200.40
PARK-OHIO HOLDINGS CORP	525.000	16,532.25
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019	88.752	0.00
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019	20.786	0.00
PARKER-HANNIFIN CORP	7,820.000	2,466,662.60
PARKER-HANNIFIN CORP	3,577.000	1,128,293.11
PARKERVISION INC	19.000	22.42
PARKERVISION INC	200.000	236.00
PARSONS CORP	1,107.000	44,767.08
PARSONS CORP	488.000	19,734.72
PATRICK INDUSTRIES INC	2,189.000	186,065.00
PATRICK INDUSTRIES INC	968.000	82,280.00
PATRIOT TRANSPORTATION HOLDING	337.000	3,710.37
PATRIOT TRANSPORTATION HOLDING	632.000	6,958.32
PATTERSON COS INC	4,791.000	153,072.45
PATTERSON COS INC	10,849.000	346,625.55
PATTERSON-UTI ENERGY INC	15,269.000	108,867.97
PATTERSON-UTI ENERGY INC	6,851.000	48,847.63
PAYCHEX INC	991.000	97,137.82
PAYCHEX INC	19,035.000	1,865,810.70
PAYCHEX INC	2,210.000	216,624.20
PAYCHEX INC	8,713.000	854,048.26
PAYCOM SOFTWARE INC	1,390.000	514,383.40
PAYCOM SOFTWARE INC	1,351.000	499,951.06
PAYCOM SOFTWARE INC	606.000	224,256.36
PAYCOM SOFTWARE INC	3,039.000	1,124,612.34
PAYA HOLDINGS INC	49,489.000	542,399.44
PAYA HOLDINGS INC	108,833.000	1,192,809.68
PAYPAL HOLDINGS INC	5,240.000	1,272,481.60
PAYPAL HOLDINGS INC	11,890.000	2,887,367.60
PAYPAL HOLDINGS INC	33,681.000	8,179,094.04
PAYPAL HOLDINGS INC	23,960.000	5,818,446.40
PAYPAL HOLDINGS INC	73,417.000	17,828,584.28
PAYPAL HOLDINGS INC	11,120.000	2,700,380.80
PEABODY ENERGY CORP	3,218.000	9,847.08
PEABODY ENERGY CORP	7,479.000	22,885.74
PEAPACK-GLADSTONE FINANCIAL CO	896.000	27,668.48
PEAPACK-GLADSTONE FINANCIAL CO	2,778.000	85,784.64
PEBBLEBROOK HOTEL TRUST	4,993.000	121,279.97

Security Description	Shares/Par	Base Market Value
PEBBLEBROOK HOTEL TRUST	10,350.000	251,401.50
PEGASUS COS INC/THE	36.000	10,305.00
PENN NATIONAL GAMING INC	12,186.000	1,277,580.24
PENN NATIONAL GAMING INC	9,932.000	1,041,270.88
PENN NATIONAL GAMING INC	4,599.000	482,159.16
PENN NATIONAL GAMING INC	5,382.000	564,248.88
PENN OCTANE CORP	5,506.000	0.00
PENN OCTANE CORP	400.000	0.00
PENN TREATY AMERICAN CORP	5,199.000	4,315.17
PENN TREATY AMERICAN CORP	300.000	249.00
PENN VIRGINIA CORP	2,569.000	34,424.60
PENN VIRGINIA CORP	1,135.000	15,209.00
PENNANT GROUP INC/THE	996.500	45,639.70
PENNANT GROUP INC/THE	2,017.000	92,378.60
PENNSYLVANIA REAL ESTATE INVES	8,212.000	15,767.04
PENNSYLVANIA REAL ESTATE INVES	3,557.000	6,829.44
PENNYMAC FINANCIAL SERVICES IN	3,214.000	214,920.18
PENNYMAC FINANCIAL SERVICES IN	1,419.000	94,888.53
PEOPLES BANCORP INC/OH	503.000	16,684.51
PEOPLES BANCORP INC/OH	1,341.000	44,480.97
PENSON WORLDWIDE INC	1,000.000	0.00
PENSON WORLDWIDE INC	3,020.000	0.00
PEOPLES FINANCIAL CORP/MS	481.000	8,056.75
PEOPLES FINANCIAL CORP/MS	194.000	3,249.50
PEOPLES FINANCIAL SERVICES COR	500.000	21,275.00
PEOPLE'S UNITED FINANCIAL INC	12,088.000	216,375.20
PEOPLE'S UNITED FINANCIAL INC	26,489.000	474,153.10
PEPSICO INC	9,800.000	1,386,210.00
PEPSICO INC	22,058.000	3,120,104.10
PEPSICO INC	2,775.000	392,523.75
PEPSICO INC	1,244.000	175,963.80
PEPSICO INC	38,028.000	5,379,060.60
PEPSICO INC	83,279.000	11,779,814.55
PERDOCEO EDUCATION CORP	2,125.000	25,415.00
PERDOCEO EDUCATION CORP	4,397.000	52,588.12
PERFICIENT INC	4,000.000	234,880.00
PERFICIENT INC	1,766.000	103,699.52
PERFORMANCE FOOD GROUP CO	11,634.000	670,234.74
PERFORMANCE FOOD GROUP CO	5,190.000	298,995.90
PERKINELMER INC	662.000	84,927.98
PERKINELMER INC	2,959.000	379,610.11
PERKINELMER INC	1,476.000	189,356.04
PERKINELMER INC	6,481.000	831,447.49
PERMA-FIX ENVIRONMENTAL SERVIC	305.000	2,235.65
PERMA-FIX ENVIRONMENTAL SERVIC	1,016.000	7,447.28

Security Description	Shares/Par	Base Market Value
PERMA-PIPE INTERNATIONAL HOLDI	675.000	4,104.00
PERMA-PIPE INTERNATIONAL HOLDI	2,047.000	12,445.76
PERSPECTA INC	12,153.000	353,044.65
PERSPECTA INC	5,398.000	156,811.90
PERSONALIS INC	3,529.000	86,848.69
PERSONALIS INC	1,559.000	38,366.99
PERVASIP CORP	100.000	0.63
PERVASIP CORP	176.000	1.11
PETMED EXPRESS INC	2,308.000	81,183.90
PETMED EXPRESS INC	1,020.000	35,878.50
PETIQ INC	1,473.000	51,937.98
PETIQ INC	3,336.000	117,627.36
PETROCORP INC ESCROW SHARES COM	10,574.000	0.00
PFIZER INC	331,344.000	12,004,593.12
PFIZER INC	151,297.000	5,481,490.31
PFIZER INC	12,185.000	441,462.55
PFIZER INC	5,464.000	197,960.72
PFSWEB INC	321.000	2,166.75
PFSWEB INC	1,191.000	8,039.25
PHARMCHEM INC	1,619.000	7,900.72
PHARMANETICS INC COM	6,690.000	16.73
PHIBRO ANIMAL HEALTH CORP	4,053.000	98,893.20
PHIBRO ANIMAL HEALTH CORP	1,811.000	44,188.40
PHILIP MORRIS INTERNATIONAL IN	42,241.000	3,748,466.34
PHILIP MORRIS INTERNATIONAL IN	92,585.000	8,215,992.90
PHILLIPS 66	28,400.000	2,315,736.00
PHILLIPS 66	1,142.000	93,118.68
PHILLIPS 66	2,546.000	207,600.84
PHILLIPS 66	12,946.000	1,055,616.84
PHILLIPS 66 PARTNERS LP	26,304.000	833,047.68
PHILLIPS 66 PARTNERS LP	83,137.000	2,632,948.79
PHOENIX FOOTWEAR GROUP INC	100.000	12.91
PHOENIX FOOTWEAR GROUP INC	1,037.000	133.88
PHOENIX GOLD INTERNATIONAL INC	200.000	0.00
PHOTRONICS INC	5,089.000	65,444.54
PHOTRONICS INC	1,154.000	14,840.44
PHYSICIANS REALTY TRUST	16,776.000	296,431.92
PHYSICIANS REALTY TRUST	8,035.000	141,978.45
PHREESIA INC	737.000	38,397.70
PHREESIA INC	1,662.000	86,590.20
PIEDMONT OFFICE REALTY TRUST I	11,738.000	203,889.06
PIEDMONT OFFICE REALTY TRUST I	5,398.000	93,763.26
PINNACLE WEST CAPITAL CORP	3,079.000	250,476.65
PINNACLE WEST CAPITAL CORP	6,865.000	558,467.75
PINNACLE WEST CAPITAL CORP	3,054.000	248,442.90

Security Description	Shares/Par	Base Market Value
PINNACLE WEST CAPITAL CORP	6,689.000	544,150.15
PINTEREST INC	25,000.000	1,850,750.00
PINTEREST INC	10,900.000	806,927.00
PIONEER BANCORP INC/NY	200.000	2,330.00
PIONEER BANCORP INC/NY	100.000	1,165.00
PIONEER ENERGY SERVICES CORP	2.000	92.44
PIONEER ENERGY SERVICES CORP	1.000	46.22
PIONEER NATURAL RESOURCES CO	12,703.000	2,017,490.46
PIONEER NATURAL RESOURCES CO	5,813.000	923,220.66
PIONEER NATURAL RESOURCES CO	5,806.000	922,108.92
PIONEER NATURAL RESOURCES CO	2,607.000	414,043.74
PIPER SANDLER COS	2,194.000	240,572.10
PIPER SANDLER COS	794.000	87,062.10
PITNEY BOWES INC	19,424.000	160,053.76
PITNEY BOWES INC	6,345.000	52,282.80
PIXELWORKS INC	1,148.000	3,799.88
PIXELWORKS INC	406.000	1,343.86
PLAINS ALL AMERICAN PIPELINE L	393,588.000	3,581,650.80
PLAINS ALL AMERICAN PIPELINE L	1,243,841.000	11,318,953.10
PLANTRONICS INC	4,307.000	167,585.37
PLANTRONICS INC	1,892.000	73,617.72
PLEXUS CORP	2,916.000	267,805.44
PLEXUS CORP	1,287.000	118,198.08
PLUG POWER INC	6,228.000	223,211.52
PLUG POWER INC	14,100.000	505,344.00
PLUS THERAPEUTICS INC	0.100	0.24
PLUS THERAPEUTICS INC	0.060	0.14
PLYMOUTH INDUSTRIAL REIT INC	1,214.000	20,455.90
PLYMOUTH INDUSTRIAL REIT INC	2,700.000	45,495.00
POINT.360	3,462.000	0.35
POINT.360	200.000	0.02
POINT BLANK SOLUTIONS INC	5,287.000	0.00
POINT BLANK SOLUTIONS INC	300.000	0.00
POLARIS INC	1,700.000	226,950.00
POLARIS INC	3,900.000	520,650.00
POLARITYTE INC	1,656.000	1,838.16
POLARITYTE INC	137.000	152.07
PONIARD PHARMACEUTICALS INC	75.000	4.88
PONIARD PHARMACEUTICALS INC	5.000	0.33
POOL CORP	2,418.000	834,790.32
POOL CORP	1,105.000	381,490.20
PORTLAND GENERAL ELECTRIC CO	9,666.000	458,845.02
PORTLAND GENERAL ELECTRIC CO	4,270.000	202,696.90
POTLATCHDELTIC CORP	2,643.000	139,867.56
POTLATCHDELTIC CORP	5,984.000	316,673.28

Security Description	Shares/Par	Base Market Value
POWELL INDUSTRIES INC	1,215.000	41,152.05
POWELL INDUSTRIES INC	906.000	30,686.22
POWER INTEGRATIONS INC	2,130.000	173,552.40
POWER INTEGRATIONS INC	4,824.000	393,059.52
POWERFLEET INC	491.000	4,036.02
POWERFLEET INC	1,431.000	11,762.82
POWERWAVE TECHNOLOGIES INC	940.000	0.00
POWERWAVE TECHNOLOGIES INC	2,724.000	0.00
PREFERRED BANK/LOS ANGELES CA	807.000	51,389.76
PREFERRED BANK/LOS ANGELES CA	1,825.000	116,216.00
PREFERRED APARTMENT COMMUNITIE	2,347.000	23,117.95
PREFERRED APARTMENT COMMUNITIE	5,076.000	49,998.60
PREFORMED LINE PRODUCTS CO	729.000	50,118.75
PREFORMED LINE PRODUCTS CO	246.000	16,912.50
PREMIER FINANCIAL BANCORP INC	3,838.000	71,348.42
PREMIER FINANCIAL BANCORP INC	1,695.000	31,510.05
PREMIER INC	111,383.000	3,770,314.55
PREMIER INC	241,012.000	8,158,256.20
PREMIER INC	2,538.000	85,911.30
PREMIER INC	5,747.000	194,535.95
PREMIER LASER SYS INC CL A COM	15,000.000	0.00
PREMIER FINANCIAL CORP	4,772.000	158,716.72
PREMIER FINANCIAL CORP	2,107.000	70,078.82
PRESTIGE CONSUMER HEALTHCARE I	2,551.000	112,448.08
PRESTIGE CONSUMER HEALTHCARE I	5,775.000	254,562.00
T ROWE PRICE GROUP INC	1,304.000	223,766.40
T ROWE PRICE GROUP INC	2,908.000	499,012.80
T ROWE PRICE GROUP INC	6,376.000	1,094,121.60
T ROWE PRICE GROUP INC	13,914.000	2,387,642.40
PRICESMART INC	946.000	91,525.50
PRICESMART INC	1,633.000	157,992.75
PRIMEENERGY RESOURCES CORP	806.000	38,897.56
PRIMEENERGY RESOURCES CORP	356.000	17,180.56
PRIMECARE SYSTEMS INC	1,344.000	4.70
PRIMECARE SYSTEMS INC	100.000	0.35
PRIMORIS SERVICES CORP	3,934.000	130,333.42
PRIMORIS SERVICES CORP	1,726.000	57,182.38
PRIMIS FINANCIAL CORP	55.000	799.70
PRIMIS FINANCIAL CORP	11.000	159.94
PRINCETON NATIONAL BANCORP INC	2,431.000	15.80
PRINCETON NATIONAL BANCORP INC	1,100.000	7.15
PRINCIPAL FINANCIAL GROUP INC	3,500.000	209,860.00
PRINCIPAL FINANCIAL GROUP INC	15,633.000	937,354.68
PRINCIPAL FINANCIAL GROUP INC	7,900.000	473,684.00
PRINCIPAL FINANCIAL GROUP INC	7,157.000	429,133.72

Security Description	Shares/Par	Base Market Value
PRINCIPAL FINANCIAL GROUP INC	1,476.000	88,500.96
PRINCIPAL FINANCIAL GROUP INC	3,292.000	197,388.32
PRO-DEX INC	1,101.000	29,671.95
PRO-DEX INC	2,492.000	67,159.40
PROASSURANCE CORP	6,553.000	175,358.28
PROASSURANCE CORP	2,894.000	77,443.44
PROCTER & GAMBLE CO/THE	5,308.000	718,862.44
PROCTER & GAMBLE CO/THE	15,000.000	2,031,450.00
PROCTER & GAMBLE CO/THE	2,380.000	322,323.40
PROCTER & GAMBLE CO/THE	67,548.000	9,148,025.64
PROCTER & GAMBLE CO/THE	34,058.000	4,612,474.94
PROCTER & GAMBLE CO/THE	148,062.000	20,052,036.66
PRISM TECHNOLOGIES GROUP INC	194.000	12.01
PRISM TECHNOLOGIES GROUP INC	100.000	6.19
PROG HOLDINGS INC	3,003.000	129,999.87
PROG HOLDINGS INC	6,786.000	293,765.94
PROGRESS SOFTWARE CORP	1,782.000	78,514.92
PROGRESS SOFTWARE CORP	4,032.000	177,649.92
PROGRESSIVE CORP/THE	3,802.000	363,509.22
PROGRESSIVE CORP/THE	28,976.000	2,770,395.36
PROGRESSIVE CORP/THE	62,699.000	5,994,651.39
PROGRESSIVE CORP/THE	16,704.000	1,597,069.44
PROGRESSIVE CORP/THE	36,567.000	3,496,170.87
PROGRESSIVE CORP/THE	1,705.000	163,015.05
PROLIANCE INTERNATIONAL INC	4,794.000	59.45
PROLOGIS INC	3,594.000	380,964.00
PROLOGIS INC	44,340.000	4,700,040.00
PROLOGIS INC	1,611.000	170,766.00
PROLOGIS INC	20,230.000	2,144,380.00
PROSOFT LEARNING CORP COM	3,150.000	0.32
PROPETRO HOLDING CORP	3,944.000	42,043.04
PROPETRO HOLDING CORP	5,236.000	55,815.76
PROSPECT CAPITAL CORP	11,253.000	86,310.51
PROSPECT CAPITAL CORP	25,482.000	195,446.94
PROTALIX BIOTHERAPEUTICS INC	1,245.000	5,552.70
PROTALIX BIOTHERAPEUTICS INC	573.000	2,555.58
PROTAGENIC THERAPEUTICS INC	1.000	5.66
PROTAGENIC THERAPEUTICS INC	1.000	5.66
PROTARA THERAPEUTICS INC	969.000	15,252.06
PROTARA THERAPEUTICS INC	428.000	6,736.72
PROTAGONIST THERAPEUTICS INC	1,271.000	32,918.90
PROTAGONIST THERAPEUTICS INC	4,051.000	104,920.90
PROTECTIVE INSURANCE CORP	1,848.000	42,263.76
PROTECTIVE INSURANCE CORP	947.000	21,657.89
PROTO LABS INC	1,211.000	147,439.25

Security Description	Shares/Par	Base Market Value
PROTO LABS INC	2,530.000	308,027.50
PROVENTION BIO INC	1,712.000	17,967.44
PROVENTION BIO INC	3,875.000	40,668.13
PROVIDENT FINANCIAL HOLDINGS I	886.000	14,973.40
PROVIDENT FINANCIAL HOLDINGS I	253.000	4,275.70
PROGENICS PHARMACEUTICALS INC CONTRA	3,609.000	0.00
PROGENICS PHARMACEUTICALS INC CONTRA	6,854.000	0.00
PRUDENTIAL FINANCIAL INC	11,159.000	1,016,584.90
PRUDENTIAL FINANCIAL INC	2,529.000	230,391.90
PRUDENTIAL FINANCIAL INC	1,134.000	103,307.40
PRUDENTIAL FINANCIAL INC	24,435.000	2,226,028.50
PSYCHEMEDICS CORP	877.000	5,437.40
PSYCHEMEDICS CORP	2,723.000	16,882.60
PUBLIC SERVICE ENTERPRISE GROU	13,779.000	829,633.59
PUBLIC SERVICE ENTERPRISE GROU	6,710.000	404,009.10
PUBLIC SERVICE ENTERPRISE GROU	30,197.000	1,818,161.37
PUBLIC SERVICE ENTERPRISE GROU	9,500.000	571,995.00
PUBLIC SERVICE ENTERPRISE GROU	3,009.000	181,171.89
PUBLIC SERVICE ENTERPRISE GROU	4,200.000	252,882.00
PUBLIC STORAGE	3,480.000	858,724.80
PUBLIC STORAGE	4,270.000	1,053,665.20
PUBLIC STORAGE	9,364.000	2,310,660.64
PUBLIC STORAGE	1,560.000	384,945.60
PULTEGROUP INC	1,800.000	94,392.00
PULTEGROUP INC	3,900.000	204,516.00
PULTEGROUP INC	7,220.000	378,616.80
PULTEGROUP INC	15,763.000	826,611.72
PULSE BIOSCIENCES INC	4,133.000	97,869.44
PULSE BIOSCIENCES INC	9,356.000	221,550.08
PURCHASEPRO COM INC COM NEW	44.000	0.44
PURE BIOSCIENCE INC	185.000	133.20
PURE BIOSCIENCE INC	62.000	44.64
QCR HOLDINGS INC	1,148.000	54,208.56
QCR HOLDINGS INC	338.000	15,960.36
QEP CO INC	177.000	4,347.12
QEP CO INC	333.000	8,178.48
QC HOLDINGS INC	1,438.000	474.68
QC HOLDINGS INC	400.000	132.04
QUAD/GRAPHICS INC	1,650.000	5,824.50
QUAD/GRAPHICS INC	530.000	1,870.90
QUAD SYSTEMS CORP	8,400.000	0.01
QUAKER CHEMICAL CORP	1,954.000	476,326.58
QUAKER CHEMICAL CORP	863.000	210,373.51
PZENA INVESTMENT MANAGEMENT IN	4,804.000	50,586.12
PZENA INVESTMENT MANAGEMENT IN	1,750.000	18,427.50



Security Description	Shares/Par	Base Market Value
QTS REALTY TRUST INC	2,177.000	135,061.08
QTS REALTY TRUST INC	5,154.000	319,754.16
QORVO INC	2,625.000	479,587.50
QORVO INC	3,037.000	554,859.90
QORVO INC	5,853.000	1,069,343.10
QORVO INC	6,638.000	1,212,762.60
Q2 HOLDINGS INC	1,972.000	197,594.40
Q2 HOLDINGS INC	4,467.000	447,593.40
QUAKER FABRIC CORP NEW	8,200.000	8.20
QUALCOMM INC	10,575.000	1,402,139.25
QUALCOMM INC	30,970.000	4,106,312.30
QUALCOMM INC	4,742.000	628,741.78
QUALCOMM INC	25,600.000	3,394,304.00
QUALCOMM INC	67,657.000	8,970,641.63
QUALCOMM INC	11,300.000	1,498,267.00
QUALSTAR CORP	126.000	453.60
QUALSTAR CORP	207.000	745.20
QUALYS INC	1,357.000	142,186.46
QUALYS INC	3,072.000	321,884.16
QUANEX BUILDING PRODUCTS CORP	1,735.000	45,509.05
QUANEX BUILDING PRODUCTS CORP	3,446.000	90,388.58
QUANTA SERVICES INC	3,966.000	348,928.68
QUANTA SERVICES INC	7,900.000	695,042.00
QUANTA SERVICES INC	3,500.000	307,930.00
QUANTA SERVICES INC	8,694.000	764,898.12
QUANTERIX CORP	1,671.000	97,703.37
QUANTERIX CORP	3,739.000	218,619.33
QUANTUM CORP	444.000	3,698.52
QUANTUM CORP	1,450.000	12,078.50
QUEST DIAGNOSTICS INC	7,856.000	1,008,239.04
QUEST DIAGNOSTICS INC	3,594.000	461,253.96
QUEST DIAGNOSTICS INC	611.000	78,415.74
QUEST DIAGNOSTICS INC	1,362.000	174,799.08
QUICKLOGIC CORP	136.000	941.12
QUICKLOGIC CORP	53.000	366.76
QUINSTREET INC	8,130.000	165,039.00
QUINSTREET INC	3,591.000	72,897.30
QUMU CORP	1,850.000	12,506.00
QUMU CORP	406.000	2,744.56
QUOTIENT TECHNOLOGY INC	8,374.000	136,831.16
QUOTIENT TECHNOLOGY INC	1,337.000	21,846.58
RAIT FINANCIAL TRUST	181.000	0.00
RAIT FINANCIAL TRUST	89.000	0.00
RCM TECHNOLOGIES INC	2,174.000	7,717.70
RCM TECHNOLOGIES INC	927.000	3,290.85

Security Description	Shares/Par	Base Market Value
R1 RCM INC	9,778.000	241,321.04
R1 RCM INC	4,318.000	106,568.24
RF INDUSTRIES LTD	321.000	1,945.26
RF INDUSTRIES LTD	1,109.000	6,720.54
RLI CORP	1,755.000	195,805.35
RLI CORP	3,975.000	443,490.75
RLJ LODGING TRUST	7,310.000	113,158.80
RLJ LODGING TRUST	16,704.000	258,577.92
RMR GROUP INC/THE	98.000	3,999.38
RMR GROUP INC/THE	46.000	1,877.26
RH	1,517.000	905,042.20
RH	670.000	399,722.00
RPT REALTY	5,884.000	67,136.44
RPT REALTY	2,943.000	33,579.63
RADIAN GROUP INC	53,149.000	1,235,714.25
RADIAN GROUP INC	16,651.000	387,135.75
RADIAN GROUP INC	23,404.000	544,143.00
RADIAN GROUP INC	7,353.000	170,957.25
RADIOIO INC	1.000	0.06
RADIOIO INC	8.000	0.44
RADIUS HEALTH INC	1,854.000	38,674.44
RADIUS HEALTH INC	4,259.000	88,842.74
RADNET INC	1,878.000	40,846.50
RADNET INC	5,079.000	110,468.25
RAFAEL HOLDINGS INC	1,982.000	79,121.44
RAFAEL HOLDINGS INC	4,541.000	181,276.72
RAINMAKER SYSTEMS INC	956.000	4.78
RAINMAKER SYSTEMS INC	500.000	2.50
RAMBUS INC	9,429.000	183,299.76
RAMBUS INC	4,869.000	94,653.36
RALPH LAUREN CORP	2,945.000	362,706.20
RALPH LAUREN CORP	1,348.000	166,019.68
RANGE RESOURCES CORP	17,165.000	177,314.45
RANGE RESOURCES CORP	7,580.000	78,301.40
RAPID7 INC	1,128.000	84,160.08
RAPID7 INC	2,555.000	190,628.55
RAPT THERAPEUTICS INC	2,352.000	52,214.40
RAPT THERAPEUTICS INC	1,039.000	23,065.80
RASER TECHNOLOGIES INC	6,049.000	0.00
RAVEN INDUSTRIES INC	3,482.000	133,465.06
RAVEN INDUSTRIES INC	1,537.000	58,913.21
RAYMOND JAMES FINANCIAL INC	3,338.000	409,105.28
RAYMOND JAMES FINANCIAL INC	3,406.000	417,439.36
RAYMOND JAMES FINANCIAL INC	7,443.000	912,214.08
RAYMOND JAMES FINANCIAL INC	7,440.000	911,846.40

Security Description	Shares/Par	Base Market Value
RAYTHEON TECHNOLOGIES CORP	93,099.562	7,193,803.16
RAYTHEON TECHNOLOGIES CORP	0.975	75.34
RAYTHEON TECHNOLOGIES CORP	42,613.381	3,292,735.95
RAYTHEON TECHNOLOGIES CORP	0.568	43.89
RBC BEARINGS INC	1,083.000	213,101.91
RBC BEARINGS INC	2,454.000	482,873.58
RE/MAX HOLDINGS INC	1,272.000	50,104.08
RE/MAX HOLDINGS INC	2,881.000	113,482.59
READING INTERNATIONAL INC	4,001.000	22,205.55
READING INTERNATIONAL INC	675.000	3,746.25
READY CAPITAL CORP	839.000	11,259.38
READY CAPITAL CORP	2,734.000	36,690.28
REALNETWORKS INC	3,364.000	14,297.00
REALNETWORKS INC	1,164.000	4,947.00
REALOGY HOLDINGS CORP	3,839.000	58,084.07
REALOGY HOLDINGS CORP	8,691.000	131,494.83
REALTY INCOME CORP	9,276.000	589,026.00
REALTY INCOME CORP	22,766.000	1,445,641.00
REALTY INCOME CORP	10,392.000	659,892.00
REALTY INCOME CORP	4,159.000	264,096.50
RECRO PHARMA INC	3,854.000	10,752.66
RECRO PHARMA INC	8,726.000	24,345.54
RED ROBIN GOURMET BURGERS INC	2,384.000	95,097.76
RED ROBIN GOURMET BURGERS INC	1,208.000	48,187.12
RED ROCK RESORTS INC	6,069.000	197,788.71
RED ROCK RESORTS INC	2,681.000	87,373.79
REDFIN CORP	6,440.000	428,839.60
REDFIN CORP	2,802.000	186,585.18
REDWOOD TRUST INC	2,998.000	31,209.18
REDWOOD TRUST INC	6,367.000	66,280.47
REGENCY CENTERS CORP	10,024.000	568,461.04
REGENCY CENTERS CORP	4,550.000	258,030.50
REGENCY CENTERS CORP	8,580.000	486,571.80
REGENCY CENTERS CORP	3,848.000	218,220.08
REGENERON PHARMACEUTICALS INC	6,245.000	2,954,759.30
REGENERON PHARMACEUTICALS INC	722.000	341,607.08
REGENERON PHARMACEUTICALS INC	2,842.000	1,344,663.88
REGENERON PHARMACEUTICALS INC	1,610.000	761,755.40
REGENERON PHARMACEUTICALS INC	1,130.000	534,648.20
REGENERON PHARMACEUTICALS INC	497.000	235,150.58
REGIS CORP	6,597.000	82,858.32
REGIS CORP	3,030.000	38,056.80
REGENT ASSISTED LIVING INC	2,362.000	0.00
REGIONS FINANCIAL CORP	27,553.000	569,244.98
REGIONS FINANCIAL CORP	18,092.000	373,780.72

Security Description	Shares/Par	Base Market Value
REGIONS FINANCIAL CORP	14,996.000	309,817.36
REGIONS FINANCIAL CORP	60,371.000	1,247,264.86
REGIONS FINANCIAL CORP	33,441.000	690,891.06
REGIONS FINANCIAL CORP	7,577.000	156,540.82
RELIANCE STEEL & ALUMINUM CO	700.000	106,603.00
RELIANCE STEEL & ALUMINUM CO	1,700.000	258,893.00
RELMADA THERAPEUTICS INC	428.000	15,069.88
RELMADA THERAPEUTICS INC	969.000	34,118.49
RENASANT CORP	5,739.000	237,479.82
RENASANT CORP	2,535.000	104,898.30
RENEWABLE ENERGY GROUP INC	2,022.000	133,532.88
RENEWABLE ENERGY GROUP INC	4,580.000	302,463.20
RENT-A-CENTER INC/TX	2,243.000	129,331.38
RENT-A-CENTER INC/TX	4,724.000	272,385.84
REPUBLIC BANCORP INC/KY	613.000	27,149.77
REPUBLIC BANCORP INC/KY	1,541.000	68,250.89
REPLIMUNE GROUP INC	1,395.000	42,561.45
REPLIMUNE GROUP INC	3,116.000	95,069.16
REPUBLIC SERVICES INC	5,809.000	577,124.15
REPUBLIC SERVICES INC	1,073.000	106,602.55
REPUBLIC SERVICES INC	3,600.000	357,660.00
REPUBLIC SERVICES INC	12,717.000	1,263,433.95
REPUBLIC SERVICES INC	2,392.000	237,645.20
REPUBLIC SERVICES INC	1,600.000	158,960.00
RESONATE BLENDS INC	0.167	0.07
RESEARCH FRONTIERS INC	775.000	2,201.00
RESEARCH FRONTIERS INC	1,820.000	5,168.80
RESMED INC	4,008.000	777,632.16
RESMED INC	8,765.000	1,700,585.30
RESMED INC	975.000	189,169.50
RESMED INC	2,174.000	421,799.48
RESOLUTE FOREST PRODUCTS INC	6,032.000	66,050.40
RESOLUTE FOREST PRODUCTS INC	3,292.000	36,047.40
RESPIRERX PHARMACEUTICALS INC	3.000	0.14
RESOURCES CONNECTION INC	4,239.000	57,396.06
RESOURCES CONNECTION INC	1,979.000	26,795.66
RETRACTABLE TECHNOLOGIES INC	7,959.000	102,034.38
RETRACTABLE TECHNOLOGIES INC	3,515.000	45,062.30
REUNION INDUSTRIES INC	1,769.000	5.31
REUNION INDUSTRIES INC	200.000	0.60
RETAIL OPPORTUNITY INVESTMENTS	4,723.000	74,954.01
RETAIL OPPORTUNITY INVESTMENTS	10,531.000	167,126.97
RETAIL PROPERTIES OF AMERICA I	16,916.000	177,279.68
RETAIL PROPERTIES OF AMERICA I	7,471.000	78,296.08
REVANCE THERAPEUTICS INC	6,444.000	180,109.80

Security Description	Shares/Par	Base Market Value
REVANCE THERAPEUTICS INC	2,884.000	80,607.80
RETAIL VALUE INC	664.000	12,423.44
RETAIL VALUE INC	1,601.000	29,954.71
REX AMERICAN RESOURCES CORP	1,928.000	162,279.76
REX AMERICAN RESOURCES CORP	873.000	73,480.41
REXNORD CORP	4,911.000	231,258.99
REXNORD CORP	11,342.000	534,094.78
CONTRA REXAHN PHARMACEUTICALS	7.000	0.00
CONTRA REXAHN PHARMACEUTICALS	2.000	0.00
RHYTHM PHARMACEUTICALS INC	1,909.000	40,604.43
RHYTHM PHARMACEUTICALS INC	4,323.000	91,950.21
RIBBON COMMUNICATIONS INC	1,751.000	14,375.71
RIBBON COMMUNICATIONS INC	3,649.000	29,958.29
RICHARDSON ELECTRONICS LTD/UNI	1,200.000	7,644.00
RICHARDSON ELECTRONICS LTD/UNI	321.000	2,044.77
RIGEL PHARMACEUTICALS INC	1,792.000	6,128.64
RIGEL PHARMACEUTICALS INC	5,827.000	19,928.34
RIGNET INC	3,261.000	28,435.92
RIGNET INC	1,114.000	9,714.08
RILEY EXPLORATION PERMIAN INC	2.000	52.00
RILEY EXPLORATION PERMIAN INC	27.000	702.00
RINGCENTRAL INC	415.000	123,620.20
RINGCENTRAL INC	924.000	275,241.12
RING ENERGY INC	1,651.000	3,813.81
RING ENERGY INC	4,532.000	10,468.92
RIOT BLOCKCHAIN INC	3.000	159.81
RIOT BLOCKCHAIN INC	3.000	159.81
RITE AID CORP	4,553.000	93,154.38
RITE AID CORP	2,011.000	41,145.06
RIVERVIEW BANCORP INC	1,037.000	7,186.41
RIVERVIEW BANCORP INC	2,939.000	20,367.27
ROADHOUSE GRILL INC COM CASH MERGER	5,534.000	24.35
ROBERT HALF INTERNATIONAL INC	6,989.000	545,631.23
ROBERT HALF INTERNATIONAL INC	3,196.000	249,511.72
ROCK CREEK PHARMACEUTICALS INC	352.000	1.48
ROCK CREEK PHARMACEUTICALS INC	61.000	0.26
ROCKFORD CORP/ARIZONA	1,000.000	9,710.00
ROCKFORD CORP/ARIZONA	3,168.000	30,761.28
ROCKWELL AUTOMATION INC	5,210.000	1,382,942.40
ROCKWELL AUTOMATION INC	3,700.000	982,128.00
ROCKWELL AUTOMATION INC	7,183.000	1,906,655.52
ROCKWELL AUTOMATION INC	1,600.000	424,704.00
ROCKWELL AUTOMATION INC	680.000	180,499.20
ROCKWELL AUTOMATION INC	11,210.000	2,975,582.40
ROCKWELL AUTOMATION INC	1,516.000	402,407.04

Security Description	Shares/Par	Base Market Value
ROCKWELL AUTOMATION INC	3,290.000	873,297.60
ROCKWELL MEDICAL INC	8,078.000	9,370.48
ROCKWELL MEDICAL INC	3,556.000	4,124.96
ROCKY BRANDS INC	923.000	49,897.38
ROCKY BRANDS INC	2,090.000	112,985.40
ROCKY MOUNTAIN CHOCOLATE FACTO	2,703.000	14,244.81
ROCKY MOUNTAIN CHOCOLATE FACTO	1,065.000	5,612.55
ROGERS CORP	748.000	140,781.08
ROGERS CORP	1,694.000	318,827.74
ROKU INC	1,300.000	423,501.00
ROKU INC	3,328.000	1,084,162.56
ROKU INC	600.000	195,462.00
ROKU INC	1,492.000	486,048.84
ROLLINS INC	6,100.000	209,962.00
ROLLINS INC	13,318.000	458,405.56
ROPER TECHNOLOGIES INC	6,156.000	2,482,961.04
ROPER TECHNOLOGIES INC	2,815.000	1,135,402.10
ROSS STORES INC	21,726.000	2,605,164.66
ROSS STORES INC	2,208.000	264,761.28
ROSS STORES INC	9,924.000	1,189,986.84
ROSS STORES INC	990.000	118,710.90
ROWE COS/THE	5,035.000	0.00
ROYALE ENERGY INC	523.000	57.53
ROYALE ENERGY INC	1,670.000	183.70
RUBICON TECHNOLOGY INC	69.000	712.08
RUBICON TECHNOLOGY INC	312.000	3,219.84
RUSH ENTERPRISES INC	3,413.000	170,069.79
RUSH ENTERPRISES INC	7,726.000	384,986.58
RUTH'S HOSPITALITY GROUP INC	1,580.000	39,231.40
RUTH'S HOSPITALITY GROUP INC	1,422.000	35,308.26
RYANAIR HOLDINGS PLC ADR	21,286.000	2,447,890.00
RYANAIR HOLDINGS PLC ADR	47,534.000	5,466,410.00
RYANAIR HOLDINGS PLC ADR	27,210.000	3,129,150.00
RYANAIR HOLDINGS PLC ADR	65,180.000	7,495,700.00
RYDER SYSTEM INC	1,200.000	90,780.00
RYDER SYSTEM INC	2,600.000	196,690.00
SCO GROUP INC/THE	6,400.000	128.00
S&P GLOBAL INC	1,074.000	378,982.38
S&P GLOBAL INC	3,193.000	1,126,713.91
S&P GLOBAL INC	14,429.000	5,091,561.23
S&P GLOBAL INC	6,592.000	2,326,119.04
S&P GLOBAL INC	1,406.000	496,135.22
S&P GLOBAL INC	481.000	169,730.47
SED INTERNATIONAL HOLDINGS INC	1,756.000	9.83
SED INTERNATIONAL HOLDINGS INC	600.000	3.36

Security Description	Shares/Par	Base Market Value
SBA COMMUNICATIONS CORP	550.000	152,652.50
SBA COMMUNICATIONS CORP	247.000	68,554.85
SBA COMMUNICATIONS CORP	2,936.000	814,886.80
SBA COMMUNICATIONS CORP	6,433.000	1,785,479.15
SEI INVESTMENTS CO	2,700.000	164,511.00
SEI INVESTMENTS CO	1,300.000	79,209.00
SEACOR MARINE HOLDINGS INC	1,956.000	10,425.48
SEACOR MARINE HOLDINGS INC	1,927.000	10,270.91
SJW GROUP	2,735.000	172,277.65
SJW GROUP	1,208.000	76,091.92
SLM CORP	9,900.000	177,903.00
SLM CORP	22,500.000	404,325.00
SMF ENERGY CORP	241.000	32.80
SMF ENERGY CORP	200.000	27.22
SM ENERGY CO	3,443.000	56,361.91
SM ENERGY CO	5,344.000	87,481.28
SPX CORP	5,064.000	295,079.28
SPX CORP	2,237.000	130,349.99
SPS COMMERCE INC	4,091.000	406,277.21
SPS COMMERCE INC	1,807.000	179,453.17
SP PLUS CORP	597.000	19,575.63
SP PLUS CORP	1,559.000	51,119.61
SPX FLOW INC	4,721.000	298,980.93
SPX FLOW INC	2,086.000	132,106.38
SOC TELEMED INC	40,834.000	256,845.86
SOC TELEMED INC	89,796.000	564,816.84
SVB FINANCIAL GROUP	1,457.000	719,262.62
SVB FINANCIAL GROUP	292.000	144,148.72
SVB FINANCIAL GROUP	652.000	321,866.32
SVB FINANCIAL GROUP	3,188.000	1,573,788.08
SVMK INC	10,770.000	197,306.40
SVMK INC	4,756.000	87,129.92
SPS TECHNOLOGIES INC	6,300.000	0.00
SWK HOLDINGS CORP	42.000	610.68
SWK HOLDINGS CORP	584.000	8,491.36
SABRA HEALTH CARE REIT INC	8,302.000	144,122.72
SABRA HEALTH CARE REIT INC	18,798.000	326,333.28
SAFEGUARD SCIENTIFICS INC	1,514.000	10,325.48
SAFEGUARD SCIENTIFICS INC	406.000	2,768.92
SAFEHOLD INC	1,592.000	111,599.20
SAFEHOLD INC	702.000	49,210.20
SAFETY INSURANCE GROUP INC	1,157.000	97,477.25
SAFETY INSURANCE GROUP INC	510.000	42,967.50
SAGA COMMUNICATIONS INC	284.000	6,205.40
SAGA COMMUNICATIONS INC	541.000	11,820.85

Security Description	Shares/Par	Base Market Value
SAGE THERAPEUTICS INC	2,139.000	160,104.15
SAGE THERAPEUTICS INC	4,844.000	362,573.40
SAIA INC	1,128.000	260,094.24
SAIA INC	2,332.000	537,712.56
SAILPOINT TECHNOLOGIES HOLDING	7,740.000	391,953.60
SAILPOINT TECHNOLOGIES HOLDING	3,418.000	173,087.52
SALEM MEDIA GROUP INC	675.000	1,984.50
SALEM MEDIA GROUP INC	1,797.000	5,283.18
SALESFORCE.COM INC	55,622.000	11,784,633.14
SALESFORCE.COM INC	25,460.000	5,394,210.20
SALESFORCE.COM INC	1,088.000	230,514.56
SALESFORCE.COM INC	488.000	103,392.56
SALESFORCE.COM INC	26,445.000	5,602,902.15
SALESFORCE.COM INC	12,285.000	2,602,822.95
SALLY BEAUTY HOLDINGS INC	6,021.000	121,202.73
SALLY BEAUTY HOLDINGS INC	13,919.000	280,189.47
SANCHEZ ENERGY CORP	2,190.000	0.00
SANCHEZ ENERGY CORP	4,799.000	0.00
SANDERSON FARMS INC	2,159.000	336,329.02
SANDERSON FARMS INC	953.000	148,458.34
SANDY SPRING BANCORP INC	2,463.000	106,968.09
SANDY SPRING BANCORP INC	1,087.000	47,208.41
JOHN B SANFILIPPO & SON INC	414.000	37,413.18
JOHN B SANFILIPPO & SON INC	262.000	23,676.94
SANGAMO THERAPEUTICS INC	4,830.000	60,519.90
SANGAMO THERAPEUTICS INC	10,935.000	137,015.55
SANMINA CORP	7,009.000	290,032.42
SANMINA CORP	2,777.000	114,912.26
SARATOGA INVESTMENT CORP	2,098.000	53,121.36
SARATOGA INVESTMENT CORP	1,532.000	38,790.24
SATCON TECHNOLOGY CORP	810.000	0.00
SATCON TECHNOLOGY CORP	388.000	0.00
SATSUMA PHARMACEUTICALS INC	968.000	5,720.88
SATSUMA PHARMACEUTICALS INC	2,277.000	13,457.07
SAUL CENTERS INC	1,458.000	58,480.38
SAUL CENTERS INC	684.000	27,435.24
SAVIENT PHARMACEUTICALS INC	11,661.000	0.00
SAVIENT PHARMACEUTICALS INC	7,400.000	0.00
SCAN OPTICS	8,600.000	0.00
SCANSOURCE INC	2,097.000	62,805.15
SCANSOURCE INC	947.000	28,362.65
SCHEID VINEYARDS INC	403.000	5,843.50
SCHEID VINEYARDS INC	175.000	2,537.50
HENRY SCHEIN INC	6,108.000	422,917.92
HENRY SCHEIN INC	3,958.000	274,051.92



Security Description	Shares/Par	Base Market Value
HENRY SCHEIN INC	8,660.000	599,618.40
HENRY SCHEIN INC	2,739.000	189,648.36
SCHLOTZSKY'S INC	2,581.000	19.36
SCHLUMBERGER LTD	30,700.000	834,733.00
SCHLUMBERGER LTD	40,892.000	1,111,853.48
SCHLUMBERGER LTD	13,400.000	364,346.00
SCHLUMBERGER LTD	89,557.000	2,435,054.83
SCHNITZER STEEL INDUSTRIES INC	2,189.000	91,478.31
SCHNITZER STEEL INDUSTRIES INC	626.000	26,160.54
SCHOLASTIC CORP	3,347.000	100,778.17
SCHOLASTIC CORP	1,479.000	44,532.69
SCHOLAR ROCK HOLDING CORP	1,223.000	61,957.18
SCHOLAR ROCK HOLDING CORP	2,768.000	140,226.88
CHARLES SCHWAB CORP/THE	92,946.000	6,058,220.28
CHARLES SCHWAB CORP/THE	42,491.000	2,769,563.38
CHARLES SCHWAB CORP/THE	11,363.000	740,640.34
CHARLES SCHWAB CORP/THE	5,096.000	332,157.28
CHARLES SCHWAB CORP/THE	17,473.000	1,138,890.14
CHARLES SCHWAB CORP/THE	7,688.000	501,103.84
SCHWEITZER-MAUDUIT INTERNATION	4,028.000	197,251.16
SCHWEITZER-MAUDUIT INTERNATION	1,909.000	93,483.73
SCIENTIFIC GAMES CORP	1,725.000	66,447.00
SCIENTIFIC GAMES CORP	3,907.000	150,497.64
SCIPLAY CORP	4,860.000	78,634.80
SCIPLAY CORP	11,004.000	178,044.72
SCPHARMACEUTICALS INC	2,598.000	17,276.70
SCPHARMACEUTICALS INC	5,884.000	39,128.60
EW SCRIPPS CO/THE	4,556.000	87,794.12
EW SCRIPPS CO/THE	2,341.000	45,111.07
SEA LTD ADR	20,139.000	4,495,628.97
SEA LTD ADR	33,690.000	7,520,618.70
SEA LTD ADR	15,070.000	3,364,076.10
SEA LTD ADR	9,254.000	2,065,770.42
SEACHANGE INTERNATIONAL INC	2,708.000	4,197.40
SEACHANGE INTERNATIONAL INC	1,012.000	1,568.60
SEACOAST BANKING CORP OF FLORI	5,052.000	183,084.48
SEACOAST BANKING CORP OF FLORI	2,231.000	80,851.44
SEAGEN INC	5,319.000	738,596.34
SEAGEN INC	2,385.000	331,181.10
SEACOR HOLDINGS INC	1,940.000	79,055.00
SEACOR HOLDINGS INC	987.000	40,220.25
SEALED AIR CORP	4,312.000	197,575.84
SEALED AIR CORP	9,417.000	431,486.94
SEASPINE HOLDINGS CORP	4,032.000	70,156.80
SEASPINE HOLDINGS CORP	9,132.000	158,896.80

Security Description	Shares/Par	Base Market Value
SECUREWORKS CORP	1,675.000	22,411.50
SECUREWORKS CORP	3,792.000	50,736.96
SECURITY NATIONAL FINANCIAL CO	1,047.000	9,789.45
SECURITY NATIONAL FINANCIAL CO	441.000	4,123.35
SELECT MEDICAL HOLDINGS CORP	12,023.000	409,984.30
SELECT MEDICAL HOLDINGS CORP	5,309.000	181,036.90
SELECTA BIOSCIENCES INC	1,813.000	8,203.83
SELECTA BIOSCIENCES INC	537.000	2,429.93
SELECTIVE INSURANCE GROUP INC	5,311.000	385,259.94
SELECTIVE INSURANCE GROUP INC	2,345.000	170,106.30
SEMLER SCIENTIFIC INC	2,241.000	240,907.50
SEMLER SCIENTIFIC INC	990.000	106,425.00
SEMTECH CORP	2,697.000	186,093.00
SEMTECH CORP	6,113.000	421,797.00
SEMPRA ENERGY	8,339.000	1,105,584.62
SEMPRA ENERGY	18,262.000	2,421,175.96
SEMPRA ENERGY	1,311.000	173,812.38
SEMPRA ENERGY	2,924.000	387,663.92
SENECA FOODS CORP	2,512.000	118,290.08
SENECA FOODS CORP	1,110.000	52,269.90
SENSIENT TECHNOLOGIES CORP	4,274.000	333,372.00
SENSIENT TECHNOLOGIES CORP	1,887.000	147,186.00
SEQUENTIAL BRANDS GROUP INC	2.000	45.76
SEQUENTIAL BRANDS GROUP INC	10.000	228.80
SERES THERAPEUTICS INC	4,051.000	83,410.09
SERES THERAPEUTICS INC	1,764.000	36,320.76
SERVICE PROPERTIES TRUST	15,018.000	178,113.48
SERVICE PROPERTIES TRUST	6,633.000	78,667.38
SERVICENOW INC	5,633.000	2,817,119.63
SERVICENOW INC	11,780.000	5,891,295.80
SERVICENOW INC	739.000	369,581.29
SERVICENOW INC	331.000	165,536.41
SERVICENOW INC	5,470.000	2,735,601.70
SERVICENOW INC	12,295.000	6,148,852.45
SERVICENOW INC	200.000	100,022.00
SERVICENOW INC	300.000	150,033.00
SERVISFIRST BANCSHARES INC	6,113.000	374,910.29
SERVISFIRST BANCSHARES INC	2,700.000	165,591.00
SERVOTRONICS INC	92.000	774.64
SEVERN BANCORP INC	253.000	3,068.89
SEVERN BANCORP INC	731.000	8,867.03
SHAKE SHACK INC	1,080.000	121,791.60
SHAKE SHACK INC	2,446.000	275,835.42
SHARPER IMAGE CORP	1,900.000	5.51
SHARPER IMAGE CORP	200.000	0.58

Security Description	Shares/Par	Base Market Value
SHELL MIDSTREAM PARTNERS LP	336,738.000	4,492,084.92
SHELL MIDSTREAM PARTNERS LP	106,540.000	1,421,243.60
SHELLS SEAFOOD RESTAURANTS	44.000	0.02
SHENANDOAH TELECOMMUNICATIONS	1,944.000	94,886.64
SHENANDOAH TELECOMMUNICATIONS	4,401.000	214,812.81
SHERWIN-WILLIAMS CO/THE	607.000	447,972.07
SHERWIN-WILLIAMS CO/THE	1,350.000	996,313.50
SHERWIN-WILLIAMS CO/THE	258.000	190,406.58
SHERWIN-WILLIAMS CO/THE	2,229.000	1,645,024.29
SHERWIN-WILLIAMS CO/THE	575.000	424,355.75
SHERWIN-WILLIAMS CO/THE	4,864.000	3,589,680.64
SHILOH INDUSTRIES INC	927.000	118.66
SHILOH INDUSTRIES INC	2,619.000	335.23
SHOE CARNIVAL INC	1,131.000	69,986.28
SHOE CARNIVAL INC	3,206.000	198,387.28
SHO LODGE INC	100.000	31.00
SHO LODGE INC	1,550.000	480.50
SHOPIFY INC	6,400.000	7,081,600.00
SHOPIFY INC	2,700.000	2,987,550.00
SHORE BANCSHARES INC	1,328.000	22,602.56
SHORE BANCSHARES INC	321.000	5,463.42
SHOTSPOTTER INC	2,349.000	82,379.43
SHOTSPOTTER INC	1,038.000	36,402.66
SHUTTERSTOCK INC	626.000	55,739.04
SHUTTERSTOCK INC	276.000	24,575.04
SHYFT GROUP INC/THE	1,295.000	48,174.00
SHYFT GROUP INC/THE	1,731.000	64,393.20
SI-BONE INC	1,239.000	39,412.59
SI-BONE INC	2,806.000	89,258.86
SI-BONE INC	134,769.000	4,287,001.89
SI-BONE INC	61,285.000	1,949,475.85
SIEBERT FINANCIAL CORP	5,541.000	22,441.05
SIEBERT FINANCIAL CORP	200.000	810.00
SIERRA BANCORP	301.000	8,066.80
SIERRA BANCORP	85.000	2,278.00
SIENTRA INC	1,850.000	13,486.50
SIENTRA INC	581.000	4,235.49
SIENNA BIOPHARMACEUTICALS INC	1,620.000	62.37
SIERRA ONCOLOGY INC	1,466.000	25,259.18
SIERRA ONCOLOGY INC	3,322.000	57,238.06
SIERRA WIRELESS INC	14.000	206.78
SIERRA WIRELESS INC	15.000	221.55
SIFCO INDUSTRIES INC	253.000	3,172.62
SIFCO INDUSTRIES INC	859.000	10,771.86
SIGHT RESOURCE CORP	200.000	0.12

Security Description	Shares/Par	Base Market Value
SIGMATRON INTERNATIONAL INC	253.000	1,358.61
SIGMATRON INTERNATIONAL INC	282.000	1,514.34
SIGA TECHNOLOGIES INC	3,405.000	22,132.50
SIGA TECHNOLOGIES INC	1,503.000	9,769.50
SILICON LABORATORIES INC	1,706.000	240,665.42
SILICON LABORATORIES INC	3,863.000	544,953.41
SILGAN HOLDINGS INC	5,609.000	235,746.27
SILGAN HOLDINGS INC	2,491.000	104,696.73
SILICON GRAPHICS INC COM	11,800.000	0.00
SILK ROAD MEDICAL INC	34,466.000	1,745,702.90
SILK ROAD MEDICAL INC	75,795.000	3,839,016.75
SILVERBOW RESOURCES INC	720.000	5,601.60
SILVERBOW RESOURCES INC	44.000	342.32
SILVERGATE CAPITAL CORP	35,581.000	5,058,550.77
SILVERGATE CAPITAL CORP	16,179.000	2,300,168.43
SIMCLAR INC	600.000	8.52
SIMCLAR INC	100.000	1.42
SIMMONS FIRST NATIONAL CORP	3,026.000	89,781.42
SIMMONS FIRST NATIONAL CORP	6,851.000	203,269.17
SIMON PROPERTY GROUP INC	5,500.000	625,735.00
SIMON PROPERTY GROUP INC	20,093.000	2,285,980.61
SIMON PROPERTY GROUP INC	12,300.000	1,399,371.00
SIMON PROPERTY GROUP INC	9,172.000	1,043,498.44
SIMPLY GOOD FOODS CO/THE	3,519.000	107,047.98
SIMPLY GOOD FOODS CO/THE	7,967.000	242,356.14
SIMPSON MANUFACTURING CO INC	4,448.000	461,391.04
SIMPSON MANUFACTURING CO INC	1,901.000	197,190.73
SIMULATIONS PLUS INC	6,948.000	439,391.52
SIMULATIONS PLUS INC	2,531.000	160,060.44
SIMULATIONS PLUS INC	994.000	62,860.56
SIMULATIONS PLUS INC	15,286.000	966,686.64
SINCLAIR BROADCAST GROUP INC	2,512.000	73,501.12
SINCLAIR BROADCAST GROUP INC	6,358.000	186,035.08
SIRIUS XM HOLDINGS INC	29,305.000	178,467.45
SIRIUS XM HOLDINGS INC	13,142.000	80,034.78
SITE CENTERS CORP	13,088.000	177,473.28
SITE CENTERS CORP	5,868.000	79,570.08
SITEONE LANDSCAPE SUPPLY INC	1,672.000	285,477.28
SITEONE LANDSCAPE SUPPLY INC	3,786.000	646,421.64
SITIME CORP	15,251.000	1,503,748.60
SITIME CORP	33,538.000	3,306,846.80
SIXTH STREET SPECIALTY LENDING	5,663.000	119,092.89
SIXTH STREET SPECIALTY LENDING	2,600.000	54,678.00
SKYLINE CHAMPION CORP	2,182.000	98,757.32
SKYLINE CHAMPION CORP	4,940.000	223,584.40

Security Description	Shares/Par	Base Market Value
SKYWEST INC	2,784.000	151,672.32
SKYWEST INC	5,611.000	305,687.28
SKYWORKS SOLUTIONS INC	9,795.000	1,797,186.60
SKYWORKS SOLUTIONS INC	4,746.000	870,796.08
SKYWORKS SOLUTIONS INC	4,472.000	820,522.56
SKYWORKS SOLUTIONS INC	2,129.000	390,628.92
SLEEP NUMBER CORP	2,099.000	301,185.51
SLEEP NUMBER CORP	5,392.000	773,698.08
SMITH & WESSON BRANDS INC	5,015.000	87,511.75
SMITH & WESSON BRANDS INC	2,331.000	40,675.95
A O SMITH CORP	7,791.000	526,749.51
A O SMITH CORP	3,567.000	241,164.87
SMILEDIRECTCLUB INC	10,212.000	105,285.72
SMILEDIRECTCLUB INC	4,533.000	46,735.23
SMITH MICRO SOFTWARE INC	210.000	1,156.05
SMITH MICRO SOFTWARE INC	426.000	2,345.13
J M SMUCKER CO/THE	2,919.000	369,341.07
J M SMUCKER CO/THE	6,366.000	805,489.98
J M SMUCKER CO/THE	6,751.000	854,204.03
J M SMUCKER CO/THE	3,028.000	383,132.84
SNAP-ON INC	3,148.000	726,369.52
SNAP-ON INC	2,766.000	638,226.84
SNAP-ON INC	1,240.000	286,117.60
SNAP-ON INC	1,438.000	331,804.12
SNAP INC	23,908.000	1,250,149.32
SNAP INC	10,721.000	560,601.09
SOCKET MOBILE INC	194.000	1,666.46
SOCKET MOBILE INC	317.000	2,723.03
SOFTECH INC	157.000	86.35
SLR INVESTMENT CORP	629.000	11,171.04
SLR INVESTMENT CORP	2,021.000	35,892.96
SOLIGENIX INC	1.000	1.54
SOLIGENIX INC	4.000	6.16
SOLITON INC	2,968.000	52,147.76
SOLITON INC	6,722.000	118,105.54
SOLITARIO ZINC CORP	40.000	33.26
SONIC AUTOMOTIVE INC	4,647.000	230,351.79
SONIC AUTOMOTIVE INC	2,052.000	101,717.64
SONOS INC	3,617.000	135,528.99
SONOS INC	8,189.000	306,841.83
SORRENTO THERAPEUTICS INC	5,562.000	45,997.74
SORRENTO THERAPEUTICS INC	12,593.000	104,144.11
SOUTH JERSEY INDUSTRIES INC	4,245.000	95,852.10
SOUTH JERSEY INDUSTRIES INC	9,612.000	217,038.96
SOUTH STATE CORP	6,162.000	483,778.62

Security Description	Shares/Par	Base Market Value
SOUTH STATE CORP	2,721.000	213,625.71
SOUTHERN CO/THE	64,473.000	4,007,641.68
SOUTHERN CO/THE	18,577.000	1,154,746.32
SOUTHERN CO/THE	29,409.000	1,828,063.44
SOUTHERN CO/THE	8,331.000	517,854.96
SOUTHERN CO/THE	23,100.000	1,435,896.00
SOUTHERN CO/THE	10,000.000	621,600.00
SOUTHERN FIRST BANCSHARES INC	2,142.000	100,416.96
SOUTHERN FIRST BANCSHARES INC	946.000	44,348.48
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP	211.000	0.00
SOUTHERN MISSOURI BANCORP INC	282.000	11,116.44
SOUTHERN MISSOURI BANCORP INC	344.000	13,560.48
SOUTHSIDE BANCSHARES INC	825.000	31,770.75
SOUTHSIDE BANCSHARES INC	2,103.000	80,986.53
SOUTHWEST AIRLINES CO	16,476.000	1,006,024.56
SOUTHWEST AIRLINES CO	16,109.000	983,615.54
SOUTHWEST AIRLINES CO	7,030.000	429,251.80
SOUTHWEST AIRLINES CO	35,864.000	2,189,855.84
SOUTHWEST GAS HOLDINGS INC	5,659.000	388,829.89
SOUTHWEST GAS HOLDINGS INC	2,499.000	171,706.29
SOUTHWESTERN ENERGY CO	50,922.000	236,787.30
SOUTHWESTERN ENERGY CO	22,489.000	104,573.85
SPANISH BROADCASTING SYSTEM IN	100.000	153.00
SPANISH BROADCASTING SYSTEM IN	275.000	420.75
SPARTANNASH CO	3,384.000	66,427.92
SPARTANNASH CO	1,495.000	29,346.85
SPECTRUM PHARMACEUTICALS INC	2,838.000	9,251.88
SPECTRUM PHARMACEUTICALS INC	6,336.000	20,655.36
SPECTRUM GROUP INTERNATIONAL I	1.000	626.01
SPEED COMMERCE INC	222.000	5.55
SPEED COMMERCE INC	81.000	2.03
SPEEDUS CORP	1,590.000	41.34
SPEEDUS CORP	100.000	2.60
SPECTRUM BRANDS HOLDINGS INC	2,061.000	175,185.00
SPECTRUM BRANDS HOLDINGS INC	1,200.000	102,000.00
SPECTRUM BRANDS HOLDINGS INC	4,667.000	396,695.00
SPECTRUM BRANDS HOLDINGS INC	500.000	42,500.00
SPERO THERAPEUTICS INC	4,478.000	65,916.16
SPERO THERAPEUTICS INC	1,977.000	29,101.44
SPIRE CORP	2,625.000	26.25
SPIRE CORP	900.000	9.00
SPIRE INC	5,525.000	408,242.25
SPIRE INC	2,440.000	180,291.60
SPIRIT REALTY CAPITAL INC	90,150.000	3,831,375.00
SPIRIT REALTY CAPITAL INC	41,870.000	1,779,475.00

Security Description	Shares/Par	Base Market Value
SPIRIT OF TEXAS BANCSHARES INC	973.000	21,707.63
SPIRIT OF TEXAS BANCSHARES INC	2,202.000	49,126.62
SPLUNK INC	678.000	91,855.44
SPLUNK INC	1,511.000	204,710.28
SPOK HOLDINGS INC	4,623.000	48,495.27
SPOK HOLDINGS INC	3,020.000	31,679.80
SPIRIT MTA REIT ESCROW	64,400.000	49,433.44
SPIRIT MTA REIT ESCROW	28,612.000	21,962.57
SPORT-HALEY HOLDINGS INC	1,350.000	0.00
SPORT-HALEY HOLDINGS INC	600.000	0.00
CVR F STAR	350.000	0.00
CVR F STAR THERAPEUTIC	350.000	0.00
SPRINGWORKS THERAPEUTICS INC	4,021.000	295,824.97
SPRINGWORKS THERAPEUTICS INC	1,777.000	130,733.89
SPROUTS FARMERS MARKET INC	11,835.000	315,047.70
SPROUTS FARMERS MARKET INC	5,226.000	139,116.12
SPROUT SOCIAL INC	32,319.000	1,866,745.44
SPROUT SOCIAL INC	71,074.000	4,105,234.24
STAAR SURGICAL CO	4,281.000	451,260.21
STAAR SURGICAL CO	2,026.000	213,560.66
STAGE STORES INC	1,992.000	0.00
STAGE STORES INC	4,474.000	0.00
STAG INDUSTRIAL INC	13,751.000	462,171.11
STAG INDUSTRIAL INC	6,073.000	204,113.53
STAMPS.COM INC	1,498.000	298,865.98
STAMPS.COM INC	661.000	131,876.11
STANDARD MOTOR PRODUCTS INC	2,194.000	91,226.52
STANDARD MOTOR PRODUCTS INC	909.000	37,796.22
STANDEX INTERNATIONAL CORP	1,946.000	185,979.22
STANDEX INTERNATIONAL CORP	859.000	82,094.63
STANLEY BLACK & DECKER INC	9,342.000	1,865,317.14
STANLEY BLACK & DECKER INC	4,282.000	854,986.94
STANTEC INC	21.000	898.38
STAR BUFFET INC	662.000	122.47
STAR BUFFET INC	100.000	18.50
STAR STRUCK LTD	262.000	7.86
STARBUCKS CORP	72,013.000	7,868,860.51
STARBUCKS CORP	33,032.000	3,609,406.64
LS STARRETT CO/THE	253.000	1,631.85
LS STARRETT CO/THE	652.000	4,205.40
STARTEK INC	321.000	2,551.95
STARTEK INC	1,007.000	8,005.65
STATE AUTO FINANCIAL CORP	3,594.000	70,837.74
STATE AUTO FINANCIAL CORP	1,192.000	23,494.32
STATE STREET CORP	9,251.000	777,176.51

Security Description	Shares/Par	Base Market Value
STATE STREET CORP	4,148.000	348,473.48
STATE STREET CORP	21,329.000	1,791,849.29
STATE STREET CORP	9,754.000	819,433.54
STEEL CONNECT INC	5,342.000	10,577.16
STEEL CONNECT INC	12,077.000	23,912.46
STEELCASE INC	4,151.000	59,732.89
STEELCASE INC	9,400.000	135,266.00
STEELCLOUD INC	200.000	0.00
STEELCLOUD INC	2,906.000	0.00
STEIN MART INC	4,208.000	113.62
STEIN MART INC	1,434.000	38.72
STEPAN CO	2,092.000	265,914.12
STEPAN CO	1,028.000	130,669.08
STEPHAN CO/THE	1,379.000	4,164.58
STEPHAN CO/THE	97.000	292.94
STEMLINE THERAPEUTICS INC	4,382.000	1,446.06
STEMLINE THERAPEUTICS INC	5,740.000	1,894.20
STEREOTAXIS INC	66.000	443.52
STEREOTAXIS INC	92.000	618.24
STERLING CONSTRUCTION CO INC	1,692.000	39,254.40
STERLING CONSTRUCTION CO INC	3,832.000	88,902.40
STEWART INFORMATION SERVICES C	655.000	34,079.65
STEWART INFORMATION SERVICES C	1,484.000	77,212.52
STIFEL FINANCIAL CORP	3,899.000	249,769.94
STIFEL FINANCIAL CORP	8,828.000	565,521.68
STITCH FIX INC	5,204.000	257,806.16
STITCH FIX INC	2,298.000	113,842.92
STOCK YARDS BANCORP INC	1,313.000	67,041.78
STOCK YARDS BANCORP INC	2,974.000	151,852.44
STOKE THERAPEUTICS INC	1,909.000	74,145.56
STOKE THERAPEUTICS INC	4,323.000	167,905.32
STONERIDGE INC	2,198.000	69,918.38
STONERIDGE INC	41,745.000	1,327,908.45
STONERIDGE INC	18,982.000	603,817.42
STONERIDGE INC	971.000	30,887.51
STONEX GROUP INC	1,988.000	129,975.44
STONEX GROUP INC	879.000	57,469.02
STORAGE ENGINE INC COM	1,650.000	0.50
STRASBAUGH INC	204.000	20.42
STRATA SKIN SCIENCES INC	36.000	60.12
STRATA SKIN SCIENCES INC	12.000	20.04
STRATEGIC EDUCATION INC	2,186.000	200,915.26
STRATEGIC EDUCATION INC	946.000	86,946.86
STRATTEC SECURITY CORP	168.000	7,879.20
STRATTEC SECURITY CORP	351.000	16,461.90



Security Description	Shares/Par	Base Market Value
STRATUS PROPERTIES INC	1,449.000	44,035.11
STRATUS PROPERTIES INC	333.000	10,119.87
STREAMLINE HEALTH SOLUTIONS IN	827.000	1,695.35
STREAMLINE HEALTH SOLUTIONS IN	1,371.000	2,810.55
STRIDE INC	962.000	28,965.82
STRIDE INC	3,185.000	95,900.35
STRYKER CORP	773.000	188,287.34
STRYKER CORP	1,724.000	419,931.92
STRYKER CORP	9,478.000	2,308,651.24
STRYKER CORP	20,823.000	5,072,066.34
STURM RUGER & CO INC	591.000	39,047.37
STURM RUGER & CO INC	1,338.000	88,401.66
STYLECLICK INC	3,762.000	0.38
SUGARMADE INC	80.000	0.23
KUBOO INC	100.000	1.80
KUBOO INC	108.000	1.94
SULPHCO INC	200.000	0.00
SULPHCO INC	2,643.000	0.00
SUMMIT HOTEL PROPERTIES INC	4,356.000	44,256.96
SUMMIT HOTEL PROPERTIES INC	9,677.000	98,318.32
SUMMIT MATERIALS INC	12,591.000	352,799.82
SUMMIT MATERIALS INC	5,561.000	155,819.22
SUN COMMUNITIES INC	5,259.000	789,060.36
SUN COMMUNITIES INC	2,358.000	353,794.32
SUNCOKE ENERGY INC	1,586.000	11,117.86
SUNCOKE ENERGY INC	2,998.000	21,015.98
SUNLINK HEALTH SYSTEMS INC	491.000	1,325.70
SUNLINK HEALTH SYSTEMS INC	915.000	2,470.50
SUNPOWER CORP	602.000	20,136.90
SUNSTONE HOTEL INVESTORS INC	10,199.000	127,079.54
SUNSTONE HOTEL INVESTORS INC	22,598.000	281,571.08
SUPER MICRO COMPUTER INC	1,704.000	66,558.24
SUPER MICRO COMPUTER INC	4,298.000	167,879.88
SUNWORKS INC	2,467.428	36,221.84
SUPERIOR BANCORP	200.000	0.00
SUPERIOR BANCORP	1,787.000	0.00
SUPERIOR INDUSTRIES INTERNATIO	1,012.000	5,748.16
SUPERIOR INDUSTRIES INTERNATIO	2,724.000	15,472.32
SUPERIOR GROUP OF COS INC	1,238.000	31,469.96
SUPERIOR GROUP OF COS INC	350.000	8,897.00
SUPERNUS PHARMACEUTICALS INC	5,112.000	133,832.16
SUPERNUS PHARMACEUTICALS INC	2,026.000	53,040.68
SUPPORT.COM INC	679.000	3,116.61
SUPPORT.COM INC	309.000	1,418.31
SURGERY PARTNERS INC	2,602.000	115,164.52

Security Description	Shares/Par	Base Market Value
SURGERY PARTNERS INC	5,899.000	261,089.74
SURGALIGN HOLDINGS INC	1,264.000	2,755.52
SURGALIGN HOLDINGS INC	7,312.000	15,940.16
SURMODICS INC	787.000	44,127.09
SURMODICS INC	2,791.000	156,491.37
SWITCH INC	1,308.000	21,268.08
SWITCH INC	2,962.000	48,162.12
SYKES ENTERPRISES INC	1,626.000	71,674.08
SYKES ENTERPRISES INC	3,680.000	162,214.40
SYNALLOY CORP	1,369.000	12,101.96
SYNALLOY CORP	321.000	2,837.64
SYNCHRONOSS TECHNOLOGIES INC	3,468.000	12,380.76
SYNCHRONOSS TECHNOLOGIES INC	7,499.000	26,771.43
SYNAPTICS INC	3,383.000	458,125.86
SYNAPTICS INC	1,494.000	202,317.48
SYNOPSIS INC	1,280.000	317,158.40
SYNOPSIS INC	4,215.000	1,044,392.70
SYNOPSIS INC	2,854.000	707,164.12
SYNOPSIS INC	9,195.000	2,278,337.10
SYNOPSIS INC	1,300.000	322,114.00
SYNOPSIS INC	3,000.000	743,340.00
SYNTHESIS ENERGY SYSTEMS INC	21.000	7.35
SYNTHESIS ENERGY SYSTEMS INC	52.000	18.19
SYNERGY PHARMACEUTICALS INC	5,025.000	0.00
SYNERGY PHARMACEUTICALS INC	14,009.000	0.00
SYNDAX PHARMACEUTICALS INC	2,768.000	61,892.48
SYNDAX PHARMACEUTICALS INC	1,223.000	27,346.28
SYPRIS SOLUTIONS INC	2,640.000	8,791.20
SYPRIS SOLUTIONS INC	858.000	2,857.14
SYNCHRONY FINANCIAL	6,196.000	251,929.36
SYNCHRONY FINANCIAL	13,816.000	561,758.56
SYNCHRONY FINANCIAL	41,150.000	1,673,159.00
SYNCHRONY FINANCIAL	28,500.000	1,158,810.00
SYNCHRONY FINANCIAL	12,500.000	508,250.00
SYNCHRONY FINANCIAL	33,973.000	1,381,342.18
SYNCHRONY FINANCIAL	88,600.000	3,602,476.00
SYNCHRONY FINANCIAL	15,601.000	634,336.66
SYNLOGIC INC	2,180.000	7,804.40
SYSCO CORP	1,300.000	102,362.00
SYSCO CORP	32,499.000	2,558,971.26
SYSCO CORP	2,900.000	228,346.00
SYSCO CORP	14,848.000	1,169,131.52
SYSCO CORP	1,825.000	143,700.50
SYSCO CORP	4,069.000	320,393.06
SYSTEMAX INC	3,330.000	136,929.60

Security Description	Shares/Par	Base Market Value
SYSTEMAX INC	1,384.000	56,910.08
TCF FINANCIAL CORP	13.000	603.98
TESSCO TECHNOLOGIES INC	1,892.000	13,698.08
TESSCO TECHNOLOGIES INC	4,235.000	30,661.40
THQ INC	616.000	12.32
THQ INC	280.000	5.60
TJX COS INC/THE	3,943.000	260,829.45
TJX COS INC/THE	72,983.000	4,827,825.45
TJX COS INC/THE	33,384.000	2,208,351.60
TJX COS INC/THE	1,768.000	116,953.20
T-MOBILE US INC	2,774.000	347,554.46
T-MOBILE US INC	6,185.000	774,918.65
T-MOBILE US INC	36,194.000	4,534,746.26
T-MOBILE US INC	5,829.000	730,315.41
T-MOBILE US INC	13,243.000	1,659,215.47
T-MOBILE US INC	16,534.000	2,071,544.86
TRI POINTE HOMES INC	4,920.000	100,171.20
TRI POINTE HOMES INC	11,141.000	226,830.76
TSR INC	253.000	2,158.09
TSR INC	378.000	3,224.34
TTM TECHNOLOGIES INC	7,977.000	115,666.50
TTM TECHNOLOGIES INC	3,523.000	51,083.50
TABULA RASA HEALTHCARE INC	856.000	39,418.80
TABULA RASA HEALTHCARE INC	1,938.000	89,244.90
TACTILE SYSTEMS TECHNOLOGY INC	461.000	25,119.89
TACTILE SYSTEMS TECHNOLOGY INC	48,814.000	2,659,874.86
TACTILE SYSTEMS TECHNOLOGY INC	1,143.000	62,282.07
TACTILE SYSTEMS TECHNOLOGY INC	22,197.000	1,209,514.53
TAITRON COMPONENTS INC	1,058.000	4,274.32
TAITRON COMPONENTS INC	2,081.000	8,407.24
TAIWAN SEMICONDUCTOR MANUFACTU ADR	678.000	80,193.84
TAIWAN SEMICONDUCTOR MANUFACTU ADR	62,170.000	7,353,467.60
TAIWAN SEMICONDUCTOR MANUFACTU ADR	23,694.000	2,802,526.32
TAIWAN SEMICONDUCTOR MANUFACTU ADR	1,749.000	206,871.72
TAIWAN SEMICONDUCTOR MANUFACTU ADR	49,941.000	5,907,021.48
TAIWAN SEMICONDUCTOR MANUFACTU ADR	24,555.000	2,904,365.40
TAKE-TWO INTERACTIVE SOFTWARE	3,066.000	541,762.20
TAKE-TWO INTERACTIVE SOFTWARE	6,837.000	1,208,097.90
TAKE-TWO INTERACTIVE SOFTWARE	800.000	141,360.00
TAKE-TWO INTERACTIVE SOFTWARE	6,974.000	1,232,305.80
TAKE-TWO INTERACTIVE SOFTWARE	400.000	70,680.00
TAKE-TWO INTERACTIVE SOFTWARE	3,179.000	561,729.30
TAL EDUCATION GROUP ADR	200,000.000	10,770,000.00
TAL EDUCATION GROUP ADR	85,000.000	4,577,250.00
TALON INTERNATIONAL INC	2,950.000	194.70

Security Description	Shares/Par	Base Market Value
TALON INTERNATIONAL INC	200.000	13.20
TANDY BRANDS ACCESSORIES INC	825.000	4.13
TANDY BRANDS ACCESSORIES INC	500.000	2.50
TANGER FACTORY OUTLET CENTERS	9,660.000	146,155.80
TANGER FACTORY OUTLET CENTERS	3,322.000	50,261.86
TAPESTRY INC	7,588.000	312,701.48
TAPESTRY INC	16,607.000	684,374.47
TARGET CORP	13,552.000	2,684,244.64
TARGET CORP	6,300.000	1,247,841.00
TARGET CORP	2,800.000	554,596.00
TARGET CORP	3,259.000	645,510.13
TARGET CORP	7,268.000	1,439,572.76
TARGET CORP	29,619.000	5,866,635.33
TARGA RESOURCES CORP	64,062.000	2,033,968.50
TARGA RESOURCES CORP	6,000.000	190,500.00
TARGA RESOURCES CORP	2,700.000	85,725.00
TARGA RESOURCES CORP	202,482.000	6,428,803.50
TARRAGON CORP	10,464.000	0.00
TAXUS CARDIUM PHARMACEUTICALS	5.000	0.24
TAXUS CARDIUM PHARMACEUTICALS	60.000	2.88
TARGANTA THERAPEUTICS ESCROW	1,200.000	0.00
TAYLOR DEVICES INC	248.000	2,802.40
TAYLOR DEVICES INC	253.000	2,858.90
TAYLOR MORRISON HOME CORP	11,528.000	355,177.68
TAYLOR MORRISON HOME CORP	5,091.000	156,853.71
TCR2 THERAPEUTICS INC	6,857.000	151,402.56
TCR2 THERAPEUTICS INC	3,029.000	66,880.32
TEAM INC	1,570.000	18,102.10
TEAM INC	3,609.000	41,611.77
TEAM FINANCIAL INC	4,300.000	0.00
TECHNICAL COMMUNICATIONS CORP	97.000	320.10
TECHNICAL COMMUNICATIONS CORP	38.000	125.40
TECHNOLOGY SOLUTIONS CO	920.000	41.40
TECHTARGET INC	38,132.000	2,648,267.40
TECHTARGET INC	83,856.000	5,823,799.20
TECHTARGET INC	904.000	62,782.80
TECHTARGET INC	2,048.000	142,233.60
TEKNOWLEDGE CORP	200.000	0.00
TEKNOWLEDGE CORP	1,812.000	0.00
TEGNA INC	8,551.000	161,015.33
TEGNA INC	19,362.000	364,586.46
TEJON RANCH CO	3,801.000	63,628.74
TEJON RANCH CO	1,678.000	28,089.72
TELEDYNE TECHNOLOGIES INC	607.000	251,085.55
TELEDYNE TECHNOLOGIES INC	1,355.000	560,495.75

Security Description	Shares/Par	Base Market Value
TELEDYNE TECHNOLOGIES INC	2,284.000	944,776.60
TELEDYNE TECHNOLOGIES INC	1,046.000	432,677.90
TELEFLEX INC	740.000	307,440.40
TELEFLEX INC	1,347.000	559,624.62
TELEFLEX INC	2,947.000	1,224,360.62
TELEFLEX INC	332.000	137,932.72
TELEPHONE AND DATA SYSTEMS INC	3,875.000	88,970.00
TELEPHONE AND DATA SYSTEMS INC	8,774.000	201,451.04
TELETOUCH COMMUNICATIONS INC	3,106.000	15.84
TELIGENT INC/NJ	16.800	10.45
TELIGENT INC/NJ	32.100	19.97
TELOS CORP	50,001.000	1,896,037.92
TELOS CORP	22,692.000	860,480.64
TELEVIDEO INC/CA	2,143.000	0.40
TEMPUR SEALY INTERNATIONAL INC	4,700.000	171,832.00
TEMPUR SEALY INTERNATIONAL INC	9,800.000	358,288.00
TENABLE HOLDINGS INC	2,595.000	93,900.08
TENABLE HOLDINGS INC	5,921.000	214,251.39
10X GENOMICS INC	1,500.000	271,500.00
10X GENOMICS INC	700.000	126,700.00
TENET HEALTHCARE CORP	4,476.000	232,752.00
TENET HEALTHCARE CORP	10,135.000	527,020.00
TENNANT CO	1,724.000	137,730.36
TENNANT CO	897.000	71,661.33
TENNECO INC	2,626.000	28,150.72
TENNECO INC	6,347.000	68,039.84
TERADATA CORP	9,967.000	384,128.18
TERADATA CORP	4,401.000	169,614.54
TERADYNE INC	9,966.000	1,212,662.88
TERADYNE INC	4,571.000	556,199.28
TERADYNE INC	2,504.000	304,686.72
TERADYNE INC	5,583.000	679,339.44
TEREX CORP	5,310.000	244,631.70
TEREX CORP	2,345.000	108,034.15
TERRENO REALTY CORP	6,332.000	365,799.64
TERRENO REALTY CORP	2,796.000	161,524.92
TESLA INC	22,754.000	15,198,079.22
TESLA INC	692.000	462,207.56
TESLA INC	1,573.000	1,050,653.89
TESLA INC	49,431.000	33,016,447.83
TETON ENERGY CORP COM	4,100.000	0.00
TETRA TECHNOLOGIES INC	2,919.000	7,005.60
TETRA TECHNOLOGIES INC	6,431.000	15,434.40
TETRA TECH INC	5,594.000	759,217.68
TETRA TECH INC	2,471.000	335,364.12

Security Description	Shares/Par	Base Market Value
TETRAPHASE PHARMACEUTICALS INC	122.000	37.82
TETRAPHASE PHARMACEUTICALS INC	149.000	46.19
TEXAS CAPITAL BANCSHARES INC	1,557.000	110,422.44
TEXAS CAPITAL BANCSHARES INC	3,525.000	249,993.00
TEXAS INSTRUMENTS INC	5,277.000	997,300.23
TEXAS INSTRUMENTS INC	2,323.000	439,023.77
TEXAS INSTRUMENTS INC	1,961.000	370,609.39
TEXAS INSTRUMENTS INC	25,132.000	4,749,696.68
TEXAS INSTRUMENTS INC	54,975.000	10,389,725.25
TEXAS INSTRUMENTS INC	879.000	166,122.21
TEXAS ROADHOUSE INC	6,351.000	609,314.94
TEXAS ROADHOUSE INC	2,806.000	269,207.64
TEXTRON INC	3,215.000	180,297.20
TEXTRON INC	6,298.000	353,191.84
TEXTRON INC	13,738.000	770,427.04
TEXTRON INC	7,168.000	401,981.44
TG THERAPEUTICS INC	4,978.000	239,840.04
TG THERAPEUTICS INC	2,198.000	105,899.64
ODP CORP/THE	3,668.000	158,787.72
ODP CORP/THE	1,619.000	70,086.51
THERAPEUTICSMD INC	5,261.000	7,049.74
THERAPEUTICSMD INC	4,369.000	5,854.46
TRADE DESK INC/THE	579.000	377,311.14
TRADE DESK INC/THE	259.000	168,779.94
THERMO FISHER SCIENTIFIC INC	1,000.000	456,380.00
THERMO FISHER SCIENTIFIC INC	10,919.000	4,983,213.22
THERMO FISHER SCIENTIFIC INC	7,475.000	3,411,440.50
THERMO FISHER SCIENTIFIC INC	400.000	182,552.00
THERMO FISHER SCIENTIFIC INC	23,859.000	10,888,770.42
THERMO FISHER SCIENTIFIC INC	3,475.000	1,585,920.50
THERMO FISHER SCIENTIFIC INC	1,040.000	474,635.20
THERMO FISHER SCIENTIFIC INC	466.000	212,673.08
THERMOGENESIS HOLDINGS INC	7.700	20.71
THERMOGENESIS HOLDINGS INC	3.400	9.15
THERMON GROUP HOLDINGS INC	2,061.000	40,168.89
THERMON GROUP HOLDINGS INC	710.000	13,837.90
THOMAS GROUP INC	267.000	1.36
THOMAS GROUP INC	100.000	0.51
3D SYSTEMS CORP	4,850.000	133,084.00
3D SYSTEMS CORP	8,960.000	245,862.40
3M CO	1,131.000	217,921.08
3M CO	34,092.000	6,568,846.56
3M CO	2,522.000	485,938.96
3M CO	15,592.000	3,004,266.56
TIDEWATER INC	2,014.000	25,235.42

Security Description	Shares/Par	Base Market Value
TIDEWATER INC	661.000	8,282.33
TIDEWATER INC NEW WTS EXP 07/31/2023	14.000	21.00
TIDEWATER INC NEW WTS EXP 07/31/2023	15.000	19.65
TILE SHOP HOLDINGS INC	2,170.000	14,821.10
TILE SHOP HOLDINGS INC	589.000	4,022.87
TIMBERLAND BANCORP INC/WA	908.000	25,251.48
TIMBERLAND BANCORP INC/WA	875.000	24,333.75
TIMKENSTEEL CORP	5,410.000	63,567.50
TIMKENSTEEL CORP	1,557.000	18,294.75
TITAN INTERNATIONAL INC	2,506.000	23,255.68
TITAN INTERNATIONAL INC	4,373.000	40,581.44
TITAN MACHINERY INC	1,035.000	26,392.50
TITAN MACHINERY INC	525.000	13,387.50
TITAN PHARMACEUTICALS INC	3.000	8.94
TITAN PHARMACEUTICALS INC	6.000	17.88
TIVITY HEALTH INC	1,929.000	43,055.28
TIVITY HEALTH INC	5,024.000	112,135.68
TL ADMIN CORP COM	29,100.000	116.40
TOMPKINS FINANCIAL CORP	739.000	61,115.30
TOMPKINS FINANCIAL CORP	1,457.000	120,493.90
TONIX PHARMACEUTICALS HOLDING	4.000	5.12
TOOTSIE ROLL INDUSTRIES INC	5,502.259	182,289.84
TOOTSIE ROLL INDUSTRIES INC	2,248.000	74,476.24
TOPBUILD CORP	3,248.000	680,228.64
TOPBUILD CORP	1,435.000	300,532.05
TOR MINERALS INTERNATIONAL INC	139.000	265.49
TOR MINERALS INTERNATIONAL INC	97.000	185.27
TORO CO/THE	400.000	41,256.00
TORO CO/THE	900.000	92,826.00
TOWER AUTOMOTIVE INC	33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA	2,397.000	72,868.80
TOWNE BANK/PORTSMOUTH VA	5,102.000	155,100.80
TRACTOR SUPPLY CO	2,298.000	406,929.84
TRACTOR SUPPLY CO	5,125.000	907,535.00
TRACTOR SUPPLY CO	3,188.000	564,531.04
TRACTOR SUPPLY CO	6,970.000	1,234,247.60
TRANSACT TECHNOLOGIES INC	1,718.000	18,674.66
TRANSACT TECHNOLOGIES INC	928.000	10,087.36
TRANS-INDUSTRIES INC	1,700.000	0.00
TRANSCAT INC	2,047.000	100,466.76
TRANSCAT INC	787.000	38,625.96
TRANSCOASTAL CORP	23.000	0.41
TRANSDIGM GROUP INC	1,568.000	921,858.56
TRANSDIGM GROUP INC	3,426.000	2,014,213.92
TRANSDIGM GROUP INC	511.000	300,427.12

Security Description	Shares/Par	Base Market Value
TRANSDIGM GROUP INC	3,376.000	1,984,817.92
TRANSDIGM GROUP INC	1,161.000	682,575.12
TRANSDIGM GROUP INC	7,263.000	4,270,062.96
TRANSMEDICS GROUP INC	2,438.000	101,152.62
TRANSMEDICS GROUP INC	5,520.000	229,024.80
TRANSNET CORP	100.000	0.00
TRANSNET CORP	381.000	0.00
TRANSUNION	1,100.000	99,000.00
TRANSUNION	500.000	45,000.00
TRAVEL + LEISURE CO	3,322.000	203,173.52
TRAVEL + LEISURE CO	7,479.000	457,415.64
TRAVELERS COS INC/THE	7,244.000	1,089,497.60
TRAVELERS COS INC/THE	3,257.000	489,852.80
TRAVELERS COS INC/THE	1,461.000	219,734.40
TRAVELERS COS INC/THE	15,853.000	2,384,291.20
TRAVELZOO	2,615.000	43,827.40
TRAVELZOO	4,568.000	76,559.68
TRAVERE THERAPEUTICS INC	2,842.000	70,964.74
TRAVERE THERAPEUTICS INC	6,348.000	158,509.56
TREAN INSURANCE GROUP INC	39,303.000	634,743.45
TREAN INSURANCE GROUP INC	86,420.000	1,395,683.00
TRECORA RESOURCES	944.000	7,334.88
TRECORA RESOURCES	253.000	1,965.81
TREDEGAR CORP	3,574.000	53,645.74
TREDEGAR CORP	1,735.000	26,042.35
TRI-VALLEY CORP	994.000	0.10
TRI-VALLEY CORP	100.000	0.01
TRIAD GUARANTY INC	2,031.000	162.48
TRIAD GUARANTY INC	200.000	16.00
TRICO BANCSHARES	1,045.000	49,501.65
TRICO BANCSHARES	2,367.000	112,124.79
TRIBUNE PUBLISHING CO	2,479.000	44,597.21
TRIBUNE PUBLISHING CO	5,612.000	100,959.88
TRICO MARINE SERVICES INC/UNIT	1,890.000	0.00
TRIMAS CORP	2,162.000	65,551.84
TRIMAS CORP	4,950.000	150,084.00
TRIMBLE INC	6,914.000	537,840.06
TRIMBLE INC	15,064.000	1,171,828.56
TRINITY INDUSTRIES INC	8,948.000	254,928.52
TRINITY INDUSTRIES INC	3,951.000	112,563.99
TRINITY PLACE HOLDINGS INC	575.000	1,167.25
TRINITY PLACE HOLDINGS INC	1,492.000	3,028.76
TRIO-TECH INTERNATIONAL	337.000	1,503.02
TRIO-TECH INTERNATIONAL	345.000	1,538.70
TRIPLE-S MANAGEMENT CORP	6,291.000	163,754.73



Security Description	Shares/Par	Base Market Value
TRIPLE-S MANAGEMENT CORP	2,185.000	56,875.55
TRIPLE CROWN MEDIA INC	983.000	0.20
TRIP.COM GROUP LTD ADR	125,471.000	4,972,415.73
TRIP.COM GROUP LTD ADR	56,287.000	2,230,653.81
TRISTATE CAPITAL HOLDINGS INC	35,947.000	828,937.82
TRISTATE CAPITAL HOLDINGS INC	74,998.000	1,729,453.88
TRIUMPH BANCORP INC	1,336.000	103,393.04
TRIUMPH BANCORP INC	3,023.000	233,949.97
TROPICAL SPORTSWEAR INTL CORP COM	10,340.000	100.30
TRUECAR INC	6,440.000	30,815.40
TRUECAR INC	2,802.000	13,407.57
TRUEBLUE INC	1,822.000	40,120.44
TRUEBLUE INC	3,797.000	83,609.94
TRUMP HOTELS & CASINO RESORTS INC COM	16,500.000	0.00
TRUMP ENTMT RESORTS INC COM	7,644.000	43.57
TRUIST FINANCIAL CORP	38,113.000	2,222,750.16
TRUIST FINANCIAL CORP	83,627.000	4,877,126.64
TRUSTCO BANK CORP NY	2,610.000	19,235.70
TRUSTCO BANK CORP NY	7,054.000	51,987.98
TRUSTMARK CORP	2,666.000	89,737.56
TRUSTMARK CORP	6,037.000	203,205.42
TTEC HOLDINGS INC	1,998.000	200,699.10
TTEC HOLDINGS INC	883.000	88,697.35
TUCOWS INC	822.000	63,705.00
TUCOWS INC	477.000	36,967.50
TUESDAY MORNING CORP	2,993.000	9,008.93
TUESDAY MORNING CORP	1,180.000	3,551.80
TURNING POINT BRANDS INC	52.000	2,712.84
TURNING POINT BRANDS INC	157.000	8,190.69
TURTLE BEACH CORP	5.000	133.35
TURTLE BEACH CORP	439.000	11,708.13
TUTOR PERINI CORP	1,646.000	31,191.70
TUTOR PERINI CORP	2,736.000	51,847.20
TWILIO INC	9,620.000	3,278,111.20
TWILIO INC	4,470.000	1,523,197.20
TWIN DISC INC	1,082.000	10,343.92
TWIN DISC INC	406.000	3,881.36
TWIST BIOSCIENCE CORP	1,624.000	201,148.64
TWIST BIOSCIENCE CORP	3,675.000	455,185.50
TWITTER INC	22,603.000	1,438,228.89
TWITTER INC	49,384.000	3,142,303.92
TWO HARBORS INVESTMENT CORP	7,454.000	54,637.82
TWO HARBORS INVESTMENT CORP	16,878.000	123,715.74
TWO RIVERS WATER & FARMING CO	99.000	24.95
TWO RIVERS WATER & FARMING CO	100.000	25.20

Security Description	Shares/Par	Base Market Value
II-VI INC	4,674.000	319,561.38
II-VI INC	2,077.000	142,004.49
TYLER TECHNOLOGIES INC	485.000	205,897.05
TYLER TECHNOLOGIES INC	2,399.000	1,018,447.47
TYLER TECHNOLOGIES INC	1,097.000	465,709.41
TYLER TECHNOLOGIES INC	1,082.000	459,341.46
TYSON FOODS INC	5,216.000	387,548.80
TYSON FOODS INC	17,497.000	1,300,027.10
TYSON FOODS INC	7,999.000	594,325.70
TYSON FOODS INC	2,339.000	173,787.70
UDR INC	8,392.000	368,073.12
UDR INC	3,771.000	165,396.06
UDR INC	18,443.000	808,909.98
UDR INC	1,691.000	74,167.26
UFP TECHNOLOGIES INC	613.000	30,539.66
UFP TECHNOLOGIES INC	1,768.000	88,081.76
UMB FINANCIAL CORP	1,979.000	182,721.07
UMB FINANCIAL CORP	4,336.000	400,342.88
UFP INDUSTRIES INC	6,271.000	475,592.64
UFP INDUSTRIES INC	2,770.000	210,076.80
US GOLD CORP	1.000	10.35
US GOLD CORP	1.000	10.35
USA TRUCK INC	1,215.000	23,218.65
USA TRUCK INC	321.000	6,134.31
US PLASTIC LMBR CORP COM	29,600.000	0.00
US GLOBAL INVESTORS INC	97.000	677.06
US GLOBAL INVESTORS INC	327.000	2,282.46
US BANCORP	81,601.000	4,513,351.31
US BANCORP	26,129.000	1,445,194.99
US BANCORP	11,717.000	648,067.27
US BANCORP	24,320.000	1,345,139.20
US BANCORP	10,172.000	562,613.32
US BANCORP	37,306.000	2,063,394.86
UMH PROPERTIES INC	4,883.000	93,607.11
UMH PROPERTIES INC	2,250.000	43,132.50
USANA HEALTH SCIENCES INC	485.000	47,336.00
USANA HEALTH SCIENCES INC	1,101.000	107,457.60
US CONCRETE INC	1,476.000	108,220.32
US CONCRETE INC	401.000	29,401.32
US PHYSICAL THERAPY INC	732.000	76,201.20
US PHYSICAL THERAPY INC	1,657.000	172,493.70
UTG INC	425.000	10,735.50
UTG INC	88.000	2,222.88
US SILICA HOLDINGS INC	5,079.000	62,420.91
US SILICA HOLDINGS INC	2,727.000	33,514.83

Security Description	Shares/Par	Base Market Value
UBER TECHNOLOGIES INC	1,500.000	81,765.00
UBER TECHNOLOGIES INC	3,300.000	179,883.00
ULTA BEAUTY INC	1,556.000	481,068.52
ULTA BEAUTY INC	3,391.000	1,048,395.47
ULTA BEAUTY INC	420.000	129,851.40
ULTA BEAUTY INC	938.000	290,001.46
ULTIMATE LIFESTYLE CORP	20.000	0.00
ULTRA CLEAN HOLDINGS INC	5,995.000	347,949.80
ULTRA CLEAN HOLDINGS INC	2,648.000	153,689.92
ULTRALIFE CORP	406.000	3,361.68
ULTRALIFE CORP	1,369.000	11,335.32
ULTRAGENYX PHARMACEUTICAL INC	2,719.000	309,585.34
ULTRAGENYX PHARMACEUTICAL INC	6,157.000	701,036.02
UNDER ARMOUR INC	11,388.000	252,358.08
UNDER ARMOUR INC	5,229.000	115,874.64
UNDER ARMOUR INC	11,839.000	218,547.94
UNDER ARMOUR INC	5,427.000	100,182.42
UNICO AMERICAN CORP	500.000	2,480.00
UNICO AMERICAN CORP	168.000	833.28
UNICORP INC COMPAR \$0.01 NEW	7,800.000	0.98
UNIFI INC	1,443.000	39,769.08
UNIFI INC	378.000	10,417.68
UNIFIRST CORP/MA	1,462.000	327,064.02
UNIFIRST CORP/MA	646.000	144,516.66
UNIGENE LABORATORIES INC	7,393.000	2.22
UNIGENE LABORATORIES INC	2,500.000	0.75
UNILEVER PLC ADR	146,152.000	8,159,666.16
UNILEVER PLC ADR	67,544.000	3,770,981.52
UNION BANKSHARES INC/MORRISVIL	2,635.000	79,050.00
UNION BANKSHARES INC/MORRISVIL	1,166.000	34,980.00
UNION PACIFIC CORP	41,137.000	9,067,006.17
UNION PACIFIC CORP	3,925.000	865,109.25
UNION PACIFIC CORP	9,008.000	1,985,453.28
UNION PACIFIC CORP	24,960.000	5,501,433.60
UNION PACIFIC CORP	18,829.000	4,150,099.89
UNION PACIFIC CORP	1,025.000	225,920.25
UNION PACIFIC CORP	11,590.000	2,554,551.90
UNION PACIFIC CORP	459.000	101,168.19
UNISYS CORP	3,916.000	99,544.72
UNISYS CORP	1,892.000	48,094.64
UNIT CORP WTS EXP 09/03/2027	54.000	0.00
UNIT CORP WTS EXP 09/03/2027	146.000	0.00
UNITED AMERICAN HEALTHCARE COR	100.000	3.80
UNITED AMERICAN HEALTHCARE COR	994.000	37.77
UNITED COMMUNITY BANKS INC/GA	6,597.000	225,089.64

Security Description	Shares/Par	Base Market Value
UNITED COMMUNITY BANKS INC/GA	2,593.000	88,473.16
UNITED BANKSHARES INC/WV	8,640.000	333,331.20
UNITED BANKSHARES INC/WV	4,241.000	163,617.78
UNITED AIRLINES HOLDINGS INC	18,055.000	1,038,884.70
UNITED AIRLINES HOLDINGS INC	8,317.000	478,560.18
UNITED FIRE GROUP INC	2,728.000	94,934.40
UNITED FIRE GROUP INC	1,051.000	36,574.80
UNITED-GUARDIAN INC	369.000	5,590.35
UNITED-GUARDIAN INC	168.000	2,545.20
UNITED NATURAL FOODS INC	4,827.000	159,001.38
UNITED NATURAL FOODS INC	2,347.000	77,310.18
UNITED PARCEL SERVICE INC	44,592.000	7,580,194.08
UNITED PARCEL SERVICE INC	2,000.000	339,980.00
UNITED PARCEL SERVICE INC	20,473.000	3,480,205.27
UNITED PARCEL SERVICE INC	900.000	152,991.00
UNITED RENTALS INC	2,021.000	665,535.51
UNITED RENTALS INC	5,615.000	1,849,075.65
UNITED RENTALS INC	2,471.000	813,725.01
UNITED RENTALS INC	4,415.000	1,453,903.65
UNITED SECURITY BANCSHARES/FRE	224.000	1,834.56
UNITED SECURITY BANCSHARES/FRE	611.000	5,004.09
US ENERGY CORP	30.000	131.40
US ENERGY CORP	10.000	43.80
UNITED STATES LIME & MINERALS	652.000	87,178.92
UNITED STATES LIME & MINERALS	288.000	38,508.48
UNITED WESTERN BANCORP INC	200.000	7.00
UNITED WESTERN BANCORP INC	2,075.000	72.63
UNITEDHEALTH GROUP INC	4,179.000	1,554,880.53
UNITEDHEALTH GROUP INC	239.000	88,924.73
UNITEDHEALTH GROUP INC	1,840.000	684,608.80
UNITEDHEALTH GROUP INC	55,791.000	20,758,157.37
UNITEDHEALTH GROUP INC	25,484.000	9,481,831.88
UNITEDHEALTH GROUP INC	534.000	198,685.38
UNITIL CORP	2,254.000	102,985.26
UNITIL CORP	789.000	36,049.41
UNITI GROUP INC	17,346.000	191,326.38
UNITI GROUP INC	7,722.000	85,173.66
UNITY BANCORP INC	279.000	6,138.00
UNITY BANCORP INC	1,329.000	29,238.00
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW	3,380.000	0.00
UNIVERSAL CORP/VA	1,189.000	70,139.11
UNIVERSAL CORP/VA	2,692.000	158,801.08
UNIVERSAL ELECTRONICS INC	858.000	47,164.26
UNIVERSAL ELECTRONICS INC	1,458.000	80,146.26
UNIVERSAL INSURANCE HOLDINGS I	1,842.000	26,414.28

Security Description	Shares/Par	Base Market Value
UNIVERSAL INSURANCE HOLDINGS I	1,123.000	16,103.82
UNIVERSAL STAINLESS & ALLOY PR	1,512.000	15,377.04
UNIVERSAL STAINLESS & ALLOY PR	575.000	5,847.75
UNIVERSAL LOGISTICS HOLDINGS I	1,164.000	30,624.84
UNIVERSAL LOGISTICS HOLDINGS I	1,347.000	35,439.57
UNIVERSAL HEALTH SERVICES INC	2,124.000	283,320.36
UNIVERSAL HEALTH SERVICES INC	2,187.000	291,723.93
UNIVERSAL HEALTH SERVICES INC	4,651.000	620,396.89
UNIVERSAL HEALTH SERVICES INC	980.000	130,722.20
UNIVERSAL TECHNICAL INSTITUTE	3,505.000	20,469.20
UNIVERSAL TECHNICAL INSTITUTE	1,646.000	9,612.64
UNIVEST FINANCIAL CORP	734.000	20,985.06
UNIVEST FINANCIAL CORP	1,891.000	54,063.69
UNUM GROUP	9,600.000	267,168.00
UNUM GROUP	4,300.000	119,669.00
UNUM GROUP	12,671.000	352,633.93
UNUM GROUP	5,791.000	161,163.53
UPLAND SOFTWARE INC	1,216.000	57,383.04
UPLAND SOFTWARE INC	537.000	25,341.03
UPWORK INC	8,929.000	399,751.33
UPWORK INC	3,943.000	176,528.11
URANIUM ENERGY CORP	1,286.000	3,677.96
URANIUM ENERGY CORP	384.000	1,098.24
URBAN OUTFITTERS INC	2,514.000	93,495.66
URBAN OUTFITTERS INC	5,692.000	211,685.48
URBAN EDGE PROPERTIES	3,871.000	63,948.92
URBAN EDGE PROPERTIES	8,699.000	143,707.48
UROLOGIX INC	1,000.000	6.00
UROLOGIX INC	1,793.000	10.76
URSTADT BIDDLE PROPERTIES INC	1,281.000	21,328.65
URSTADT BIDDLE PROPERTIES INC	2,433.000	40,509.45
UTAH MEDICAL PRODUCTS INC	650.000	56,290.00
UTAH MEDICAL PRODUCTS INC	1,233.000	106,777.80
VF CORP	8,842.000	706,652.64
VF CORP	19,371.000	1,548,130.32
VF CORP	4,651.000	371,707.92
VF CORP	10,371.000	828,850.32
VL DISSOLUTION CORP COM	1,293.000	0.00
V ONE CORP COM	2,000.000	0.25
VSE CORP	1,003.000	39,618.50
VSE CORP	2,273.000	89,783.50
VOXX INTERNATIONAL CORP	1,225.000	23,348.50
VOXX INTERNATIONAL CORP	3,509.000	66,881.54
VAALCO ENERGY INC	2,203.000	4,934.72
VAALCO ENERGY INC	6,566.000	14,707.84

Security Description	Shares/Par	Base Market Value
VALENCE TECHNOLOGY INC	3,800.000	0.00
VALENCE TECHNOLOGY INC	11,067.000	0.00
VALERO ENERGY CORP	1,034.000	74,034.40
VALERO ENERGY CORP	4,481.000	320,839.60
VALERO ENERGY CORP	10,177.000	728,673.20
VALERO ENERGY CORP	27,472.000	1,966,995.20
VALERO ENERGY CORP	2,306.000	165,109.60
VALERO ENERGY CORP	12,513.000	895,930.80
VALLEY MEDIA INC COM	11,100.000	2.22
VALUE AMER INC COM	290.000	0.29
VALUE LINE INC	700.000	19,733.00
VALUE LINE INC	821.000	23,143.99
VANDA PHARMACEUTICALS INC	4,836.000	72,636.72
VANDA PHARMACEUTICALS INC	1,963.000	29,484.26
VAPOTHERM INC	673.000	16,165.46
VAPOTHERM INC	1,522.000	36,558.44
VAREX IMAGING CORP	1,557.000	31,902.93
VAREX IMAGING CORP	3,452.000	70,731.48
VARIAN MEDICAL SYSTEMS INC	1,467.000	258,969.51
VARIAN MEDICAL SYSTEMS INC	2,529.000	446,444.37
VARIAN MEDICAL SYSTEMS INC	3,271.000	577,429.63
VARIAN MEDICAL SYSTEMS INC	5,541.000	978,152.73
VARONIS SYSTEMS INC	3,522.000	180,819.48
VARONIS SYSTEMS INC	7,749.000	397,833.66
VASO CORP	1,000.000	90.50
VASO CORP	16,910.000	1,530.36
VCAMPUS CORP	171.000	0.05
VCAMPUS CORP	100.000	0.03
VECTOR GROUP LTD	2,689.000	37,511.55
VECTOR GROUP LTD	6,088.000	84,927.60
VEECO INSTRUMENTS INC	2,780.000	57,657.20
VEECO INSTRUMENTS INC	5,940.000	123,195.60
VECTRUS INC	933.000	49,859.52
VECTRUS INC	2,113.000	112,918.72
VAXART INC	73.000	441.65
VAXART INC	29.000	175.45
VEEVA SYSTEMS INC	1,400.000	365,736.00
VEEVA SYSTEMS INC	3,100.000	809,844.00
VENTAS INC	23,474.000	1,252,103.16
VENTAS INC	13,012.000	694,060.08
VENTAS INC	10,706.000	571,058.04
VENTAS INC	5,835.000	311,238.90
VERACYTE INC	4,259.000	228,921.25
VERACYTE INC	1,869.000	100,458.75
VERACYTE INC	38,384.000	2,063,140.00

Security Description	Shares/Par	Base Market Value
VERACYTE INC	17,454.000	938,152.50
VERISIGN INC	5,939.000	1,180,435.64
VERISIGN INC	781.000	155,231.56
VERISIGN INC	2,709.000	538,440.84
VERISIGN INC	350.000	69,566.00
VERIZON COMMUNICATIONS INC	57,100.000	3,320,365.00
VERIZON COMMUNICATIONS INC	248,141.000	14,429,399.15
VERIZON COMMUNICATIONS INC	113,383.000	6,593,221.45
VERIZON COMMUNICATIONS INC	9,043.000	525,850.45
VERIZON COMMUNICATIONS INC	20,164.000	1,172,536.60
VERIZON COMMUNICATIONS INC	25,100.000	1,459,565.00
VERINT SYSTEMS INC	6,188.000	281,492.12
VERINT SYSTEMS INC	2,578.000	117,273.22
VERITEX HOLDINGS INC	1,743.000	57,030.96
VERITEX HOLDINGS INC	3,947.000	129,145.84
VERISK ANALYTICS INC	1,035.000	182,874.15
VERISK ANALYTICS INC	4,512.000	797,225.28
VERISK ANALYTICS INC	9,870.000	1,743,930.30
VERISK ANALYTICS INC	464.000	81,984.16
VERICEL CORP	115,992.000	6,443,355.60
VERICEL CORP	52,744.000	2,929,929.20
VERICEL CORP	4,153.000	230,699.15
VERICEL CORP	1,834.000	101,878.70
VERRA MOBILITY CORP	297,316.000	4,024,172.06
VERRA MOBILITY CORP	5,349.000	72,398.72
VERRA MOBILITY CORP	12,112.000	163,935.92
VERRA MOBILITY CORP	135,197.000	1,829,891.40
VERRICA PHARMACEUTICALS INC	3,737.000	56,615.55
VERRICA PHARMACEUTICALS INC	1,651.000	25,012.65
VERSO CORP	3,792.000	55,325.28
VERSO CORP	1,675.000	24,438.25
VERTEX PHARMACEUTICALS INC	15,680.000	3,369,475.20
VERTEX PHARMACEUTICALS INC	807.000	173,416.23
VERTEX PHARMACEUTICALS INC	2,700.000	580,203.00
VERTEX PHARMACEUTICALS INC	1,200.000	257,868.00
VERTEX PHARMACEUTICALS INC	362.000	77,790.18
VERTEX PHARMACEUTICALS INC	7,174.000	1,541,620.86
VIAD CORP	913.000	38,117.75
VIAD CORP	2,067.000	86,297.25
VIAVI SOLUTIONS INC	18,800.000	295,160.00
VIAVI SOLUTIONS INC	8,302.000	130,341.40
VIACOMCBS INC	33,251.000	1,499,620.10
VIACOMCBS INC	15,209.000	685,925.90
VIATRIS INC	32,624.000	455,757.28
VIATRIS INC	27,547.000	384,831.59

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
VIATRIS INC	12,352.000	172,557.44
VIATRIS INC	71,254.000	995,418.38
VICON INDUSTRIES INC	1.000	28.00
VICON INDUSTRIES INC	1.000	28.00
VICOR CORP	2,859.000	243,100.77
VICOR CORP	1,262.000	107,307.86
VICTORY CAPITAL HOLDINGS INC	5,995.000	153,232.20
VICTORY CAPITAL HOLDINGS INC	2,648.000	67,682.88
VIDEO DISPLAY CORP	1,758.000	2,408.46
VIDEO DISPLAY CORP	697.000	954.89
VIDLER WATER RESOUCES INC	321.000	2,856.90
VIDLER WATER RESOUCES INC	1,358.000	12,086.20
VIEWCAST.COM INC	400.000	2.00
VIEWCAST.COM INC	6,412.000	32.06
VILLAGE SUPER MARKET INC	350.000	8,249.50
VILLAGE SUPER MARKET INC	1,020.000	24,041.40
VIRCO MFG. CORP	996.000	3,087.60
VIRCO MFG. CORP	2,576.000	7,985.60
VIRNETX HOLDING CORP	3,510.000	19,550.70
VIRNETX HOLDING CORP	1,269.000	7,068.33
VISA INC	108,933.000	23,064,384.09
VISA INC	924.000	195,638.52
VISA INC	4,336.000	918,061.28
VISA INC	1,910.000	404,404.30
VISA INC	34,440.000	7,291,981.20
VISA INC	414.000	87,656.22
VISA INC	50,034.000	10,593,698.82
VISA INC	16,000.000	3,387,680.00
VIRTUS INVESTMENT PARTNERS INC	253.000	59,581.50
VIRTUS INVESTMENT PARTNERS INC	581.000	136,825.50
VISHAY INTERTECHNOLOGY INC	10,112.000	243,496.96
VISHAY INTERTECHNOLOGY INC	4,465.000	107,517.20
VISHAY PRECISION GROUP INC	3,617.000	111,439.77
VISHAY PRECISION GROUP INC	1,615.000	49,758.15
VISTA OUTDOOR INC	1,603.000	51,408.21
VISTA OUTDOOR INC	3,244.000	104,035.08
VISTEON CORP	1,073.000	130,852.35
VISTEON CORP	2,430.000	296,338.50
VISTRA CORP	15,600.000	275,808.00
VISTRA CORP	164,644.000	2,910,905.92
VISTRA CORP	356,258.000	6,298,641.44
VISTRA CORP	6,800.000	120,224.00
VMWARE INC	915.000	137,661.75
VMWARE INC	2,041.000	307,068.45
VOCERA COMMUNICATIONS INC	1,979.000	76,112.34



Security Description	Shares/Par	Base Market Value
VOCERA COMMUNICATIONS INC	3,953.000	152,032.38
VOLT INFORMATION SCIENCES INC	1,164.000	4,586.16
VOLT INFORMATION SCIENCES INC	3,912.000	15,413.28
VONAGE HOLDINGS CORP	8,960.000	105,907.20
VONAGE HOLDINGS CORP	20,288.000	239,804.16
VORNADO REALTY TRUST	2,698.000	122,462.22
VORNADO REALTY TRUST	6,017.000	273,111.63
VORNADO REALTY TRUST	9,689.000	439,783.71
VORNADO REALTY TRUST	4,421.000	200,669.19
VOYAGER THERAPEUTICS INC	3,710.000	17,474.10
VOYAGER THERAPEUTICS INC	1,658.000	7,809.18
VULCAN MATERIALS CO	8,292.000	1,399,275.00
VULCAN MATERIALS CO	3,779.000	637,706.25
W&T OFFSHORE INC	4,537.000	16,287.83
W&T OFFSHORE INC	5,814.000	20,872.26
WD-40 CO	1,287.000	394,053.66
WD-40 CO	569.000	174,216.42
WHX CORP COM NEW	6,933.000	0.00
WSFS FINANCIAL CORP	6,590.000	328,116.10
WSFS FINANCIAL CORP	2,911.000	144,938.69
WQN INC	656.000	5.58
WEC ENERGY GROUP INC	19,110.000	1,788,504.90
WEC ENERGY GROUP INC	11,555.000	1,081,432.45
WEC ENERGY GROUP INC	5,181.000	484,889.79
WEC ENERGY GROUP INC	8,733.000	817,321.47
W WORLD CORP	1.000	3.01
W WORLD CORP	10.000	30.10
WABASH NATIONAL CORP	3,154.000	59,295.20
WABASH NATIONAL CORP	1,393.000	26,188.40
WESTINGHOUSE AIR BRAKE TECHNOL	11,109.000	879,388.44
WESTINGHOUSE AIR BRAKE TECHNOL	5,090.000	402,924.40
WADDELL & REED FINANCIAL INC	3,511.000	87,950.55
WADDELL & REED FINANCIAL INC	7,657.000	191,807.85
WALMART INC	3,321.000	451,091.43
WALMART INC	7,508.000	1,019,811.64
WALMART INC	85,638.000	11,632,209.54
WALMART INC	7,931.000	1,077,267.73
WALMART INC	39,140.000	5,316,386.20
WALMART INC	17,685.000	2,402,153.55
WALGREENS BOOTS ALLIANCE INC	19,769.000	1,085,318.10
WALGREENS BOOTS ALLIANCE INC	43,243.000	2,374,040.70
WALGREENS BOOTS ALLIANCE INC	8,028.000	440,737.20
WALGREENS BOOTS ALLIANCE INC	17,903.000	982,874.70
WALKER & DUNLOP INC	3,836.000	394,110.64
WALKER & DUNLOP INC	1,694.000	174,041.56

Security Description	Shares/Par	Base Market Value
WALKING CO HOLDINGS INC/THE	1,400.000	0.00
WALKING CO HOLDINGS INC/THE	2,256.000	0.00
NEW WEI INC	8,100.000	0.00
NEW WEI INC	3,500.000	0.00
WANDERPORT CORP	82.000	0.62
WARRIOR MET COAL INC	5,699.000	97,623.87
WARRIOR MET COAL INC	2,517.000	43,116.21
WASHINGTON PRIME GROUP INC	959.000	2,138.57
WASHINGTON PRIME GROUP INC	1,847.000	4,118.81
WASHINGTON REAL ESTATE INVESTM	6,478.000	143,163.80
WASHINGTON REAL ESTATE INVESTM	3,030.000	66,963.00
WASHINGTON TRUST BANCORP INC	869.000	44,866.47
WASHINGTON TRUST BANCORP INC	1,619.000	83,588.97
WASTE MANAGEMENT INC	2,400.000	309,648.00
WASTE MANAGEMENT INC	5,500.000	709,610.00
WASTE MANAGEMENT INC	23,581.000	3,042,420.62
WASTE MANAGEMENT INC	10,778.000	1,390,577.56
WATERS CORP	3,752.000	1,066,205.84
WATERS CORP	701.000	199,203.17
WATERS CORP	1,716.000	487,635.72
WATERS CORP	1,563.000	444,157.71
WATERSTONE FINANCIAL INC	776.000	15,845.92
WATERSTONE FINANCIAL INC	1,895.000	38,695.90
WATTS WATER TECHNOLOGIES INC	1,262.000	149,938.22
WATTS WATER TECHNOLOGIES INC	2,858.000	339,558.98
WAVE SYSTEMS CORP	102.000	0.00
WAVE SYSTEMS CORP	35.000	0.00
WAXMAN INDUSTRIES INC	400.000	1,220.00
WAYSIDE TECHNOLOGY GROUP INC	2,693.000	67,702.02
WAYSIDE TECHNOLOGY GROUP INC	1,659.000	41,707.26
WEBCO INDUSTRIES INC	149.000	16,390.00
WEBCO INDUSTRIES INC	62.000	6,820.00
WEGENER CORP	300.000	4.83
WEGENER CORP	4,512.000	72.64
WEINGARTEN REALTY INVESTORS	4,921.000	132,424.11
WEINGARTEN REALTY INVESTORS	11,144.000	299,885.04
WEIS MARKETS INC	2,261.000	127,791.72
WEIS MARKETS INC	1,138.000	64,319.76
WELBILT INC	9,887.000	160,663.75
WELBILT INC	4,366.000	70,947.50
WELLMAN INC COM	15,700.000	0.00
WELLS FARGO & CO	11,158.000	435,943.06
WELLS FARGO & CO	114,611.000	4,477,851.77
WELLS FARGO & CO	24,882.000	972,139.74
WELLS FARGO & CO	250,545.000	9,788,793.15

Security Description	Shares/Par	Base Market Value
WELLTOWER INC	11,953.000	856,193.39
WELLTOWER INC	26,241.000	1,879,642.83
WERNER ENTERPRISES INC	1,980.000	93,396.60
WERNER ENTERPRISES INC	4,483.000	211,463.11
WESBANCO INC	3,147.000	113,480.82
WESBANCO INC	7,124.000	256,891.44
WESCO INTERNATIONAL INC	1,869.000	161,724.57
WESCO INTERNATIONAL INC	4,400.000	380,732.00
WEST BANCORP INC	85.000	2,047.65
WEST BANCORP INC	341.000	8,214.69
WEST PHARMACEUTICAL SERVICES I	2,528.000	712,339.84
WEST PHARMACEUTICAL SERVICES I	1,133.000	319,256.74
WEST PHARMACEUTICAL SERVICES I	2,033.000	572,858.74
WEST PHARMACEUTICAL SERVICES I	4,452.000	1,254,484.56
WESTAMERICA BANCORP	1,277.000	80,170.06
WESTAMERICA BANCORP	2,891.000	181,496.98
WESTELL TECHNOLOGIES INC	662.000	516.36
WESTELL TECHNOLOGIES INC	1,757.000	1,370.46
WESTERN ASSET MORTGAGE CAPITAL	3,925.000	12,520.75
WESTERN ASSET MORTGAGE CAPITAL	2,329.000	7,429.51
WESTERN DIGITAL CORP	8,078.000	539,206.50
WESTERN DIGITAL CORP	10,944.000	730,512.00
WESTERN DIGITAL CORP	17,551.000	1,171,529.25
WESTERN DIGITAL CORP	4,908.000	327,609.00
WESTERN METALS CORP	3,193.000	1,277.20
WESTERN MIDSTREAM PARTNERS LP	176,417.000	3,279,592.03
WESTERN MIDSTREAM PARTNERS LP	557,958.000	10,372,439.22
WESTERN NEW ENGLAND BANCORP IN	1,225.000	10,326.75
WESTERN NEW ENGLAND BANCORP IN	3,124.000	26,335.32
WESTERN UNION CO/THE	24,841.000	612,579.06
WESTERN UNION CO/THE	11,343.000	279,718.38
WESTERN UNION CO/THE	8,392.000	206,946.72
WESTERN UNION CO/THE	18,715.000	461,511.90
WESTERN WTR CO	9,200.000	2.76
WESTMORELAND COAL CO	759.000	0.00
WESTMORELAND COAL CO	1,728.000	0.00
WESTROCK CO	15,789.000	821,817.45
WESTROCK CO	6,449.000	335,670.45
WESTROCK CO	7,222.000	375,905.10
WESTROCK CO	14,382.000	748,583.10
WESTWATER RESOURCES INC	1.000	5.37
WESTWOOD HOLDINGS GROUP INC	771.000	11,148.66
WESTWOOD HOLDINGS GROUP INC	1,582.000	22,875.72
WET SEAL INC/THE	6,300.000	0.00
WET SEAL INC/THE	18,133.000	0.00

Security Description	Shares/Par	Base Market Value
WEYCO GROUP INC	898.000	19,423.74
WEYCO GROUP INC	1,395.000	30,173.85
WEYERHAEUSER CO	47,211.000	1,680,711.60
WEYERHAEUSER CO	6,166.000	219,509.60
WEYERHAEUSER CO	21,632.000	770,099.20
WEYERHAEUSER CO	2,765.000	98,434.00
WEYERHAEUSER CO	1,400.000	49,840.00
WEYERHAEUSER CO	3,100.000	110,360.00
WHIRLPOOL CORP	2,172.000	478,600.20
WHIRLPOOL CORP	1,657.000	365,119.95
WHIRLPOOL CORP	3,604.000	794,141.40
WHIRLPOOL CORP	974.000	214,620.90
WHITESTONE REIT	4,331.000	42,010.70
WHITESTONE REIT	3,378.000	32,766.60
WHITING PETROLEUM CORP	178.000	574.94
WHITING PETROLEUM CORP	89.000	269.67
WHITING PETROLEUM CORP	45.000	1,595.25
WICKES INC COM	7,200.000	0.00
JOHN WILEY & SONS INC	1,987.000	107,695.40
JOHN WILEY & SONS INC	4,502.000	244,008.40
WILHELMINA INTERNATIONAL INC	68.000	348.16
WILHELMINA INTERNATIONAL INC	907.000	4,643.84
WILLDAN GROUP INC	1,362.000	55,910.10
WILLDAN GROUP INC	932.000	38,258.60
WILLIAMS COS INC/THE	75,949.000	1,799,231.81
WILLIAMS COS INC/THE	7,904.000	187,245.76
WILLIAMS COS INC/THE	214,633.000	5,084,655.77
WILLIAMS COS INC/THE	8,100.000	191,889.00
WILLIAMS COS INC/THE	3,600.000	85,284.00
WILLIAMS COS INC/THE	67,894.000	1,608,408.86
WILLIAMS COS INC/THE	34,686.000	821,711.34
WILLIAMS COS INC/THE	3,544.000	83,957.36
WILLIS LEASE FINANCE CORP	1,506.000	65,450.76
WILLIS LEASE FINANCE CORP	510.000	22,164.60
WILLSCOT MOBILE MINI HOLDINGS	13,372.000	371,073.00
WILLSCOT MOBILE MINI HOLDINGS	5,872.000	162,948.00
WINDTREE THERAPEUTICS INC	6,407.000	15,569.01
WINDTREE THERAPEUTICS INC	2,835.000	6,889.05
WINGSTOP INC	1,187.000	150,950.79
WINGSTOP INC	2,685.000	341,451.45
WINLAND HOLDINGS CORP	97.000	548.05
WINLAND HOLDINGS CORP	871.000	4,921.15
WINMARK CORP	153.000	28,523.79
WINMARK CORP	507.000	94,520.01
WINNEBAGO INDUSTRIES INC	1,883.000	144,444.93

Security Description	Shares/Par	Base Market Value
WINNEBAGO INDUSTRIES INC	4,022.000	308,527.62
WIRELESS TELECOM GROUP INC	3,293.000	5,598.10
WIRELESS TELECOM GROUP INC	97.000	164.90
WIRELESS XCESSORIES GROUP INC	1,162.000	9.30
WIRELESS XCESSORIES GROUP INC	100.000	0.80
WISDOMTREE INVESTMENTS INC	8,923.000	55,768.75
WISDOMTREE INVESTMENTS INC	4,080.000	25,500.00
WOLVERINE WORLD WIDE INC	3,442.000	131,897.44
WOLVERINE WORLD WIDE INC	7,793.000	298,627.76
WORKDAY INC	9,110.000	2,263,197.30
WORKDAY INC	19,610.000	4,871,712.30
WORKIVA INC	1,409.000	124,358.34
WORKIVA INC	3,189.000	281,461.14
WORLD ACCEPTANCE CORP	1,009.000	130,927.84
WORLD ACCEPTANCE CORP	2,285.000	296,501.60
WORLD FUEL SERVICES CORP	2,542.000	89,478.40
WORLD FUEL SERVICES CORP	89,474.000	3,149,484.80
WORLD FUEL SERVICES CORP	193,604.000	6,814,860.80
WORLD FUEL SERVICES CORP	5,743.000	202,153.60
WORLDGATE COMMUNICATIONS	6,543.000	0.82
WORLDGATE COMMUNICATIONS	400.000	0.05
WORTHINGTON INDUSTRIES INC	5,969.000	400,460.21
WORTHINGTON INDUSTRIES INC	2,636.000	176,849.24
WORLDTEX INC	47.000	0.00
WRIGHT INVESTORS' SERVICE HOLD	800.000	160.00
WRIGHT INVESTORS' SERVICE HOLD	1,775.000	355.00
WW INTERNATIONAL INC	1,777.000	55,584.56
WW INTERNATIONAL INC	4,022.000	125,808.16
WYNN RESORTS LTD	751.000	94,152.87
WYNN RESORTS LTD	2,961.000	371,220.57
WYNN RESORTS LTD	6,455.000	809,263.35
WYNN RESORTS LTD	1,673.000	209,744.01
XCEL ENERGY INC	14,749.000	980,955.99
XCEL ENERGY INC	6,058.000	402,917.58
XCEL ENERGY INC	32,286.000	2,147,341.86
XCEL ENERGY INC	13,509.000	898,483.59
XPERI HOLDING CORP	8,856.000	192,795.12
XPERI HOLDING CORP	4,692.000	102,144.84
XILINX INC	6,940.000	859,866.00
XILINX INC	6,516.000	807,332.40
XILINX INC	2,922.000	362,035.80
XILINX INC	15,153.000	1,877,456.70
XBIOTECH INC	3,253.000	55,854.01
XBIOTECH INC	1,437.000	24,673.29
XENCOR INC	6,333.000	272,698.98

Security Description	Shares/Par	Base Market Value
XENCOR INC	2,796.000	120,395.76
XOMA CORP	2,179.000	88,924.99
XOMA CORP	4,933.000	201,315.73
XYLEM INC/NY	4,087.000	429,870.66
XYLEM INC/NY	1,833.000	192,794.94
XYLEM INC/NY	4,870.000	512,226.60
XYLEM INC/NY	10,652.000	1,120,377.36
XENON PHARMACEUTICALS INC	3,945.000	70,615.50
XENON PHARMACEUTICALS INC	1,742.000	31,181.80
X4 PHARMACEUTICALS INC	5,206.000	44,823.66
X4 PHARMACEUTICALS INC	2,304.000	19,837.44
Y-MABS THERAPEUTICS INC	1,509.000	45,632.16
Y-MABS THERAPEUTICS INC	3,417.000	103,330.08
YELP INC	3,330.000	129,870.00
YELP INC	7,538.000	293,982.00
YETI HOLDINGS INC	1,607.000	116,041.47
YETI HOLDINGS INC	3,639.000	262,772.19
YORK WATER CO/THE	942.000	46,129.74
YORK WATER CO/THE	1,628.000	79,723.16
YUM! BRANDS INC	1,847.000	199,808.46
YUM! BRANDS INC	8,038.000	869,550.84
YUM! BRANDS INC	828.000	89,573.04
YUM! BRANDS INC	700.000	75,726.00
YUM! BRANDS INC	1,600.000	173,088.00
YUM! BRANDS INC	17,584.000	1,902,237.12
YUM CHINA HOLDINGS INC	15,695.000	929,300.95
YUM CHINA HOLDINGS INC	33,468.000	1,981,640.28
YUMA ENERGY INC	0.933	0.21
YUMA ENERGY INC	0.333	0.07
YUNHONG CTI LTD	82.000	187.78
YUNHONG CTI LTD	97.000	222.13
ZANETT INC	100.000	0.00
ZANETT INC	54.000	0.00
ZAZA ENERGY CORP	252.000	10.95
ZAZA ENERGY CORP	90.000	3.91
ZEBRA TECHNOLOGIES CORP	755.000	366,310.90
ZEBRA TECHNOLOGIES CORP	3,322.000	1,611,767.96
ZEBRA TECHNOLOGIES CORP	1,682.000	816,072.76
ZEBRA TECHNOLOGIES CORP	1,520.000	737,473.60
ZEDGE INC	461.000	5,578.10
ZEDGE INC	1,058.000	12,801.80
ZENDESK INC	44,830.000	5,945,354.60
ZENDESK INC	20,830.000	2,762,474.60
ZIMMER BIOMET HOLDINGS INC	12,812.000	2,050,944.96
ZIMMER BIOMET HOLDINGS INC	1,171.000	187,453.68

Security Description	Shares/Par	Base Market Value
ZIMMER BIOMET HOLDINGS INC	2,612.000	418,128.96
ZIMMER BIOMET HOLDINGS INC	6,000.000	960,480.00
ZIMMER BIOMET HOLDINGS INC	2,600.000	416,208.00
ZIMMER BIOMET HOLDINGS INC	5,861.000	938,228.88
ZION OIL & GAS INC	372.000	228.39
ZION OIL & GAS INC	97.000	59.55
ZIONS BANCORP NA	10,259.000	563,834.64
ZIONS BANCORP NA	4,688.000	257,652.48
ZIOPHARM ONCOLOGY INC	10,999.000	39,596.40
ZIOPHARM ONCOLOGY INC	6,914.000	24,890.40
ZIX CORP	2,010.000	15,175.50
ZIX CORP	777.000	5,866.35
ZOETIS INC	28,599.000	4,503,770.52
ZOETIS INC	13,081.000	2,059,995.88
ZOETIS INC	1,130.000	177,952.40
ZOETIS INC	2,521.000	397,007.08
ZOOM VIDEO COMMUNICATIONS INC	673.000	216,228.17
ZOOM VIDEO COMMUNICATIONS INC	302.000	97,029.58
ZUMIEZ INC	1,111.000	47,661.90
ZUMIEZ INC	3,220.000	138,138.00
ZYMEWORKS INC	3,639.000	114,919.62
ZYMEWORKS INC	1,607.000	50,749.06
ZYNEX INC	4,323.000	66,012.21
ZYNEX INC	1,909.000	29,150.43
ZYNGA INC	209,260.000	2,136,544.60
ZYNGA INC	97,200.000	992,412.00
ZYNERBA PHARMACEUTICALS INC	4,076.000	18,953.40
ZYNERBA PHARMACEUTICALS INC	9,230.000	42,919.50
SPECTRUM GROUP INTL IN	45,600.000	0.00
MSCI WORLD EX-US INDEX FUND A	39,020,972.117	976,804,385.92
MICROLOG CORP	831.000	0.00
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL	3,288,242.980	78,651,483.84
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND	682,566.390	24,328,713.84
BLACKROCK MSCI CANADA SMALL CAP	164,156.817	2,944,245.59
BLACKROCK MSCI EAFE SMALL CAP	1,554,646.054	32,165,589.55
BLACKROCK EMERGING MARKETS SMALL CAP	633,607.055	10,913,726.29
MSCI WORLD EX-US INDEX FUND B	15,691,212.404	437,495,087.83
GRANITE BROAD LLC RBR	70.000	0.00
FIRST UNITED CORP RIGHTS	1,341.000	0.00
FIRST UNITED CORP RIGHTS	348.000	0.00
CUMULUS CLASS A	6,624.000	60,344.64
CUMULUS CLASS A	2,260.000	20,588.60
CIRQUE EQUITY	55,239.000	419,816.40
CIRQUE EQUITY	79,730.000	605,948.00
CATCHER TECHNOLOGY CO LTD GDR	27,600.000	1,026,720.00

Security Description	Shares/Par	Base Market Value
CATCHER TECHNOLOGY CO LTD GDR	68,600.000	2,551,920.00
UBS AG LONDON DELTAONEWT329778 19-JUL-21(PAB)USD	372,155.000	1,250,440.80
UBS AG LONDON DELTAONEWT329778 19-JUL-21(PAB)USD	821,745.000	2,761,063.20
UBS -CW21 AMOY DIAGNOST WTS EXP 16-AUG-2021	108,253.000	1,177,792.64
UBS -CW21 AMOY DIAGNOST WTS EXP 16-AUG-2021	47,598.000	517,866.24
UBS-CW21 SICHUAN SWELL WTS EXP 07-MAY-2021	191,805.000	2,092,592.55
UBS-CW21 SICHUAN SWELL WTS EXP 07-MAY-2021	84,284.000	919,538.44
UBS AG LONDON DELTAONEWARRANT3 21-MAY-21(HAITI)USD	55,047.000	1,340,944.92
UBS AG LONDON DELTAONEWARRANT3 21-MAY-21(HAITI)USD	110,676.000	2,696,067.36
UBS -CW21 AUTOBIO DIAGN WTS EXP 07-JUN-2021	46,218.000	773,689.32
UBS -CW21 AUTOBIO DIAGN WTS EXP 07-JUN-2021	20,382.000	341,194.68
UBS-CW21 JIANGSU HENGL WTS EXP 13-DEC-2021	182,300.000	2,486,572.00
UBS-CW21 JIANGSU HENGL WTS EXP 13-DEC-2021	81,400.000	1,110,296.00
UBS CW21 SHENZHEN MIND WTS EXP 10-DEC-2021	17,311.000	1,054,066.79
UBS CW21 SHENZHEN MIND WTS EXP 10-DEC-2021	38,489.000	2,343,595.21
UBS CW22 SKSHU PAINT C WTS EXP 24-JAN-2022	48,149.000	1,462,285.13
UBS CW22 SKSHU PAINT C WTS EXP 24-JAN-2022	107,833.000	3,274,888.21
UBS CW22 HUNDSUN TECHN WTS EXP 04-FEB-2022	49,514.000	634,274.34
UBS CW22 HUNDSUN TECHN WTS EXP 04-FEB-2022	123,216.000	1,578,396.96
UBS-CW22 LAOBAIXING PH WTS EXP 25-MAR-2022	61,093.000	638,421.85
UBS-CW22 LAOBAIXING PH WTS EXP 25-MAR-2022	134,906.000	1,409,767.70
UBS -CW22 GUANGZHOU KIN WTS EXP 25-MAR-2022	44,824.000	869,137.36
UBS -CW22 GUANGZHOU KIN WTS EXP 25-MAR-2022	100,176.000	1,942,412.64
UBS-CW22 QINGDAO HAIER WTS EXP 18-APR-2022	36,952.000	487,027.36
UBS-CW22 QINGDAO HAIER WTS EXP 18-APR-2022	82,708.000	1,090,091.44
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059	12,666.000	0.00
CINEWORLD GROUP PLC WTS EXP 01-JAN-2059	25,023.000	0.00
X5 RETAIL GROUP NV GDR	22,651.000	730,268.24
X5 RETAIL GROUP NV GDR	50,111.000	1,615,578.64
MAGNITOGORSK IRON & STEEL WORK GDR	456,303.000	4,727,299.08
MAGNITOGORSK IRON & STEEL WORK GDR	199,500.000	2,066,820.00
TCS GROUP HOLDING PLC GDR	38,939.000	2,258,462.00
TCS GROUP HOLDING PLC GDR	15,065.000	873,770.00
CONSTELLIUM SE	5,714.000	83,995.80
CONSTELLIUM SE	12,938.000	190,188.60
MARRIOTT INTERNATIONAL	53,321.000	0.00
MARRIOTT INTERNATIONAL	31,652.000	0.00
MARRIOTT INTERNATIONAL	30,059.000	0.00
MARRIOTT INTERNATIONAL	79,382.000	0.00
ADIENT PLC	8,953.000	395,722.60
ADIENT PLC	3,953.000	174,722.60
AFYA LTD	8,236.000	153,107.24
AFYA LTD	3,637.000	67,611.83
ALKERMES PLC	3,300.000	61,644.00
ALKERMES PLC	7,500.000	140,100.00



Security Description	Shares/Par	Base Market Value
ALLEGION PLC	2,430.000	305,256.60
ALLEGION PLC	5,329.000	669,428.98
AMCOR PLC	45,270.000	528,753.60
AMCOR PLC	98,881.000	1,154,930.08
AMDOCS LTD	5,616.000	393,962.40
AMDOCS LTD	2,518.000	176,637.70
AMDOCS LTD	4,800.000	336,720.00
AMDOCS LTD	2,000.000	140,300.00
AMBARELLA INC	1,466.000	147,171.74
AMBARELLA INC	2,877.000	288,822.03
AON PLC	54,505.000	12,542,145.55
AON PLC	24,418.000	5,618,825.98
AON PLC	6,349.000	1,460,968.39
AON PLC	13,912.000	3,201,290.32
APEX SILVER MINES	22,900.000	0.00
A-POWER ENERGY GENERATION SYS LTD	8,618.000	517.08
A-POWER ENERGY GENERATION SYS LTD	3,000.000	180.00
ARCH CAPITAL GROUP LTD	12,950.000	496,891.50
ARCH CAPITAL GROUP LTD	5,807.000	222,814.59
ARCOS DORADOS HOLDINGS INC	17,985.000	91,543.65
ARCOS DORADOS HOLDINGS INC	7,943.000	40,429.87
ARGO GROUP INTERNATIONAL HOLDI	4,733.000	238,164.56
ARGO GROUP INTERNATIONAL HOLDI	2,090.000	105,168.80
ASSURED GUARANTY LTD	39,767.000	1,681,348.76
ASSURED GUARANTY LTD	17,511.000	740,365.08
AXIS CAPITAL HOLDINGS LTD	73,495.000	3,643,147.15
AXIS CAPITAL HOLDINGS LTD	159,029.000	7,883,067.53
AXALTA COATING SYSTEMS LTD	9,300.000	275,094.00
AXALTA COATING SYSTEMS LTD	4,100.000	121,278.00
BANK OF NT BUTTERFIELD & SON L	4,705.000	179,825.10
BANK OF NT BUTTERFIELD & SON L	1,869.000	71,433.18
BEYONDSRING INC	1,417.000	15,686.19
BEYONDSRING INC	3,210.000	35,534.70
ACCENTURE PLC	17,699.000	4,889,348.75
ACCENTURE PLC	7,400.000	2,044,250.00
ACCENTURE PLC	402.000	111,052.50
ACCENTURE PLC	3,200.000	884,000.00
ACCENTURE PLC	895.000	247,243.75
ACCENTURE PLC	26,614.000	7,352,117.50
ACCENTURE PLC	38,725.000	10,697,781.25
ACCENTURE PLC	11,923.000	3,293,728.75
MIMECAST LTD	2,488.000	100,042.48
MIMECAST LTD	5,633.000	226,502.93
CAPRI HOLDINGS LTD	5,746.000	293,046.00
CAPRI HOLDINGS LTD	13,012.000	663,612.00

Security Description	Shares/Par	Base Market Value
CARDTRONICS PLC	1,536.000	59,596.80
CARDTRONICS PLC	3,478.000	134,946.40
CIMPRESS PLC	1,125.000	112,646.25
CIMPRESS PLC	2,547.000	255,031.11
CHINA BIOLOGIC PRODUCTS HOLDIN	2,408.000	285,131.28
CHINA BIOLOGIC PRODUCTS HOLDIN	1,063.000	125,869.83
CONSOLIDATED WATER CO LTD	2,168.000	29,159.60
CONSOLIDATED WATER CO LTD	4,772.000	64,183.40
COCA-COLA EUROPEAN PARTNERS PL	2,100.000	109,536.00
COCA-COLA EUROPEAN PARTNERS PL	900.000	46,944.00
CUSHMAN & WAKEFIELD PLC	10,015.000	163,444.80
CUSHMAN & WAKEFIELD PLC	4,423.000	72,183.36
DESPEGAR.COM CORP	2,229.000	30,381.27
DESPEGAR.COM CORP	5,045.000	68,763.35
EATON CORP PLC	24,873.000	3,439,438.44
EATON CORP PLC	6,094.000	842,678.32
EATON CORP PLC	11,389.000	1,574,870.92
EATON CORP PLC	2,733.000	377,919.24
ENDO INTERNATIONAL PLC	22,332.000	165,480.12
ENDO INTERNATIONAL PLC	9,654.000	71,536.14
ENSTAR GROUP LTD	847.000	208,980.31
ENSTAR GROUP LTD	441.000	108,807.93
ESTABLISHMENT LABS HOLDINGS IN	1,038.000	64,906.14
ESTABLISHMENT LABS HOLDINGS IN	2,181.000	136,377.93
ESSENT GROUP LTD	4,210.000	199,932.90
ESSENT GROUP LTD	9,534.000	452,769.66
EVEREST RE GROUP LTD	1,120.000	277,547.20
EVEREST RE GROUP LTD	2,456.000	608,621.36
EVEREST RE GROUP LTD	2,440.000	604,656.40
EVEREST RE GROUP LTD	1,094.000	271,104.14
FABRINET	3,933.000	355,503.87
FABRINET	1,556.000	140,646.84
FERROGLOBE PLC	6,024.000	22,770.72
FERROGLOBE PLC	2,719.000	10,277.82
FRESH DEL MONTE PRODUCE INC	3,220.000	92,188.60
FRESH DEL MONTE PRODUCE INC	1,350.000	38,650.50
FRONTLINE LTD/BERMUDA	5,540.000	39,611.00
FRONTLINE LTD/BERMUDA	12,548.000	89,718.20
GASLOG LTD	1,536.000	8,862.72
GASLOG LTD	896.000	5,169.92
GREENLIGHT CAPITAL RE LTD	3,030.000	26,361.00
GREENLIGHT CAPITAL RE LTD	6,860.000	59,682.00
HELEN OF TROY LTD	1,055.000	222,246.30
HELEN OF TROY LTD	2,388.000	503,056.08
HERMITAGE OFFSHORE SERVICES LT	34.000	0.78

Security Description	Shares/Par	Base Market Value
HERMITAGE OFFSHORE SERVICES LT	19.000	0.44
HOLLYSYS AUTOMATION TECHNOLOGI	6,066.000	75,946.32
HOLLYSYS AUTOMATION TECHNOLOGI	2,727.000	34,142.04
ICON PLC	20,510.000	4,027,548.70
ICON PLC	9,520.000	1,869,442.40
ICHOR HOLDINGS LTD	1,974.000	106,201.20
ICHOR HOLDINGS LTD	872.000	46,913.60
IHS MARKIT LTD	3,135.000	303,405.30
IHS MARKIT LTD	10,171.000	984,349.38
IHS MARKIT LTD	6,992.000	676,685.76
IHS MARKIT LTD	22,236.000	2,152,000.08
INTERNATIONAL GAME TECHNOLOGY	3,383.000	54,297.15
INTERNATIONAL GAME TECHNOLOGY	7,659.000	122,926.95
INVESCO LTD	23,061.000	581,598.42
INVESCO LTD	10,588.000	267,029.36
JAMES RIVER GROUP HOLDINGS LTD	1,022.000	46,623.64
JAMES RIVER GROUP HOLDINGS LTD	2,314.000	105,564.68
JAZZ PHARMACEUTICALS PLC	500.000	82,185.00
JAZZ PHARMACEUTICALS PLC	200.000	32,874.00
JOHNSON CONTROLS INTERNATIONAL	20,593.000	1,228,784.31
JOHNSON CONTROLS INTERNATIONAL	5,346.000	318,995.82
JOHNSON CONTROLS INTERNATIONAL	44,859.000	2,676,736.53
JOHNSON CONTROLS INTERNATIONAL	45,029.000	2,686,880.43
JOHNSON CONTROLS INTERNATIONAL	19,632.000	1,171,441.44
JOHNSON CONTROLS INTERNATIONAL	2,397.000	143,028.99
LIBERTY GLOBAL PLC	6,600.000	168,564.00
LIBERTY GLOBAL PLC	14,900.000	380,546.00
LINDE PLC	1,746.000	489,124.44
LINDE PLC	14,588.000	4,086,682.32
LINDE PLC	31,939.000	8,947,391.46
LINDE PLC	783.000	219,349.62
LIVANOVA PLC	2,200.000	162,206.00
LIVANOVA PLC	4,984.000	367,470.32
MAIDEN HOLDINGS LTD	9,422.000	31,092.60
MAIDEN HOLDINGS LTD	4,365.000	14,404.50
MALLINCKRODT PLC	200.000	75.37
MALLINCKRODT PLC	6,900.000	2,600.27
MARVELL TECHNOLOGY GROUP LTD	15,698.000	768,888.04
MARVELL TECHNOLOGY GROUP LTD	7,039.000	344,770.22
MEDTRONIC PLC	10,000.000	1,181,300.00
MEDTRONIC PLC	5,410.000	639,083.30
MEDTRONIC PLC	88,430.000	10,446,235.90
MEDTRONIC PLC	39,617.000	4,679,956.21
MEDTRONIC PLC	4,400.000	519,772.00
MEDTRONIC PLC	37,703.000	4,453,855.39

Security Description	Shares/Par	Base Market Value
MEDTRONIC PLC	2,426.000	286,583.38
MEDTRONIC PLC	82,594.000	9,756,829.22
MEIRAGTX HOLDINGS PLC	6,442.000	92,958.06
MEIRAGTX HOLDINGS PLC	2,845.000	41,053.35
APTIV PLC	16,793.000	2,315,754.70
APTIV PLC	7,697.000	1,061,416.30
APTIV PLC	1,127.000	155,413.30
APTIV PLC	2,514.000	346,680.60
ALPHA & OMEGA SEMICONDUCTOR LT	1,137.000	37,179.90
ALPHA & OMEGA SEMICONDUCTOR LT	3,012.000	98,492.40
NABORS INDUSTRIES LTD	426.000	39,809.70
NABORS INDUSTRIES LTD	184.000	17,194.80
NIELSEN HOLDINGS PLC	21,546.000	541,881.90
NIELSEN HOLDINGS PLC	9,870.000	248,230.50
NORDIC AMERICAN TANKERS LTD	3,810.000	12,382.50
NORDIC AMERICAN TANKERS LTD	9,584.000	31,148.00
NOBLE CORP NEW WTS EXP 02/05/2026	299.000	1,486.72
NOBLE CORP NEW WTS EXP 02/05/2026	41.000	203.86
NORWEGIAN CRUISE LINE HOLDINGS	23,374.000	644,888.66
NORWEGIAN CRUISE LINE HOLDINGS	10,734.000	296,151.06
PROTHENA CORP PLC	6,125.000	153,860.00
PROTHENA CORP PLC	2,744.000	68,929.28
SFL CORP LTD	9,793.000	78,539.86
SFL CORP LTD	4,325.000	34,686.50
SEAGATE TECHNOLOGY PLC	12,418.000	953,081.50
SEAGATE TECHNOLOGY PLC	5,679.000	435,863.25
SEAGATE TECHNOLOGY PLC	8,669.000	665,345.75
SEAGATE TECHNOLOGY PLC	3,888.000	298,404.00
SEADRILL LTD	73.000	15.17
SEADRILL LTD	19.000	3.95
PENTAIR PLC	4,469.000	278,508.08
PENTAIR PLC	9,774.000	609,115.68
SAPIENS INTERNATIONAL CORP NV	2,078.000	66,059.62
SAPIENS INTERNATIONAL CORP NV	4,702.000	149,476.58
SENSATA TECHNOLOGIES HOLDING P	58,278.000	3,377,210.10
SENSATA TECHNOLOGIES HOLDING P	27,069.000	1,568,648.55
SIGNET JEWELERS LTD	1,919.000	111,263.62
SIGNET JEWELERS LTD	4,345.000	251,923.10
SIRIUSPOINT LTD	6,297.000	64,040.49
SIRIUSPOINT LTD	2,236.000	22,740.12
SIRIUS INTL INS CONTRA	205.000	512.50
SIRIUS INTL INS CONTRA	92.000	230.00
SMART GLOBAL HOLDINGS INC	3,579.000	164,705.58
SMART GLOBAL HOLDINGS INC	1,581.000	72,757.62
STERIS PLC	2,307.000	439,437.36

Security Description	Shares/Par	Base Market Value
STERIS PLC	2,312.000	440,389.76
STERIS PLC	5,061.000	964,019.28
STERIS PLC	1,035.000	197,146.80
TECNOGLASS INC	3,508.000	42,166.16
TECNOGLASS INC	971.000	11,671.42
TEXTAINER GROUP HOLDINGS LTD	1,591.000	45,582.15
TEXTAINER GROUP HOLDINGS LTD	702.000	20,112.30
TRANE TECHNOLOGIES PLC	6,513.000	1,078,292.28
TRANE TECHNOLOGIES PLC	14,229.000	2,355,753.24
TRANE TECHNOLOGIES PLC	1,783.000	295,193.48
TRANE TECHNOLOGIES PLC	3,976.000	658,266.56
LIBERTY LATIN AMERICA LTD	3,552.000	46,104.96
LIBERTY LATIN AMERICA LTD	8,042.000	104,385.16
TRITON INTERNATIONAL LTD	2,687.000	147,758.13
TRITON INTERNATIONAL LTD	6,083.000	334,504.17
TRONOX HOLDINGS PLC	2,907.000	53,198.10
TRONOX HOLDINGS PLC	6,855.000	125,446.50
UTSTARCOM HOLDINGS CORP	3,452.000	4,867.32
UTSTARCOM HOLDINGS CORP	1,305.000	1,840.05
VIEWTRAN GROUP INC	1,830.000	150.98
VIEWTRAN GROUP INC	610.000	50.33
GOLAR LNG LTD	11,299.000	115,588.77
GOLAR LNG LTD	4,990.000	51,047.70
WHITE MOUNTAINS INSURANCE GROU	74.000	82,502.60
WHITE MOUNTAINS INSURANCE GROU	4,625.000	5,156,412.50
WHITE MOUNTAINS INSURANCE GROU	2,139.000	2,384,771.10
WHITE MOUNTAINS INSURANCE GROU	32.000	35,676.80
WILLIS TOWERS WATSON PLC	7,868.000	1,800,827.84
WILLIS TOWERS WATSON PLC	3,589.000	821,450.32
PERRIGO CO PLC	3,588.000	145,206.36
PERRIGO CO PLC	7,846.000	317,527.62
PERRIGO CO PLC	3,663.000	148,241.61
PERRIGO CO PLC	8,168.000	330,558.96
XP INC	36,358.000	1,369,605.86
XP INC	15,980.000	601,966.60
CHUBB LTD	4,824.000	762,047.28
CHUBB LTD	20,160.000	3,184,675.20
CHUBB LTD	29,604.000	4,676,543.88
CHUBB LTD	43,623.000	6,891,125.31
CHUBB LTD	13,548.000	2,140,177.56
CHUBB LTD	2,163.000	341,689.11
GARMIN LTD	4,213.000	555,484.05
GARMIN LTD	6,013.000	792,814.05
GARMIN LTD	2,696.000	355,467.60
GARMIN LTD	9,225.000	1,216,316.25

Security Description	Shares/Par	Base Market Value
GARMIN LTD	3,100.000	408,735.00
GARMIN LTD	1,400.000	184,590.00
TE CONNECTIVITY LTD	4,268.000	551,041.48
TE CONNECTIVITY LTD	1,914.000	247,116.54
TE CONNECTIVITY LTD	9,225.000	1,191,039.75
TE CONNECTIVITY LTD	20,108.000	2,596,143.88
TRANSOCEAN LTD	20,681.000	73,417.55
TRANSOCEAN LTD	46,829.000	166,242.95
ALTISOURCE PORTFOLIO SOLUTIONS	858.000	7,885.02
ALTISOURCE PORTFOLIO SOLUTIONS	1,587.000	14,584.53
GLOBANT SA	10,601.000	2,200,873.61
GLOBANT SA	4,789.000	994,244.29
NEXA RESOURCES SA	4,859.000	49,804.75
NEXA RESOURCES SA	11,002.000	112,770.50
ORION ENGINEERED CARBONS SA	5,693.000	112,265.96
ORION ENGINEERED CARBONS SA	2,100.000	41,412.00
SPOTIFY TECHNOLOGY SA	778.000	208,465.10
SPOTIFY TECHNOLOGY SA	1,735.000	464,893.25
TRINSEO SA	4,865.000	309,754.55
TRINSEO SA	2,148.000	136,763.16
AUDICODES LTD	2,577.000	69,527.46
AUDICODES LTD	1,139.000	30,730.22
CAESARSTONE LTD	2,881.000	39,556.13
CAESARSTONE LTD	1,272.000	17,464.56
CHECK POINT SOFTWARE TECHNOLOG	500.000	55,985.00
CHECK POINT SOFTWARE TECHNOLOG	1,000.000	111,970.00
CHECK POINT SOFTWARE TECHNOLOG	5,512.000	617,178.64
CHECK POINT SOFTWARE TECHNOLOG	2,472.000	276,789.84
COGNYTE SOFTWARE LTD	6,188.000	172,088.28
COGNYTE SOFTWARE LTD	2,578.000	71,694.18
CYBERARK SOFTWARE LTD	75,000.000	9,700,500.00
CYBERARK SOFTWARE LTD	30,000.000	3,880,200.00
GALMED PHARMACEUTICALS LTD	1,639.000	5,621.77
INMODE LTD	1,375.000	99,508.75
INMODE LTD	3,114.000	225,360.18
ITURAN LOCATION AND CONTROL LT	839.000	17,811.97
ITURAN LOCATION AND CONTROL LT	1,900.000	40,337.00
KORNIT DIGITAL LTD	3,262.000	323,329.44
KORNIT DIGITAL LTD	1,441.000	142,831.92
NOVA MEASURING INSTRUMENTS LTD	637.000	57,973.37
NOVA MEASURING INSTRUMENTS LTD	1,443.000	131,327.43
RADWARE LTD	3,184.000	83,038.72
RADWARE LTD	1,407.000	36,694.56
SILICOM LTD	2,455.000	110,769.60
SILICOM LTD	1,084.000	48,910.08

Security Description	Shares/Par	Base Market Value
STRATASYS LTD	4,705.000	121,859.50
STRATASYS LTD	1,605.000	41,569.50
TARO PHARMACEUTICAL INDUSTRIES	1,574.000	116,082.50
TARO PHARMACEUTICAL INDUSTRIES	3,565.000	262,918.75
UROGEN PHARMA LTD	1,743.000	33,953.64
UROGEN PHARMA LTD	3,947.000	76,887.56
CENTOGENE NV	2,422.000	29,378.86
CENTOGENE NV	1,070.000	12,979.10
FRANK'S INTERNATIONAL NV	1,112.000	3,947.60
FRANK'S INTERNATIONAL NV	3,727.000	13,230.85
LYONDELLBASELL INDUSTRIES NV	15,869.000	1,651,169.45
LYONDELLBASELL INDUSTRIES NV	3,344.000	347,943.20
LYONDELLBASELL INDUSTRIES NV	1,499.000	155,970.95
LYONDELLBASELL INDUSTRIES NV	7,249.000	754,258.45
MERUS NV	2,600.000	54,314.00
MERUS NV	5,889.000	123,021.21
NXP SEMICONDUCTORS NV	15,401.000	3,100,837.34
NXP SEMICONDUCTORS NV	10,742.000	2,162,794.28
NXP SEMICONDUCTORS NV	4,730.000	952,338.20
NXP SEMICONDUCTORS NV	7,073.000	1,424,077.82
PLAYA HOTELS & RESORTS NV	101.000	737.30
PLAYA HOTELS & RESORTS NV	210.000	1,533.00
ESC WRIGHT MED GROUP N	238.000	0.00
ESC WRIGHT MED GROUP N	98.000	0.00
SAMSUNG ELECTRONICS CO LTD GDR	179.000	288,645.90
SAMSUNG ELECTRONICS CO LTD GDR	79.000	127,391.21
SAMSUNG ELECTRONICS CO LTD GDR	2,378.000	4,337,472.00
SAMSUNG ELECTRONICS CO LTD GDR	1,063.000	1,938,912.00
RELIANCE INDUSTRIES LTD GDR	2,821.000	154,574.16
RELIANCE INDUSTRIES LTD GDR	6,393.000	350,298.68
STATE BANK OF INDIA GDR	23,953.000	1,193,494.15
STATE BANK OF INDIA GDR	54,436.000	2,712,355.35
ROSNEFT OIL CO PJSC GDR	227,340.000	1,719,145.08
ROSNEFT OIL CO PJSC GDR	102,620.000	776,012.44
SBERBANK OF RUSSIA PJSC ADR	16,173.000	249,225.93
SBERBANK OF RUSSIA PJSC ADR	7,134.000	109,934.94
HON HAI PRECISION INDUSTRY CO GDR	144,000.000	1,268,640.00
HON HAI PRECISION INDUSTRY CO GDR	290,000.000	2,554,900.00
TC ENERGY CORP	13,283.000	607,697.25
TC ENERGY CORP	4,203.000	192,287.25
GLOBALTRANS INVESTMENT PLC GDR	105,010.000	700,416.70
GLOBALTRANS INVESTMENT PLC GDR	28,533.000	190,315.11
ORION ENGINEERED CARBONS SA	220.000	4,338.40
ORION ENGINEERED CARBONS SA	80.000	1,577.60
APOLLO MEDICAL HOLDINGS INC	107.000	2,898.63

Security Description	Shares/Par	Base Market Value
APOLLO MEDICAL HOLDINGS INC	249.000	6,745.41
LUKOIL PJSC ADR	113,985.000	9,208,848.15
LUKOIL PJSC ADR	51,458.000	4,157,291.82
BANCO LATINOAMERICANO DE COMER	3,531.000	53,424.03
BANCO LATINOAMERICANO DE COMER	1,259.000	19,048.67
COPA HOLDINGS SA	1,345.000	108,662.55
COPA HOLDINGS SA	12,570.000	1,015,530.30
COPA HOLDINGS SA	3,046.000	246,086.34
COPA HOLDINGS SA	5,530.000	446,768.70
ULTRAPETROL BAHAMAS LTD	400.000	2.91
ULTRAPETROL BAHAMAS LTD	1,182.000	8.60
ROYAL CARIBBEAN CRUISES LTD	1,105.000	94,599.05
ROYAL CARIBBEAN CRUISES LTD	13,533.000	1,158,560.13
ROYAL CARIBBEAN CRUISES LTD	6,193.000	530,182.73
ROYAL CARIBBEAN CRUISES LTD	2,464.000	210,943.04
ARDMORE SHIPPING CORP	3,218.000	14,609.72
ARDMORE SHIPPING CORP	10,981.000	49,853.74
ATLAS CORP	9,215.000	125,784.75
ATLAS CORP	20,867.000	284,834.55
DHT HOLDINGS INC	14,164.000	83,992.52
DHT HOLDINGS INC	6,255.000	37,092.15
DORIAN LPG LTD	210.000	2,757.30
DORIAN LPG LTD	335.000	4,398.55
EAGLE BULK SHIPPING INC WT EXP 10/15/2021	40.000	2.00
EAGLE BULK SHIPPING INC WT EXP 10/15/2021	63.000	3.15
FLEX LTD	303,685.000	5,560,472.35
FLEX LTD	136,150.000	2,492,906.50
INTERNATIONAL SEAWAYS INC	2,105.000	40,794.90
INTERNATIONAL SEAWAYS INC	4,765.000	92,345.70
MAXEON SOLAR TECHNOLOGIES LTD	72.000	2,272.32
NAVIGATOR HOLDINGS LTD	2,758.000	24,546.20
NAVIGATOR HOLDINGS LTD	6,245.000	55,580.50
PYXIS TANKERS INC	142.000	146.26
PYXIS TANKERS INC	57.000	58.71
SCORPIO TANKERS INC	5,989.000	110,556.94
SCORPIO TANKERS INC	2,645.000	48,826.70
STAR BULK CARRIERS CORP	3,920.000	57,545.60
STAR BULK CARRIERS CORP	8,874.000	130,270.32
TEEKAY TANKERS LTD	139.000	1,932.10
TEEKAY TANKERS LTD	40.000	556.00
WAVE LIFE SCIENCES LTD	2,954.000	16,571.94
WAVE LIFE SCIENCES LTD	1,216.000	6,821.76
TRS EL GSGLPWDL EQUITY P US0001M 0.50BPS 2025 DEC 15	9,507,813.650	0.00
TRS EL RU10VATR EQUITY P US0001M +0.35BPS 2022 FEB 05	5,307,490.420	173,846.85
TRS EL RU10VATR EQUITY P US0001M +0.35BPS 2022 FEB 05	12,050,218.720	394,704.91



Security Description	Shares/Par	Base Market Value
TRS EL SPGCLEP EQUITY P 15% 2022 FEB 07	19,314,541.040	-454,954.01
TRS EL SPGCLEP EQUITY P 15% 2022 FEB 07	8,507,743.310	-200,399.89
TRS EL GSGLPWDL EQUITY P US0001M +0.50BPS 2025 DEC 15	27,861,142.880	222,749.84
TRS EL CPURNSA EQUITY P 2.4275% 2031 MAR 23	3,135,000.000	235,123.76
TRS EL CPURNSA EQUITY P 2.4275% 2031 MAR 23	2,779,000.000	20,509.02
<b>TOTAL U.S. DOLLAR</b>		<b>7,560,073,157.40</b>
<b>UAE DIRHAM</b>		
ABU DHABI COMMERCIAL BANK PJSC	1,764,670.000	2,973,825.54
<b>TOTAL UAE DIRHAM</b>		<b>2,973,825.54</b>
<b>TOTAL EQUITY</b>		<b>10,107,729,485.33</b>
<b>FIXED INCOME SECURITIES</b>		
<b>AUSTRALIAN DOLLAR</b>		
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022	515,000.000	409,803.03
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022	205,000.000	163,125.47
WELLS FARGO & CO 3.250% 04/27/2022	790,000.000	618,998.58
WELLS FARGO & CO 3.250% 04/27/2022	300,000.000	235,062.75
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026	255,000.000	190,207.30
AUSTRALIA GOVERNMENT BOND REGS 0.500% 09/21/2026	610,000.000	455,005.69
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024	1,650,000.000	1,252,773.47
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2024	580,000.000	440,368.85
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021	200,000.000	152,931.95
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021	300,000.000	229,397.93
WELLS FARGO & CO VAR RT 07/27/2021	500,000.000	382,098.54
WELLS FARGO & CO VAR RT 07/27/2021	1,290,000.000	985,814.24
<b>TOTAL AUSTRALIAN DOLLAR</b>		<b>5,515,587.80</b>
<b>BRAZIL REAL</b>		
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21	970,000.000	158,297.54
SIMPAR FINANCE S.A.R.L 144A 10.750% 02/12/2028 DD 02/12/21	2,340,000.000	381,872.41
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18	6,940,170.001	1,303,357.29
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18	3,160,326.006	593,506.20
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2023	3,220,000.000	614,816.44
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2023	7,695,000.000	1,469,258.54
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2025	4,310,000.000	823,938.27
BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2025	10,335,000.000	1,975,731.31
<b>TOTAL BRAZIL REAL</b>		<b>7,320,778.00</b>
<b>CANADIAN DOLLAR</b>		
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD	460,000.000	367,275.33
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD	1,095,000.000	874,274.97
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS	195,000.000	173,351.95
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS	485,000.000	431,157.42
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN	1,165,000.000	995,076.94
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN	490,000.000	418,530.21
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS	1,345,000.000	1,149,122.37

Security Description	Shares/Par	Base Market Value
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS	510,000.000	435,726.70
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN	430,000.000	375,622.63
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN	1,040,000.000	908,482.63
HUSKY ENERGY INC 3.500% 07-FEB-2028 NOTE	165,000.000	133,981.02
HUSKY ENERGY INC 3.500% 07-FEB-2028 NOTE	400,000.000	324,802.48
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025	269,000.000	229,154.57
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025	642,000.000	546,904.21
<b>TOTAL CANADIAN DOLLAR</b>		<b>7,363,463.43</b>
<b>COLOMBIAN PESO</b>		
COLOMBIAN TES 10.000% 07/24/2024	2,648,000,000.000	842,422.59
COLOMBIAN TES 10.000% 07/24/2024	1,108,000,000.000	352,494.05
COLOMBIAN TES 6.250% 11/26/2025	2,485,000,000.000	702,137.92
COLOMBIAN TES 6.250% 11/26/2025	5,960,000,000.000	1,684,000.82
<b>TOTAL COLOMBIAN PESO</b>		<b>3,581,055.38</b>
<b>EURO CURRENCY UNIT</b>		
E.ON SE REGS 0.375% 09/29/2027	245,000.000	290,943.16
E.ON SE REGS 0.375% 09/29/2027	100,000.000	118,752.31
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024	400,000.000	480,699.58
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024	165,000.000	198,288.58
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027	280,000.000	347,882.59
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027	675,000.000	838,645.54
CELLNEX TELECOM SA 1.875% 06/26/2029	200,000.000	239,262.87
CELLNEX TELECOM SA 1.875% 06/26/2029	400,000.000	478,525.75
ENGIE SA REGS 0.375% 06/21/2027	100,000.000	118,915.68
ENGIE SA REGS 0.375% 06/21/2027	200,000.000	237,831.36
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027	602,000.000	776,585.59
HELLENIC REPUBLIC GOVERN 144A 2.000% 04/22/2027	252,000.000	325,082.34
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030	335,000.000	420,357.88
HELLENIC REPUBLIC GOVERN 144A 1.500% 06/18/2030	805,000.000	1,010,113.71
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025	185,000.000	235,167.61
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025	435,000.000	552,961.68
ALLERGAN FUNDING SCS 2.625% 11/15/2028	115,000.000	142,608.41
ALLERGAN FUNDING SCS 2.625% 11/15/2028	285,000.000	353,420.84
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026	175,000.000	215,696.46
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026	435,000.000	536,159.78
ALLERGAN FUNDING SCS 1.250% 06/01/2024	135,000.000	159,443.82
ALLERGAN FUNDING SCS 1.250% 06/01/2024	350,000.000	413,372.87
BMW FINANCE NV REGS 1.000% 11/14/2024	155,000.000	189,327.56
BMW FINANCE NV REGS 1.000% 11/14/2024	365,000.000	445,835.87
AIRBUS SE REGS 1.625% 06/09/2030	100,000.000	127,206.24
AIRBUS SE REGS 1.625% 06/09/2030	200,000.000	254,412.49
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027	335,000.000	414,950.45
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027	140,000.000	173,412.13
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031	580,000.000	685,180.53

Security Description	Shares/Par	Base Market Value
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031	240,000.000	283,522.98
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027	100,000.000	118,109.19
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027	190,000.000	224,407.46
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024	230,000.000	285,981.28
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024	610,000.000	758,472.10
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033	203,000.000	230,853.81
INDONESIA GOVERNMENT INTERNATI 1.100% 03/12/2033	100,000.000	113,721.09
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027	1,125,000.000	1,342,045.69
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027	470,000.000	560,676.87
AMERICAN TOWER CORP 1.950% 05/22/2026	115,000.000	145,862.78
AMERICAN TOWER CORP 1.950% 05/22/2026	280,000.000	355,144.16
MOLSON COORS BEVERAGE CO 1.250% 07/15/2024	100,000.000	121,439.99
MOLSON COORS BEVERAGE CO 1.250% 07/15/2024	340,000.000	412,895.96
AVERY DENNISON CORP 1.250% 03/03/2025	180,000.000	220,369.03
AVERY DENNISON CORP 1.250% 03/03/2025	585,000.000	716,199.35
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024	97,000.000	116,957.57
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024	144,000.000	173,627.74
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028	390,000.000	490,820.30
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028	100,000.000	125,851.36
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028	249,000.000	323,600.92
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028	104,000.000	135,158.62
US BANCORP 0.850% 06/07/2024	1,045,000.000	1,264,383.22
US BANCORP 0.850% 06/07/2024	485,000.000	586,819.00
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026	104,000.000	129,754.04
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026	341,000.000	425,443.54
FISERV INC 1.125% 07/01/2027	280,000.000	343,899.36
FISERV INC 1.125% 07/01/2027	115,000.000	141,244.38
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027	525,000.000	655,859.89
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027	185,000.000	231,112.53
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027	630,000.000	747,707.15
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027	245,000.000	290,775.00
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028	190,000.000	225,448.51
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028	645,000.000	765,338.38
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025	146,000.000	193,212.90
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025	61,000.000	80,725.94
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025	995,000.000	1,169,097.24
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025	435,000.000	511,112.87
AMERICAN TOWER CORP 0.500% 01/15/2028	210,000.000	245,492.55
AMERICAN TOWER CORP 0.500% 01/15/2028	100,000.000	116,901.21
ECOLAB INC 1.000% 01/15/2024	225,000.000	271,831.02
ECOLAB INC 1.000% 01/15/2024	100,000.000	120,813.79
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024	202,000.000	244,278.89
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024	512,000.000	619,162.33
PROVINCE OF QUEBEC CANADA REGS 0.200% 04/07/2025	380,000.000	456,594.04
PROVINCE OF QUEBEC CANADA REGS 0.200% 04/07/2025	300,000.000	360,468.98

Security Description	Shares/Par	Base Market Value
<b>TOTAL EURO CURRENCY UNIT</b>		<b>28,234,238.69</b>
<b>INDIAN RUPEE</b>		
INDIA GOVERNMENT BOND 7.270% 04/08/2026	5,080,000.000	73,302.22
INDIA GOVERNMENT BOND 7.270% 04/08/2026	12,150,000.000	175,319.28
<b>TOTAL INDIAN RUPEE</b>		<b>248,621.50</b>
<b>INDONESIAN RUPIAH</b>		
INDONESIA TREASURY BOND 8.375% 09/15/2026	6,606,000,000.000	502,489.41
INDONESIA TREASURY BOND 8.375% 09/15/2026	2,793,000,000.000	212,451.24
INDONESIA TREASURY BOND 6.125% 05/15/2028	15,892,000,000.000	1,059,662.79
INDONESIA TREASURY BOND 6.125% 05/15/2028	5,775,000,000.000	385,071.27
INDONESIA TREASURY BOND 6.625% 05/15/2033	2,267,000,000.000	151,559.31
INDONESIA TREASURY BOND 6.625% 05/15/2033	867,000,000.000	57,962.91
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021	1,265,000,000.000	87,500.78
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021	3,210,000,000.000	222,037.56
INDONESIA TREASURY BOND 7.500% 08/15/2032	1,546,000,000.000	108,939.81
INDONESIA TREASURY BOND 7.500% 08/15/2032	584,000,000.000	41,151.91
INDONESIA TREASURY BOND 8.375% 03/15/2024	5,183,000,000.000	383,985.50
INDONESIA TREASURY BOND 8.375% 03/15/2024	12,877,000,000.000	953,999.86
INDONESIA TREASURY BOND 9.000% 03/15/2029	4,709,000,000.000	368,554.40
INDONESIA TREASURY BOND 9.000% 03/15/2029	1,785,000,000.000	139,704.74
INDONESIA TREASURY BOND 7.500% 05/15/2038	7,520,000,000.000	519,898.73
INDONESIA TREASURY BOND 7.500% 05/15/2038	2,844,000,000.000	196,621.27
INDONESIA TREASURY BOND 8.250% 05/15/2029	4,558,000,000.000	342,069.01
INDONESIA TREASURY BOND 8.250% 05/15/2029	1,918,000,000.000	143,942.16
INDONESIA TREASURY BOND 8.125% 05/15/2024	4,726,000,000.000	349,142.52
INDONESIA TREASURY BOND 8.125% 05/15/2024	2,357,000,000.000	174,128.00
INDONESIA TREASURY BOND 6.500% 06/15/2025	44,239,000,000.000	3,115,834.96
INDONESIA TREASURY BOND 6.500% 06/15/2025	18,389,000,000.000	1,295,171.44
INDONESIA TREASURY BOND 7.000% 09/15/2030	18,125,000,000.000	1,262,064.91
INDONESIA TREASURY BOND 7.000% 09/15/2030	7,584,000,000.000	528,082.77
INDONESIA TREASURY BOND 7.500% 06/15/2035	5,128,000,000.000	359,942.43
INDONESIA TREASURY BOND 7.500% 06/15/2035	2,158,000,000.000	151,473.43
INDONESIA TREASURY BOND 8.750% 05/15/2031	2,900,000,000.000	225,609.62
INDONESIA TREASURY BOND 8.750% 05/15/2031	8,142,000,000.000	633,418.46
<b>TOTAL INDONESIAN RUPIAH</b>		<b>13,972,471.20</b>
<b>JAPANESE YEN</b>		
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 06/20/2025	110,150,000.000	1,005,634.64
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 06/20/2025	265,400,000.000	2,423,018.00
<b>TOTAL JAPANESE YEN</b>		<b>3,428,652.64</b>
<b>MALAYSIAN RINGGIT</b>		
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021	1,102,000.000	267,564.88
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021	2,918,000.000	708,488.50
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033	1,448,000.000	347,341.62
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033	3,020,000.000	724,427.96

Security Description	Shares/Par	Base Market Value
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028	1,450,000.000	363,648.74
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028	560,000.000	140,443.65
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034	1,965,000.000	470,363.14
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034	825,000.000	197,480.71
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031	3,880,000.000	883,833.40
MALAYSIA GOVERNMENT BOND 2.632% 04/15/2031	1,620,000.000	369,023.22
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024	2,480,000.000	629,906.93
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024	1,000,000.000	253,994.73
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027	2,322,000.000	590,005.06
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027	878,000.000	223,094.08
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025	740,000.000	186,789.33
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025	1,955,000.000	493,477.21
<b>TOTAL MALAYSIAN RINGGIT</b>		<b>6,849,883.16</b>
<b>MEXICAN PESO</b>		
MEXICAN BONOS 7.500% 06/03/2027	41,140,000.000	2,141,479.71
MEXICAN BONOS 7.500% 06/03/2027	17,190,000.000	894,799.13
MEXICAN BONOS 7.750% 05/29/2031	12,750,000.000	663,949.68
MEXICAN BONOS 7.750% 05/29/2031	30,370,000.000	1,581,502.11
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034	12,000,000.000	439,871.95
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034	5,100,000.000	186,945.58
<b>TOTAL MEXICAN PESO</b>		<b>5,908,548.16</b>
<b>NEW ZEALAND DOLLAR</b>		
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021	311,000.000	219,161.23
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021	873,000.000	615,201.79
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024	312,000.000	229,087.80
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024	745,000.000	547,020.57
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021	610,000.000	436,187.72
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021	415,000.000	296,750.66
<b>TOTAL NEW ZEALAND DOLLAR</b>		<b>2,343,409.77</b>
<b>NORWEGIAN KRONE</b>		
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023	7,000,000.000	824,294.93
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023	3,000,000.000	353,269.25
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024	9,000,000.000	1,062,058.73
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024	4,000,000.000	472,026.10
NORDIC INVESTMENT BANK 1.500% 01/24/2022	2,000,000.000	235,084.08
NORDIC INVESTMENT BANK 1.500% 01/24/2022	1,000,000.000	117,542.04
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030	5,280,000.000	613,564.53
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030	2,225,000.000	258,557.02
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022	2,690,000.000	318,589.33
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022	6,360,000.000	753,244.65
<b>TOTAL NORWEGIAN KRONE</b>		<b>5,008,230.66</b>
<b>PHILIPPINES PESO</b>		
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11	27,000,000.000	698,675.73
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11	13,000,000.000	336,387.78

Security Description	Shares/Par	Base Market Value
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023	23,960,000.000	492,452.58
PHILIPPINE GOVERNMENT BOND 2.375% 09/10/2023	10,040,000.000	206,353.25
<b>TOTAL PHILIPPINES PESO</b>		<b>1,733,869.34</b>
<b>POUND STERLING</b>		
UNITED KINGDOM GILT REGS 0.500% 07/22/2022	175,000.000	242,992.76
UNITED KINGDOM GILT REGS 0.500% 07/22/2022	410,000.000	569,297.33
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023	550,000.000	762,720.24
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023	230,000.000	318,955.73
LLOYDS BANK PLC REGS VAR RT 09/13/2021	610,000.000	842,966.95
LLOYDS BANK PLC REGS VAR RT 09/13/2021	255,000.000	352,387.82
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039	590,000.000	856,392.90
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039	245,000.000	355,620.78
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024	244,000.000	339,592.46
FORD MOTOR CREDIT CO LLC 2.748% 06/14/2024	100,000.000	139,177.24
<b>TOTAL POUND STERLING</b>		<b>4,780,104.21</b>
<b>SINGAPORE DOLLAR</b>		
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033	235,000.000	201,838.34
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033	630,000.000	541,098.54
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025	565,000.000	446,794.06
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025	1,295,000.000	1,024,067.80
<b>TOTAL SINGAPORE DOLLAR</b>		<b>2,213,798.74</b>
<b>U.S. DOLLAR</b>		
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05	315,999.999	56,880.00
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05	718,000.000	129,240.00
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06	860,999.999	163,541.78
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06	5,772,799.997	1,096,508.72
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21	1,905,093.610	1,898,635.34
AUTHENTIC BRANDS 1/21 TLB 0.000% 09/27/2024 DD 01/27/21	1,207,281.530	1,203,188.85
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15	706,000.000	789,909.51
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15	1,705,000.000	1,907,642.66
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19	2,014,000.000	2,019,410.81
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19	841,500.000	843,760.77
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	64,000.000	66,960.00
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	45,000.000	47,081.25
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	20,000.000	20,925.00
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	249,000.000	260,516.25
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20	522,000.000	553,768.92
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20	1,418,000.000	1,504,299.48
AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20	290,000.000	277,051.20
AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20	55,000.000	52,544.19
AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20	130,000.000	124,195.36
AES CORP/THE 144A 2.450% 01/15/2031 DD 12/04/20	130,000.000	124,195.36
ARDENT HEALTH 2/21 COV-LITE TL 0.000% 06/30/2025 DD 02/15/21	391,456.570	391,620.98
ARDENT HEALTH 2/21 COV-LITE TL 0.000% 06/30/2025 DD 02/15/21	193,311.880	193,393.07

Security Description	Shares/Par	Base Market Value
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18	948,000.000	1,036,416.29
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18	2,952,000.000	3,227,321.62
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19	1,591,000.000	1,730,077.31
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19	600,000.000	652,449.02
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20	20,000.000	21,250.00
AMC ENTERTAINMENT HOLDING 144A 10.500% 04/15/2025 DD 04/24/20	10,000.000	10,625.00
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB	263,479.090	241,984.47
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB	117,101.770	107,548.61
AIR MEDICAL 9/20 TLB	403,987.500	402,371.55
AIR MEDICAL 9/20 TLB	234,412.500	233,474.85
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19	1,597,495.000	1,598,708.14
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19	764,111.000	764,691.27
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19	605,911.000	605,413.91
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19	289,818.000	289,580.23
AOA 2015-1177 MORT 1177 A 144A 2.957% 12/13/2029 DD 01/01/15	2,388,781.000	2,406,228.90
AOA 2015-1177 MORT 1177 A 144A 2.957% 12/13/2029 DD 01/01/15	988,881.000	996,103.89
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20	520,000.000	520,000.00
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20	215,000.000	215,000.00
API GROUP/J2 ACQUISITION 10/19	359,282.630	357,263.46
API GROUP/J2 ACQUISITION 10/19	651,760.650	648,097.76
API GROUP/J2 ACQUISITION 10/20 0.000% 10/01/2026 DD 10/08/20	162,540.830	162,236.88
API GROUP/J2 ACQUISITION 10/20 0.000% 10/01/2026 DD 10/08/20	103,828.550	103,634.39
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07	1,000,000.000	991,300.83
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07	3,000,000.000	2,973,902.49
AT&T INC 4.750% 05/15/2046 DD 05/04/15	512,000.000	585,174.28
AT&T INC 4.750% 05/15/2046 DD 05/04/15	1,151,000.000	1,315,499.21
AT&T INC 4.650% 06/01/2044 DD 06/01/19	35,000.000	39,327.28
AT&T INC 2.300% 06/01/2027 DD 05/28/20	1,590,000.000	1,624,117.70
AT&T INC 2.300% 06/01/2027 DD 05/28/20	555,000.000	566,909.01
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	105,000.000	95,883.39
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	180,000.000	164,371.52
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	5,000.000	4,565.88
AT&T INC 144A 2.550% 12/01/2033 DD 12/07/20	239,000.000	226,575.17
AT&T INC 144A 2.550% 12/01/2033 DD 12/07/20	74,000.000	70,152.98
AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	315,000.000	298,333.65
AT&T INC 144A 3.800% 12/01/2057 DD 12/07/20	290,000.000	274,656.38
AT&T INC 0.900% 03/25/2024 DD 03/23/21	1,373,000.000	1,374,083.08
AT&T INC 0.900% 03/25/2024 DD 03/23/21	505,000.000	505,398.36
AT&T INC 1.700% 03/25/2026 DD 03/23/21	1,144,000.000	1,143,683.65
AT&T INC 1.700% 03/25/2026 DD 03/23/21	421,000.000	420,883.58
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16	1,094,000.000	1,098,102.50
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16	494,000.000	495,852.50
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17	155,000.000	160,037.50
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17	606,000.000	625,695.00
APX GROUP INC 8.500% 11/01/2024 DD 11/01/19	364,000.000	377,650.00



Security Description	Shares/Par	Base Market Value
APX GROUP INC 8.500% 11/01/2024 DD 11/01/19	796,000.000	825,850.00
TEKNI-PLEX 10/17 (USD)	306,756.200	303,354.27
TEKNI-PLEX 10/17 (USD)	615,902.720	609,072.36
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18	200,000.000	213,930.90
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18	429,000.000	458,881.78
UNIFRAX 11/18 (USD) COV-LITE	451,079.700	427,533.34
UNIFRAX 11/18 (USD) COV-LITE	255,486.840	242,150.43
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20	508,097.242	511,726.58
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20	211,904.115	213,417.75
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	50,000.000	52,125.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	20,000.000	20,850.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	612,000.000	638,010.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	320,000.000	333,600.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	760,000.000	792,300.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	1,485,000.000	1,548,112.50
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	1,396,000.000	1,455,330.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	514,000.000	535,845.00
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	260,000.000	277,108.00
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	50,000.000	53,290.00
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	620,000.000	660,796.00
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	464,400.000	494,957.52
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	1,126,599.000	1,200,729.21
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	20,000.000	21,316.00
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20	3,082,000.000	616,400.00
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20	1,556,000.000	311,200.00
ABBVIE INC 2.300% 11/21/2022 DD 05/21/20	4,617,000.000	4,750,451.38
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20	778,000.000	827,071.40
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20	346,000.000	367,823.53
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20	587,000.000	619,771.28
ABBVIE INC 2.600% 11/21/2024 DD 05/21/20	1,649,000.000	1,741,061.06
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04	1,351,205.490	284,631.44
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20	424,000.000	446,366.00
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20	1,036,000.000	1,090,649.00
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20	117,000.000	121,413.24
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20	286,000.000	296,787.92
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05	397,475.100	385,541.71
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05	197,995.257	192,050.85
ACCESS CIG 2/18 TL	953,819.500	943,766.24
ACCESS CIG 2/18 TL	438,076.620	433,459.29
ACCESS CIG 2/18 2ND LIEN TL	220,000.010	218,625.01
ACCESS CIG 2/18 2ND LIEN TL	94,999.997	94,406.25
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15	85,000.000	91,443.92
ACRISURE 1/20 TLB	514,262.620	507,407.50
ACRISURE 1/20 TLB	524,740.460	517,745.67
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19	485,000.000	508,501.85



Security Description	Shares/Par	Base Market Value
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19	1,055,000.000	1,106,122.59
ADANI PORTS & SPECIAL ECO 144A 4.200% 08/04/2027 DD 08/04/20	290,000.000	307,710.30
ADANI PORTS & SPECIAL ECO 144A 4.200% 08/04/2027 DD 08/04/20	200,000.000	212,214.00
ADANI PORTS & SPECIAL ECO 144A 3.100% 02/02/2031 DD 02/02/21	430,000.000	407,379.75
ADANI PORTS & SPECIAL ECO 144A 3.100% 02/02/2031 DD 02/02/21	200,000.000	189,478.95
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19	445,000.000	490,278.75
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19	200,000.000	220,350.00
ADIENT 5/19 COV-LITE TLB	687,750.000	686,890.31
ADIENT 5/19 COV-LITE TLB	338,962.500	338,538.80
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21	565,000.000	559,508.20
ASPEN DENTAL 2/21 COV-LITE TLB 0.000% 12/23/2027 DD 01/26/21	320,000.000	316,889.60
AECOM 5.875% 10/15/2024 DD 10/15/15	320,000.000	359,536.00
AECOM 5.875% 10/15/2024 DD 10/15/15	745,000.000	837,044.75
AECOM 5.125% 03/15/2027 DD 02/21/17	1,125,000.000	1,224,000.00
AECOM 5.125% 03/15/2027 DD 02/21/17	475,000.000	516,800.00
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17	263,000.000	275,712.75
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17	150,000.000	157,250.62
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19	242,000.000	263,294.27
AERCAP IRELAND CAPITAL DAC / A 2.875% 08/14/2024 DD 08/14/19	224,000.000	230,968.40
AERCAP IRELAND CAPITAL DAC / A 2.875% 08/14/2024 DD 08/14/19	150,000.000	154,666.34
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19	238,000.000	266,352.94
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19	61,000.000	68,266.93
AETNA INC 2.750% 11/15/2022 DD 11/07/12	60,000.000	61,784.07
AETNA INC 2.750% 11/15/2022 DD 11/07/12	165,000.000	169,906.21
AETNA INC 3.500% 11/15/2024 DD 11/10/14	130,000.000	140,388.24
AETNA INC 3.500% 11/15/2024 DD 11/10/14	210,000.000	226,781.00
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16	2,750,000.000	2,870,156.27
AIR LEASE CORP 3.000% 09/15/2023 DD 08/15/16	1,000,000.000	1,043,693.19
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19	172,000.000	186,583.90
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19	64,000.000	69,426.57
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19	745,000.000	745,295.19
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19	314,000.000	314,124.42
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15	353,000.000	367,019.76
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15	130,000.000	135,163.09
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16	296,000.000	315,481.32
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16	113,000.000	120,437.12
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18	1,219,000.000	1,298,198.10
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18	2,794,000.000	2,975,525.43
AKBANK TAS 144A 5.000% 10/24/2022 DD 10/24/12	505,000.000	504,961.62
AKBANK TAS 144A 5.000% 10/24/2022 DD 10/24/12	580,000.000	579,955.92
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	30,000.000	30,493.49
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	20,000.000	20,328.99
ALBANY MOLECULAR 7/17 TL	441,323.450	440,851.23
ALBANY MOLECULAR 7/17 TL	313,693.960	313,358.31
ALBANY MOLECULAR 10/20 INCREME 0.000% 08/30/2024 DD 10/17/20	117,278.070	117,278.07

Security Description	Shares/Par	Base Market Value
ALBANY MOLECULAR 10/20 INCREME 0.000% 08/30/2024 DD 10/17/20	302,741.250	302,741.25
OVINTIV INC 8.125% 09/15/2030 DD 09/15/00	5,000.000	6,481.75
OVINTIV INC 8.125% 09/15/2030 DD 09/15/00	20,000.000	25,927.00
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01	35,000.000	44,467.16
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01	20,000.000	25,409.81
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19	447,000.000	493,762.91
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19	730,000.000	806,368.95
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19	1,592,000.000	1,692,773.60
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19	651,000.000	692,208.30
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	315,000.000	326,480.18
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	65,000.000	67,368.93
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	30,000.000	31,093.35
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	744,000.000	771,115.08
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20	102,000.000	104,856.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20	65,000.000	66,820.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20	25,000.000	25,700.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20	20,000.000	20,560.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20	10,000.000	10,280.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20	398,000.000	409,144.00
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20	647,000.000	644,521.99
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20	236,000.000	236,096.12
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17	20,000.000	20,654.00
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17	58,000.000	59,896.60
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14	599,000.000	658,840.10
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14	1,438,000.000	1,581,656.20
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16	2,263,000.000	2,338,810.50
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16	775,000.000	800,962.50
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16	499,000.000	515,716.50
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16	245,000.000	253,207.50
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16	375,000.000	395,625.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16	105,000.000	110,775.00
ALCOA NEDERLAND HOLDING B 144A 4.125% 03/31/2029 DD 03/24/21	947,000.000	955,087.38
ALCOA NEDERLAND HOLDING B 144A 4.125% 03/31/2029 DD 03/24/21	390,000.000	393,330.60
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04	509,698.001	272,280.16
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06	409,000.000	258,016.01
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20	876,000.000	889,367.65
ALEXANDER FUNDING TRUST 144A 1.841% 11/15/2023 DD 12/02/20	2,432,000.000	2,469,112.03
ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21	75,000.000	69,662.90
ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21	125,000.000	116,104.83
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	50,000.000	46,362.75
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	80,000.000	74,180.40
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17	243,000.000	263,608.57
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17	547,000.000	593,390.48
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21	761,000.000	757,720.09
ALIXPARTNERS 2/21 (USD) COV-LI 0.000% 02/04/2028 DD 01/20/21	1,345,000.000	1,339,203.05

Security Description	Shares/Par	Base Market Value
ALLEGHENY TECHNOLOGIES INC VAR RT 08/15/2023 DD 07/12/13	30,000.000	32,541.00
ALLEGHENY TECHNOLOGIES INC VAR RT 08/15/2023 DD 07/12/13	15,000.000	16,270.50
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19	266,000.000	272,982.50
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19	709,000.000	727,611.25
ALLIANCE DATA SYSTEMS COR 144A 7.000% 01/15/2026 DD 09/22/20	609,000.000	651,751.80
ALLIANCE DATA SYSTEMS COR 144A 7.000% 01/15/2026 DD 09/22/20	224,000.000	239,724.80
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19	30,000.000	32,195.10
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19	1,550,000.000	1,663,413.50
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19	627,000.000	672,877.59
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19	15,000.000	16,097.55
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20	339,000.000	342,084.90
ALLIANT HOLDINGS INTERMED 144A 4.250% 10/15/2027 DD 10/15/20	829,000.000	836,543.90
UNIVERSAL SERVICES 6/19	1,012,187.500	1,008,644.84
UNIVERSAL SERVICES 6/19	503,625.000	501,862.31
ALLISON TRANSMISSION INC 144A 5.875% 06/01/2029 DD 03/29/19	312,000.000	341,117.40
ALLISON TRANSMISSION INC 144A 5.875% 06/01/2029 DD 03/29/19	146,000.000	159,625.45
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20	25,000.000	24,218.75
ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20	10,000.000	9,687.50
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2036 DD 04/01/21	2,035,000.000	2,087,862.30
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2036 DD 04/01/21	5,805,000.000	5,955,793.93
COMMIT TO PUR FNMA SF MTG 2.000% 02/01/2051 DD 02/01/21	680,000.000	704,674.43
COMMIT TO PUR FNMA SF MTG 2.000% 02/01/2051 DD 02/01/21	415,000.000	430,058.72
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2051 DD 04/01/21	4,000,000.000	3,988,203.12
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2051 DD 04/01/21	3,925,000.000	3,913,424.31
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2051 DD 04/01/21	11,195,000.000	11,161,983.48
COMMIT TO PUR FNMA SF MTG 2.000% 04/01/2051 DD 04/01/21	9,000,000.000	8,973,457.02
COMMIT TO PUR FNMA SF MTG 2.000% 05/01/2051 DD 05/01/21	3,945,000.000	3,926,122.54
COMMIT TO PUR FNMA SF MTG 2.000% 05/01/2051 DD 05/01/21	11,260,000.000	11,206,119.10
COMMIT TO PUR FNMA SF MTG 2.000% 05/01/2051 DD 05/01/21	10,000,000.000	9,952,148.40
COMMIT TO PUR FNMA SF MTG 2.000% 05/01/2051 DD 05/01/21	22,000,000.000	21,894,726.48
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2051 DD 04/01/21	2,000,000.000	2,050,898.44
COMMIT TO PUR FNMA SF MTG 2.500% 05/01/2051 DD 05/01/21	4,615,000.000	4,722,533.10
COMMIT TO PUR FNMA SF MTG 2.500% 05/01/2051 DD 05/01/21	1,610,000.000	1,647,514.26
COMMIT TO PUR FNMA SF MTG 2.500% 05/01/2051 DD 05/01/21	13,000,000.000	13,302,910.14
COMMIT TO PUR FNMA SF MTG 2.500% 05/01/2051 DD 05/01/21	5,000,000.000	5,116,503.90
COMMIT TO PUR FNMA SF MTG 3.000% 05/01/2051 DD 05/01/21	10,000,000.000	10,417,773.40
COMMIT TO PUR FNMA SF MTG 3.000% 05/01/2051 DD 05/01/21	6,625,000.000	6,901,774.88
COMMIT TO PUR FNMA SF MTG 3.000% 05/01/2051 DD 05/01/21	4,000,000.000	4,167,109.36
COMMIT TO PUR FNMA SF MTG 3.000% 05/01/2051 DD 05/01/21	2,335,000.000	2,432,550.09
COMMIT TO PUR FNMA SF MTG 3.500% 03/01/2051 DD 03/01/21	4,000,000.000	4,215,372.20
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2051 DD 04/01/21	1,755,000.000	1,853,238.86
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2051 DD 04/01/21	4,995,000.000	5,274,602.92
COMMIT TO PUR FNMA SF MTG 3.500% 05/01/2051 DD 05/01/21	7,000,000.000	7,394,023.42
COMMIT TO PUR FNMA SF MTG 3.500% 05/01/2051 DD 05/01/21	17,000,000.000	17,956,914.02
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2051 DD 04/01/21	2,290,000.000	2,457,456.25

Security Description	Shares/Par	Base Market Value
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2051 DD 04/01/21	3,255,000.000	3,493,021.88
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14	3,528,000.000	3,976,622.74
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14	1,430,000.000	1,611,839.72
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15	926,000.000	1,029,655.60
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15	341,000.000	379,171.23
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15	1,716,000.000	1,950,565.34
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15	634,000.000	720,663.42
ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16	97,000.000	97,098.82
ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16	233,000.000	233,237.37
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19	1,408,000.000	1,520,885.12
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19	589,000.000	636,222.54
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20	126,000.000	127,826.28
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20	343,000.000	347,971.53
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19	581,000.000	588,015.81
ALLY AUTO RECEIVABLES TRU 3 A3 1.930% 05/15/2024 DD 09/17/19	1,577,000.000	1,596,042.91
ALLY AUTO RECEIVABLES TRU 4 A2 1.930% 10/17/2022 DD 12/11/19	86,079.630	86,171.72
ALLY AUTO RECEIVABLES TRU 4 A2 1.930% 10/17/2022 DD 12/11/19	236,753.670	237,006.95
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19	496,000.000	502,036.12
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19	1,363,000.000	1,379,587.16
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19	163,000.000	167,529.30
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19	450,000.000	462,504.20
MISYS 6/17 (USD) COV-LITE TLB	73,283.710	71,747.68
ALPHABET INC 1.998% 08/15/2026 DD 08/09/16	35,000.000	36,391.21
ALPHABET INC 1.998% 08/15/2026 DD 08/09/16	15,000.000	15,596.23
ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	110,000.000	94,773.28
ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	65,000.000	56,002.39
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20	350,000.000	284,404.40
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20	155,000.000	125,950.52
ASCEND LEARNING 6/17 TLB	329,351.060	327,621.97
ASCEND LEARNING 6/17 TLB	84,669.770	84,225.25
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16	2,125,000.000	2,220,625.00
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16	500,000.000	522,500.00
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	2,825,000.000	2,793,388.25
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	1,175,000.000	1,161,851.75
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18	909,000.000	996,354.90
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18	2,026,000.000	2,220,698.60
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20	431,000.000	424,659.99
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20	1,209,000.000	1,191,215.61
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19	711,000.000	800,550.45
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19	367,000.000	413,223.65
ALTRA INDUSTRIAL 9/18 TL	380,634.310	377,494.08
ALTRA INDUSTRIAL 9/18 TL	188,432.820	186,878.25
ALTRIA GROUP INC 4.400% 02/14/2026 DD 02/14/19	104,000.000	117,234.63
ALTRIA GROUP INC 4.400% 02/14/2026 DD 02/14/19	169,000.000	190,506.28
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	2,000.000	2,429.34

Security Description	Shares/Par	Base Market Value
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21	374,000.000	355,405.19
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21	1,066,000.000	1,012,999.83
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	90,000.000	81,798.88
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	140,000.000	127,242.70
ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21	115,000.000	105,963.16
ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21	65,000.000	59,892.22
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	749,000.000	867,956.44
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	333,000.000	385,887.18
AMBAC ASSURANCE CORP 144A 5.100% 10/10/2021 DD 06/07/10	386,588.514	529,626.26
AMBAC ASSURANCE CORP 144A 5.100% 10/10/2021 DD 06/07/10	739,977.640	1,013,769.37
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19	699,000.000	734,686.49
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19	254,000.000	266,967.62
AMEREN CORP 3.500% 01/15/2031 DD 04/03/20	156,000.000	165,317.04
AMEREN CORP 3.500% 01/15/2031 DD 04/03/20	441,000.000	467,338.57
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19	624,000.000	669,825.64
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19	217,000.000	232,936.16
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 DD 05/07/20	145,000.000	147,833.52
AMERICA MOVIL SAB DE CV 2.875% 05/07/2030 DD 05/07/20	235,000.000	239,592.25
AMR 10/16 (2023) TLB	1,204,243.790	1,145,910.22
AMR 10/16 (2023) TLB	494,605.340	470,646.66
AMR 11/17 TLB	48,234.120	46,023.55
AMR 11/17 TLB	125,409.300	119,661.79
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19	270,000.000	265,275.00
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19	640,000.000	628,800.00
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20	1,059,000.000	903,443.49
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20	443,000.000	377,927.73
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20	1,364,000.000	1,686,245.00
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20	562,000.000	694,772.50
AMERICAN AXLE 3/17 COV-LITE TLB	12,476.520	12,400.54
AMERICAN AXLE 3/17 COV-LITE TLB	4,158.840	4,133.51
AMERICAN AXLE & MANUFACTURING 6.250% 04/01/2025 DD 10/01/17	15,000.000	15,450.00
AMERICAN AXLE & MANUFACTURING 6.250% 04/01/2025 DD 10/01/17	10,000.000	10,300.00
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17	200,000.000	207,500.00
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17	486,000.000	504,225.00
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2026 DD 03/26/18	44,000.000	45,067.00
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2026 DD 03/26/18	108,000.000	110,619.00
AMERICAN AXLE & MANUFACTURING 6.875% 07/01/2028 DD 06/12/20	25,000.000	26,209.50
AMERICAN AXLE & MANUFACTURING 6.875% 07/01/2028 DD 06/12/20	55,000.000	57,660.90
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18	280,000.000	289,150.40
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18	1,003,000.000	1,035,778.04
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19	293,000.000	293,000.00
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19	1,149,000.000	1,149,000.00
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19	35,000.000	35,000.00
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19	80,000.000	80,000.00
AMERICAN CREDIT ACCEP 4 A 144A 2.180% 02/13/2023 DD 11/21/19	15,748.060	15,757.31

Security Description	Shares/Par	Base Market Value
AMERICAN CREDIT ACCEP 4 A 144A 2.180% 02/13/2023 DD 11/21/19	43,300.200	43,325.64
AMERICAN CREDIT ACCEP 2 A 144A 1.650% 12/13/2023 DD 05/21/20	549,483.960	551,754.76
AMERICAN CREDIT ACCEP 2 A 144A 1.650% 12/13/2023 DD 05/21/20	194,915.680	195,721.19
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20	532,000.000	531,858.18
AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20	187,000.000	186,950.15
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18	585,000.000	585,538.20
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18	225,000.000	225,207.00
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18	210,000.000	224,760.69
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19	2,435,000.000	2,496,979.27
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19	2,002,000.000	2,003,867.67
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19	728,000.000	728,679.15
AMERICAN HONDA FINANCE CORP 2.350% 01/08/2027 DD 01/10/20	155,000.000	160,011.41
AMERICAN HONDA FINANCE CORP 2.350% 01/08/2027 DD 01/10/20	95,000.000	98,071.51
AMERICAN HONDA FINANCE CORP 1.200% 07/08/2025 DD 07/08/20	265,000.000	263,767.49
AMERICAN HONDA FINANCE CORP 1.200% 07/08/2025 DD 07/08/20	160,000.000	159,255.84
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	295,000.000	408,486.65
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	884,000.000	1,224,075.25
AMERICAN RESIDENTIAL 10/20 COV-LT TLB	209,475.000	208,689.47
AMERICAN RESIDENTIAL 10/20 COV-LT TLB	354,112.500	352,784.58
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20	660,000.000	669,982.16
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20	293,000.000	297,431.47
AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21	268,000.000	267,838.69
AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21	115,000.000	114,930.78
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21	885,000.000	883,925.70
AMERICREDIT AUTOMOBILE RE 1 A3 0.370% 08/18/2025 DD 03/10/21	310,000.000	309,623.69
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20	614,000.000	616,323.81
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20	218,000.000	218,825.06
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20	93,000.000	93,822.19
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20	263,000.000	265,325.13
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17	339,022.760	339,721.21
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17	123,281.000	123,534.98
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17	2,451,000.000	2,527,771.94
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17	947,000.000	976,662.60
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19	55,796.410	55,901.75
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19	20,354.310	20,392.74
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20	538,000.000	546,724.05
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20	1,292,000.000	1,312,950.68
AMERISOURCEBERGEN CORP 2.700% 03/15/2031 DD 03/30/21	80,000.000	79,698.55
AMERISOURCEBERGEN CORP 2.700% 03/15/2031 DD 03/30/21	140,000.000	139,472.47
AMFAM HOLDINGS INC 144A 3.833% 03/11/2051 DD 03/11/21	175,000.000	177,301.08
AMFAM HOLDINGS INC 144A 3.833% 03/11/2051 DD 03/11/21	290,000.000	293,813.22
AMNEAL PHARMACEUTICALS 3/18	316,370.460	310,213.89
AMNEAL PHARMACEUTICALS 3/18	178,237.390	174,768.89
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19	30,000.000	30,375.00
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19	70,000.000	70,875.00



Security Description	Shares/Par	Base Market Value
AMWINS 2/21 TLB 0.000% 12/31/2024 DD 02/08/21	698,250.000	692,580.21
AMWINS 2/21 TLB 0.000% 12/31/2024 DD 02/08/21	395,010.000	391,802.52
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18	86,505.190	87,724.83
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18	224,127.060	227,287.03
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19	408,134.910	414,845.91
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19	157,596.650	160,188.03
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19	695,000.000	709,092.31
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19	1,798,000.000	1,834,457.51
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20	186,776.600	188,198.36
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20	447,235.270	450,639.67
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20	1,054,972.690	1,058,401.03
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20	395,485.200	396,770.41
ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 04/25/2065 DD 06/01/20	385,828.270	389,588.09
ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 04/25/2065 DD 06/01/20	867,929.880	876,387.68
ANGLO AMERICAN CAPITAL PL 144A 4.125% 04/15/2021 DD 04/15/14	433,000.000	433,356.84
ANGLO AMERICAN CAPITAL PL 144A 4.125% 04/15/2021 DD 04/15/14	200,000.000	200,164.82
ANGLO AMERICAN CAPITAL PL 144A 5.375% 04/01/2025 DD 04/01/20	2,529,000.000	2,880,275.85
ANGLO AMERICAN CAPITAL PL 144A 5.375% 04/01/2025 DD 04/01/20	6,850,000.000	7,801,458.90
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	300,000.000	355,326.24
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	485,000.000	574,444.09
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	140,000.000	160,100.85
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	85,000.000	97,204.09
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20	806,000.000	870,918.06
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20	359,000.000	387,915.12
ANTERO RESOURCES CORP 144A 8.375% 07/15/2026 DD 01/04/21	15,000.000	16,537.50
ANTERO RESOURCES CORP 144A 8.375% 07/15/2026 DD 01/04/21	30,000.000	33,075.00
ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21	45,000.000	47,925.00
ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21	25,000.000	26,625.00
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20	20,000.000	21,510.40
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20	10,000.000	10,755.20
AON CORP 2.800% 05/15/2030 DD 05/15/20	299,000.000	305,332.06
AON CORP 2.800% 05/15/2030 DD 05/15/20	841,000.000	858,810.25
AON CORP 2.800% 05/15/2030 DD 05/15/20	183,000.000	186,875.48
AON CORP 2.800% 05/15/2030 DD 05/15/20	412,000.000	420,725.12
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	15,000.000	14,662.50
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	125,000.000	122,187.50
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	164,000.000	160,310.00
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	55,000.000	53,762.50
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	40,000.000	39,100.00
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	397,000.000	388,067.50
APACHE CORP 5.250% 02/01/2042 DD 12/03/10	445,000.000	438,325.00
APACHE CORP 5.250% 02/01/2042 DD 12/03/10	162,000.000	159,570.00
APACHE CORP 4.750% 04/15/2043 DD 04/09/12	1,682,000.000	1,560,055.00
APACHE CORP 4.750% 04/15/2043 DD 04/09/12	756,000.000	701,190.00
APACHE CORP 4.250% 01/15/2044 DD 12/03/12	317,000.000	283,004.92

Security Description	Shares/Par	Base Market Value
APACHE CORP 4.250% 01/15/2044 DD 12/03/12	116,000.000	103,560.16
APACHE CORP 4.375% 10/15/2028 DD 08/23/18	35,000.000	34,895.00
APACHE CORP 4.375% 10/15/2028 DD 08/23/18	60,000.000	59,820.00
APACHE CORP 4.375% 10/15/2028 DD 08/23/18	436,000.000	434,692.00
APACHE CORP 4.375% 10/15/2028 DD 08/23/18	25,000.000	24,925.00
APACHE CORP 4.375% 10/15/2028 DD 08/23/18	80,000.000	79,760.00
APACHE CORP 4.375% 10/15/2028 DD 08/23/18	1,042,000.000	1,038,874.00
APACHE CORP 4.625% 11/15/2025 DD 08/17/20	151,000.000	155,575.30
APACHE CORP 4.625% 11/15/2025 DD 08/17/20	412,000.000	424,483.60
APACHE CORP 4.875% 11/15/2027 DD 08/17/20	548,000.000	561,700.00
APACHE CORP 4.875% 11/15/2027 DD 08/17/20	200,000.000	205,000.00
APEX CREDIT CLO 2 1A AS1R 144A VAR RT 10/27/2028 DD 10/28/19	654,722.100	655,043.37
APEX CREDIT CLO 2 1A AS1R 144A VAR RT 10/27/2028 DD 10/28/19	1,366,757.710	1,367,428.38
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18	246,000.000	257,685.00
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18	671,000.000	702,872.50
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18	50,000.000	52,375.00
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18	20,000.000	20,950.00
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21	930,000.000	930,153.26
APIDOS CLO XXIV 24A A1AL 144A VAR RT 10/20/2030 DD 03/11/21	340,000.000	340,056.03
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20	1,723,000.000	1,727,399.68
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20	720,000.000	721,838.52
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19	500,000.000	502,564.50
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19	900,000.000	904,616.10
APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	90,000.000	90,796.79
APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	55,000.000	55,486.93
APPLE INC 4.375% 05/13/2045 DD 05/13/15	186,000.000	222,779.00
APPLE INC 4.375% 05/13/2045 DD 05/13/15	418,000.000	500,653.87
APPLE INC 2.050% 09/11/2026 DD 09/11/19	1,098,000.000	1,134,450.61
APPLE INC 2.050% 09/11/2026 DD 09/11/19	2,905,000.000	3,001,438.10
APPLE INC 2.650% 05/11/2050 DD 05/11/20	50,000.000	45,305.16
APPLE INC 2.650% 05/11/2050 DD 05/11/20	40,000.000	36,244.13
APPLE INC 2.800% 02/08/2061 DD 02/08/21	305,000.000	273,051.58
APPLE INC 2.800% 02/08/2061 DD 02/08/21	700,000.000	626,675.76
APPLIED SYSTEMS 9/17 COV-LITE TLB	224,523.630	223,513.27
APPLIED SYSTEMS 9/17 COV-LITE TLB	45,485.390	45,280.71
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19	421,959.340	432,959.02
EGYPT GOVERNMENT INTERNAT 144A 6.125% 01/31/2022 DD 01/31/17	1,600,000.000	1,642,873.60
EGYPT GOVERNMENT INTERNAT 144A 6.125% 01/31/2022 DD 01/31/17	800,000.000	821,436.80
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18	396,000.000	410,949.00
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18	102,000.000	105,850.50
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20	125,000.000	132,500.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20	55,000.000	58,300.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20	307,000.000	325,420.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20	112,000.000	118,720.00
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14	1,621,000.000	1,773,361.19



Security Description	Shares/Par	Base Market Value
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14	394,000.000	431,032.89
ARBOR MULTIFAMILY M MF1 D 144A 1.750% 05/15/2053 DD 05/01/20	264,000.000	229,944.00
ARBOR MULTIFAMILY M MF1 D 144A 1.750% 05/15/2053 DD 05/01/20	138,000.000	120,198.00
ARBOR MULTIFAMILY MF1 XD 144A VAR RT 05/15/2053 DD 05/01/20	2,822,000.000	103,285.20
ARBOR MULTIFAMILY MF1 XD 144A VAR RT 05/15/2053 DD 05/01/20	5,399,000.000	197,603.40
ARBOR REALTY TRUST INC 144A 8.000% 04/30/2023 DD 04/24/20	268,000.000	281,400.12
ARBOR REALTY TRUST INC 144A 8.000% 04/30/2023 DD 04/24/20	130,000.000	136,500.06
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09	25,000.000	34,041.92
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09	95,000.000	129,359.29
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09	40,000.000	54,467.07
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09	55,000.000	74,892.22
ARCELORMITTAL SA VAR RT 03/01/2041 DD 03/07/11	375,000.000	511,687.50
ARCELORMITTAL SA VAR RT 03/01/2041 DD 03/07/11	160,000.000	218,320.00
ARCELORMITTAL SA 4.550% 03/11/2026 DD 03/11/19	75,000.000	83,152.73
ARCELORMITTAL SA 4.550% 03/11/2026 DD 03/11/19	30,000.000	33,261.09
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20	153,000.000	152,724.60
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20	10,000.000	9,982.00
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20	20,000.000	19,964.00
ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20	374,000.000	373,326.80
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20	5,000.000	5,150.00
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20	5,000.000	5,150.00
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20	91,000.000	93,730.00
ARCHES BUYER INC 144A 6.125% 12/01/2028 DD 12/04/20	223,000.000	229,690.00
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21	70,000.000	69,440.00
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21	1,011,465.000	1,003,373.28
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21	572,565.000	567,984.48
ANCESTRY.COM 2/21 COV-LITE TLB 0.000% 12/06/2027 DD 02/25/21	30,000.000	29,760.00
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19	735,000.000	746,613.00
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19	300,000.000	304,740.00
ARCOS DORADOS HOLDINGS IN 144A 6.625% 09/27/2023 DD 09/27/13	1,000,000.000	1,080,010.00
ARCOS DORADOS HOLDINGS IN 144A 5.875% 04/04/2027 DD 04/04/17	100,000.000	105,519.50
ARCOS DORADOS HOLDINGS IN 144A 5.875% 04/04/2027 DD 04/04/17	403,000.000	425,243.59
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17	298,000.000	307,089.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17	296,000.000	305,028.00
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19	1,734,000.000	1,780,037.70
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19	777,000.000	797,629.35
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19	205,000.000	210,442.75
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19	150,000.000	153,592.50
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19	43,000.000	44,029.85
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20	402,000.000	422,495.97
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20	238,000.000	243,700.10
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20	839,000.000	859,094.05
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21	755,000.000	746,219.35
ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21	320,000.000	316,278.40
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21	2,062,000.000	2,056,845.00

Security Description	Shares/Par	Base Market Value
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21	340,000.000	339,150.00
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21	815,000.000	812,962.50
ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21	849,000.000	846,877.50
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18	514,155.026	515,258.97
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18	1,252,716.437	1,255,406.14
AREIT 2020-CRE4 TR CRE4 C 144A VAR RT 04/15/2037 DD 05/21/20	1,561,000.000	1,573,811.13
AREIT 2020-CRE4 TR CRE4 C 144A VAR RT 04/15/2037 DD 05/21/20	812,000.000	818,664.08
AREIT 2020-CRE4 TR CRE4 D 144A VAR RT 04/15/2037 DD 05/21/20	696,000.000	693,854.93
AREIT 2020-CRE4 TR CRE4 D 144A VAR RT 04/15/2037 DD 05/21/20	1,382,000.000	1,377,740.68
ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20	200,000.000	210,690.78
ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20	455,000.000	479,321.52
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14	1,000,000.000	998,333.00
ARISTOCRAT LEISURE 5/18 TLB	305,544.498	303,677.62
ARISTOCRAT LEISURE 5/18 TLB	181,621.219	180,511.51
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19	352,856.600	357,210.43
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19	352,856.600	357,210.43
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19	120,537.099	123,538.28
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19	287,645.401	294,807.31
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19	224,200.590	228,228.13
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19	534,632.197	544,236.33
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17	45,000.000	46,125.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17	567,000.000	581,175.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17	20,000.000	20,500.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17	1,030,000.000	1,055,750.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19	164,000.000	168,100.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19	618,000.000	633,450.00
ASCENT RESOURCES UTICA HO 144A 10.000% 04/01/2022 DD 04/05/17	10,000.000	10,500.00
ASCENT RESOURCES UTICA HO 144A 10.000% 04/01/2022 DD 04/05/17	25,000.000	26,250.00
ASHTREAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17	200,000.000	208,500.00
ASHTREAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17	356,000.000	371,130.00
ASPLUNDH 3/21 TLB 0.000% 09/07/2027 DD 02/08/21	273,625.000	272,727.51
ASPLUNDH 3/21 TLB 0.000% 09/07/2027 DD 02/08/21	164,175.000	163,636.51
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18	363,000.000	366,145.11
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18	250,000.000	252,166.06
ASSUREDPARTNERS 2/20 COV-LITE	289,810.800	286,309.89
ASSUREDPARTNERS 2/20 COV-LITE	514,492.970	508,277.89
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18	156,000.000	168,855.52
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18	419,000.000	453,528.62
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20	905,000.000	922,195.00
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20	369,000.000	376,011.00
ASURION 2/18 COV-LITE TLB	837,195.850	834,407.99
ASURION 2/18 COV-LITE TLB	389,517.170	388,220.08
ASURION 2/18 COV-LITE TLB	2,283,331.580	2,275,728.09
ASURION 2/18 COV-LITE TLB	196,337.490	195,683.69
ASURION 7/18 B7 COV-LITE TLB	364,687.500	363,035.47

Security Description	Shares/Par	Base Market Value
ASURION 7/18 B7 COV-LITE TLB	564,050.000	561,494.85
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20	1,540,674.210	1,529,951.12
ASURION 12/20 B8 COV-LITE TL 0.000% 12/23/2026 DD 12/10/20	910,694.080	904,355.65
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21	390,000.000	386,993.10
ASURION 1/21 B9 TL 0.000% 07/31/2027 DD 01/25/21	805,000.000	798,793.45
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21	265,000.000	269,637.50
ASURION 1/21 2ND LIEN TLB3 0.000% 01/29/2028 DD 01/25/21	150,000.000	152,625.00
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21	340,000.000	356,305.85
ATENTO LUXCO 1 SA 144A 8.000% 02/10/2026 DD 02/10/21	145,000.000	151,953.96
ATHENE GLOBAL FUNDING 144A 2.500% 03/24/2028 DD 03/24/21	400,000.000	398,743.70
ATHENE GLOBAL FUNDING 144A 2.500% 03/24/2028 DD 03/24/21	245,000.000	244,230.51
ATHENAHEALTH 2/21 COV-LITE TLB 0.000% 02/11/2026 DD 01/28/21	848,237.500	848,941.54
ATHENAHEALTH 2/21 COV-LITE TLB 0.000% 02/11/2026 DD 01/28/21	462,662.500	463,046.51
ATKORE 12/16 COVE-LITE TL	96,512.830	96,633.47
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21	340,000.000	340,132.60
ATMOS ENERGY CORP 0.625% 03/09/2023 DD 03/09/21	925,000.000	925,360.75
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17	2,200,000.000	2,199,291.38
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17	4,600,000.000	4,598,518.34
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18	2,772,000.000	2,771,120.72
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18	1,071,000.000	1,070,660.28
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07	849,000.010	497,802.67
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07	370,000.000	216,945.80
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18	2,040,000.000	2,141,312.62
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18	1,013,000.000	1,063,308.67
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14	248,000.000	272,408.53
AUSTRALIA & NEW ZEALAND B 144A VAR RT 11/25/2035 DD 11/25/20	200,000.000	187,820.00
AUSTRALIA & NEW ZEALAND B 144A VAR RT 12/31/2049 DD 06/15/16	389,000.000	453,787.95
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21	210,000.000	209,850.90
AVAYA 2/21 COV-LITE TLB2 0.000% 12/15/2027 DD 02/09/21	371,000.000	370,736.59
AVANTOR 10/20 TLB 0.000% 10/29/2027 DD 10/23/20	300,247.500	300,097.38
AVANTOR 10/20 TLB 0.000% 10/29/2027 DD 10/23/20	170,276.240	170,191.10
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20	491,000.000	512,780.76
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20	1,173,000.000	1,225,034.28
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20	230,000.000	240,202.80
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20	410,000.000	428,187.60
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17	181,000.000	183,620.12
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17	87,000.000	88,259.39
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18	892,000.000	931,016.54
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18	386,000.000	402,883.84
AVIATION CAPITAL GROUP LL 144A VAR RT 06/01/2021 DD 12/03/18	250,000.000	250,015.43
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20	550,000.000	614,922.78
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20	650,000.000	726,726.92
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21	797,000.000	776,176.77
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21	293,000.000	285,344.79
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15	647,000.000	656,705.00

Security Description	Shares/Par	Base Market Value
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15	237,000.000	240,555.00
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21	309,000.000	319,637.33
AVIS BUDGET CAR RENTAL LL 144A 5.375% 03/01/2029 DD 03/01/21	127,000.000	131,371.98
AVIS BUDGET RENTAL C 3A C 144A 3.150% 03/20/2026 DD 08/27/19	154,000.000	159,684.11
AVIS BUDGET RENTAL C 1A B 144A 2.680% 08/20/2026 DD 01/29/20	620,000.000	640,845.14
AVIS BUDGET RENTAL C 1A B 144A 2.680% 08/20/2026 DD 01/29/20	351,000.000	362,801.04
AVIS BUDGET RENTAL C 2A C 144A 4.250% 02/20/2027 DD 08/12/20	197,000.000	212,335.94
AVIS BUDGET RENTAL C 2A C 144A 4.250% 02/20/2027 DD 08/12/20	568,000.000	612,217.32
AVOLON 12/20 B5 TLB	82,282.070	82,179.22
AVOLON 12/20 B5 TLB	223,541.740	223,262.31
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18	2,022,000.000	2,155,398.88
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18	628,000.000	669,431.50
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19	360,000.000	388,780.32
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19	712,000.000	768,921.07
AVOLON HOLDINGS FUNDING L 144A 3.625% 05/01/2022 DD 04/16/19	144,000.000	146,841.58
AVOLON HOLDINGS FUNDING L 144A 3.625% 05/01/2022 DD 04/16/19	393,000.000	400,755.15
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20	1,271,000.000	1,405,689.23
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20	1,831,000.000	1,916,994.36
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20	269,000.000	281,633.80
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21	247,000.000	236,158.51
AVOLON HOLDINGS FUNDING L 144A 2.125% 02/21/2026 DD 01/21/21	670,000.000	640,591.92
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20	802,000.000	782,110.40
AXALTA COATING SYSTEMS LL 144A 3.375% 02/15/2029 DD 11/24/20	328,000.000	319,865.60
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20	946,000.000	988,853.80
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20	483,000.000	504,879.90
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12	167,000.000	128,848.43
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12	433,000.000	334,080.07
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18	4,519,274.130	4,522,907.63
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18	1,745,950.410	1,747,354.15
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18	422,000.000	422,963.12
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18	1,230,000.000	1,235,735.49
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19	160,546.530	160,693.69
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19	416,737.790	417,119.77
BDS 2019-FL3 LTD FL3 D 144A VAR RT 12/15/2035 DD 02/08/19	156,000.000	155,159.00
BAMLL COMMERCIAL MO RLJ C 144A VAR RT 04/15/2036 DD 05/30/19	123,000.000	121,777.22
BAMLL COMMERCIAL MO RLJ C 144A VAR RT 04/15/2036 DD 05/30/19	224,000.000	221,773.15
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18	730,000.000	729,773.34
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18	310,000.000	309,903.75
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19	1,965,000.000	2,004,484.91
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19	4,747,000.000	4,842,386.69
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20	154,000.000	153,344.39
BA CREDIT CARD TRUST A1 A1 0.340% 05/15/2026 DD 12/17/20	435,000.000	433,148.12
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16	1,459,529.540	189,738.84
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16	3,533,171.210	459,312.26
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11	100,000.000	100,052.83

Security Description	Shares/Par	Base Market Value
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11	220,000.000	220,116.23
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11	279,000.000	278,693.46
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11	721,000.000	720,207.84
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11	139,000.000	138,457.43
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11	361,000.000	359,590.87
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13	1,032,000.000	928,800.00
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13	2,058,000.000	1,852,200.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13	1,710,839.000	1,432,083.45
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13	586,589.000	491,013.12
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14	1,721,000.000	1,536,078.55
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14	200,000.000	178,510.00
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14	167,461.000	141,872.96
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14	488,416.000	413,786.04
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14	488,416.000	406,215.59
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14	167,461.000	139,277.31
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14	167,461.000	114,194.67
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14	488,416.000	333,059.66
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18	6,843,000.000	7,284,111.76
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18	1,250,000.000	1,330,577.19
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19	862,000.000	908,339.62
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19	236,000.000	248,686.95
BAT CAPITAL CORP 3.215% 09/06/2026 DD 09/06/19	613,000.000	647,136.86
BAT CAPITAL CORP 3.215% 09/06/2026 DD 09/06/19	1,739,000.000	1,835,841.76
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20	270,000.000	295,904.81
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20	440,000.000	482,215.24
BAT INTERNATIONAL FINANCE PLC 1.668% 03/25/2026 DD 09/25/20	1,256,000.000	1,242,720.02
BAT INTERNATIONAL FINANCE PLC 1.668% 03/25/2026 DD 09/25/20	452,000.000	447,220.90
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09	7,684,762.507	156,008.36
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09	5,918,138.644	120,144.13
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12	1,200,000.000	1,291,152.00
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12	3,390,000.000	3,647,504.40
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12	6,192,000.000	6,480,755.25
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12	2,955,000.000	3,092,802.29
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15	108,738.600	107,125.37
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15	49,426.650	48,693.36
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18	6,191,000.000	6,129,029.95
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18	2,559,000.000	2,533,385.18
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19	891,875.530	891,607.70
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19	1,863,782.960	1,863,223.27
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19	128,100.000	128,061.62
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20	15,000.000	15,450.00
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20	5,000.000	5,150.00
BBVA USA 2.500% 08/27/2024 DD 08/27/19	481,000.000	505,569.83
BBVA USA 2.500% 08/27/2024 DD 08/27/19	1,042,000.000	1,095,226.12
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21	35,000.000	36,312.50

Security Description	Shares/Par	Base Market Value
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21	75,000.000	77,812.50
BMD2 RE-REMIC TRU FRR1 6C 144A 0.000% 05/25/2052 DD 10/01/19	401,000.000	262,143.32
BMD2 RE-REMIC TRU FRR1 6C 144A 0.000% 05/25/2052 DD 10/01/19	752,000.000	491,600.45
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18	849,000.000	849,188.39
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18	309,000.000	309,068.57
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/20	540,000.000	532,980.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/20	200,000.000	197,400.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21	413,000.000	410,935.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21	200,000.000	199,000.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21	1,141,000.000	1,135,295.00
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18	435,000.000	435,045.82
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18	209,000.000	209,022.01
BSPRT 2018-FL4 ISSU FL4 D 144A VAR RT 09/15/2035 DD 10/12/18	158,000.000	155,405.01
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19	966,000.000	966,629.64
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19	219,000.000	219,142.74
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13	2,851,000.000	3,052,359.57
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13	1,074,000.000	1,149,854.15
BWAY 3/17 TLB	401,481.130	392,447.80
BWAY 3/17 TLB	807,483.080	789,314.71
BWAY 3/17 TLB	19,896.900	19,449.22
BWAY 3/17 TLB	49,742.260	48,623.06
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19	1,020,454.679	1,021,094.91
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19	427,932.609	428,201.09
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19	2,586,405.857	2,584,848.58
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18	950,000.000	980,875.00
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18	350,000.000	361,375.00
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20	260,000.000	262,640.30
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20	714,000.000	721,250.67
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19	584,077.170	572,354.33
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19	334,326.970	327,616.79
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17	359,750.220	359,970.28
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17	138,727.210	138,812.07
BX TRUST 2017-SLCT SLCT F 144A VAR RT 07/15/2034 DD 08/15/17	1,133,050.003	1,133,374.40
BX TRUST 2017-SLCT SLCT F 144A VAR RT 07/15/2034 DD 08/15/17	588,200.002	588,368.40
BX COMMERCIAL MORT BXLP A 144A VAR RT 12/15/2036 DD 02/06/20	0.002	0.00
BX COMMERCIAL MORT BXLP A 144A VAR RT 12/15/2036 DD 02/06/20	0.007	0.01
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17	300,000.000	322,546.41
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17	1,075,000.000	1,155,791.30
BY CROWN PARENT LLC / BY 144A 4.250% 01/31/2026 DD 07/31/20	92,000.000	95,105.00
BY CROWN PARENT LLC / BY 144A 4.250% 01/31/2026 DD 07/31/20	253,000.000	261,538.75
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21	120,000.000	119,663.38
BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21	340,000.000	339,046.23
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16	200,000.000	235,120.00
BAIDU INC 3.875% 09/29/2023 DD 03/29/18	2,651,000.000	2,834,554.07
BAIDU INC 3.875% 09/29/2023 DD 03/29/18	849,000.000	907,784.39



Security Description	Shares/Par	Base Market Value
BAIDU INC 4.375% 05/14/2024 DD 11/14/18	1,500,000.000	1,645,733.82
BAIDU INC 4.375% 05/14/2024 DD 11/14/18	3,500,000.000	3,840,045.58
BAIDU INC 3.075% 04/07/2025 DD 04/07/20	200,000.000	210,493.19
BAIDU INC 3.075% 04/07/2025 DD 04/07/20	200,000.000	210,493.19
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17	250,000.000	250,083.28
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17	364,910.000	365,031.55
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20	900,000.000	900,904.50
BAIN CAPITAL CREDIT 5A A1 144A VAR RT 01/20/2032 DD 12/29/20	2,410,000.000	2,412,422.05
BAIN CAPITAL CREDIT 2A AR 144A VAR RT 007/25/2030 DD 07/20/17	1,004,955.494	1,005,405.41
BALL CORP 5.000% 03/15/2022 DD 03/09/12	90,000.000	93,037.50
BALL CORP 5.000% 03/15/2022 DD 03/09/12	205,000.000	211,918.75
BALL CORP 5.250% 07/01/2025 DD 06/25/15	490,000.000	553,700.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15	1,120,000.000	1,265,600.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18	1,225,000.000	1,369,929.75
BALL CORP 4.875% 03/15/2026 DD 03/09/18	480,000.000	536,788.80
BALL CORP 2.875% 08/15/2030 DD 08/13/20	170,000.000	163,752.50
BALL CORP 2.875% 08/15/2030 DD 08/13/20	410,000.000	394,932.50
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07	167,683.187	120,735.72
BANCO SANTANDER SA 1.849% 03/25/2026 DD 03/25/21	1,200,000.000	1,197,153.49
BANCO SANTANDER SA 1.849% 03/25/2026 DD 03/25/21	400,000.000	399,051.16
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20	407,000.000	415,750.50
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19	163,000.000	167,808.50
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19	340,000.000	350,030.00
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19	234,655.740	234,583.35
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19	90,756.540	90,728.54
BANCORP COMMERCIAL CRE5 D 144A VAR RT 03/15/2036 DD 03/28/19	137,000.000	135,517.28
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19	789,000.000	763,924.00
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19	512,000.000	495,727.62
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19	16,380,460.476	409,511.51
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19	5,617,839.658	140,445.99
BANCORP COMMERCIAL CRE6 D 144A VAR RT 09/15/2036 DD 09/26/19	417,000.000	412,340.94
BANCORP COMMERCIAL CRE6 D 144A VAR RT 09/15/2036 DD 09/26/19	640,000.000	632,849.41
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19	637,000.000	609,012.77
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19	218,000.000	208,421.95
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19	607,000.000	577,618.77
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19	208,000.000	197,931.97
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19	1,249,000.000	1,192,795.00
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19	428,000.000	408,740.00
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21	587,514.920	584,577.35
BMC SOFTWARE 2/21 (USD) COV-LI 0.000% 10/02/2025 DD 02/10/21	332,555.100	330,892.32
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18	55,000.000	58,606.79
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18	822,000.000	875,905.12
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18	2,234,000.000	2,380,501.25
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18	458,000.000	488,034.72
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18	25,000.000	26,639.45

Security Description	Shares/Par	Base Market Value
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18	187,000.000	199,263.09
BANK 2018-BNK14 BN14 XA VAR RT 09/15/2060 DD 09/01/18	7,289,672.942	209,548.21
BANK 2018-BNK14 BN14 XA VAR RT 09/15/2060 DD 09/01/18	3,188,562.182	91,658.09
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13	190,000.000	199,601.15
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13	80,000.000	84,042.59
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15	1,856,000.000	2,033,764.64
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15	4,950,000.000	5,424,102.88
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16	1,363,000.000	1,530,930.50
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16	3,166,000.000	3,556,071.87
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18	807,000.000	866,888.70
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18	1,842,000.000	1,978,697.62
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17	2,659,000.000	2,765,388.58
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17	943,000.000	980,730.14
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18	365,000.000	390,924.60
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18	1,031,000.000	1,104,228.10
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	70,000.000	80,278.49
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	45,000.000	51,607.60
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19	85,000.000	92,453.14
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19	40,000.000	43,507.36
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19	598,000.000	650,435.01
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19	217,000.000	236,027.42
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	210,000.000	231,960.27
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	340,000.000	375,554.73
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20	418,000.000	427,982.34
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20	166,000.000	169,964.28
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	133,000.000	131,682.75
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	300,000.000	297,028.77
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20	559,000.000	557,145.82
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20	1,582,000.000	1,576,752.59
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20	1,369,000.000	1,364,286.20
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20	492,000.000	490,305.93
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	555,000.000	518,504.78
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	325,000.000	303,628.93
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20	1,253,000.000	1,249,628.29
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20	452,000.000	450,783.71
BANK OF AMERICA CORP VAR RT 10/24/2024 DD 10/21/20	35,000.000	35,085.01
BANK OF AMERICA CORP VAR RT 10/24/2024 DD 10/21/20	45,000.000	45,109.30
BANK OF AMERICA CORP VAR RT 10/24/2024 DD 10/21/20	525,000.000	526,275.15
BANK OF AMERICA CORP VAR RT 10/24/2024 DD 10/21/20	1,400,000.000	1,403,400.40
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20	665,000.000	655,689.44
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20	1,848,000.000	1,822,126.45
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21	200,000.000	200,195.80
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21	325,000.000	325,318.18
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15	520,000.000	545,394.30
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15	231,000.000	242,280.93



Security Description	Shares/Par	Base Market Value
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18	309,000.000	336,263.26
BANK OF MONTREAL VAR RT 01/22/2027 DD 01/22/21	290,000.000	282,312.12
BANK OF MONTREAL VAR RT 01/22/2027 DD 01/22/21	500,000.000	486,745.04
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20	129,000.000	126,937.90
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20	364,000.000	358,181.35
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19	9,635,407.414	566,044.53
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19	3,307,855.177	194,324.25
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19	227,000.000	235,661.57
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19	625,000.000	648,847.94
BANK 2020-BNK28 BN28 A4 1.844% 03/15/2063 DD 09/01/20	163,000.000	155,480.53
BANK 2020-BNK28 BN28 A4 1.844% 03/15/2063 DD 09/01/20	459,000.000	437,825.55
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15	896,000.000	1,008,535.38
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15	1,832,000.000	2,062,094.66
BARCLAYS PLC VAR RT 12/10/2024 DD 12/10/20	530,000.000	530,182.72
BARCLAYS PLC VAR RT 12/10/2024 DD 12/10/20	325,000.000	325,112.04
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09	1,219,000.000	1,239,931.68
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09	2,921,000.000	2,971,157.05
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20	303,000.000	307,181.19
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20	213,000.000	215,939.25
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18	126,000.000	126,161.86
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18	327,000.000	327,420.06
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19	325,000.000	326,572.03
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19	675,000.000	678,264.98
BARRACUDA NETWORKS 1/18 TLB	643,055.500	642,090.92
BARRACUDA NETWORKS 1/18 TLB	1,144,671.220	1,142,954.21
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	170,000.000	218,003.29
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	105,000.000	134,649.09
GREAT AMERICAN OUTDOORS/BASS P 0.000% 02/26/2028 DD 02/22/21	1,022,437.500	1,022,948.72
GREAT AMERICAN OUTDOORS/BASS P 0.000% 02/26/2028 DD 02/22/21	576,555.000	576,843.28
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20	625,000.000	625,729.31
BATTALION CLO XV LT 15A D 144A VAR RT 01/17/2033 DD 02/25/20	375,000.000	375,437.59
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19	50,000.000	54,277.50
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19	196,000.000	212,767.80
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19	551,000.000	561,579.20
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19	665,000.000	677,768.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19	1,580,000.000	1,610,336.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19	1,259,000.000	1,283,172.80
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19	479,000.000	480,920.79
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19	1,180,000.000	1,184,731.80
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19	123,000.000	123,493.23
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19	2,850,000.000	2,861,428.50
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20	1,041,000.000	1,104,761.25
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20	315,000.000	334,293.75
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20	755,000.000	801,243.75
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20	381,000.000	404,336.25

Security Description	Shares/Par	Base Market Value
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20	185,000.000	184,115.70
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20	80,000.000	79,617.60
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20	235,000.000	233,876.70
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20	574,000.000	571,256.28
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20	165,000.000	162,937.50
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20	70,000.000	69,125.00
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20	392,000.000	387,100.00
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20	20,000.000	19,750.00
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20	10,000.000	9,875.00
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20	160,000.000	158,000.00
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18	673,000.000	725,253.35
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18	1,837,000.000	1,979,629.13
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18	2,072,000.000	2,100,415.55
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18	1,087,000.000	1,101,907.19
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18	1,872,000.000	2,082,446.61
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18	7,620,000.000	8,476,625.62
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17	60,000.000	61,350.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17	25,000.000	25,562.50
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17	1,467,000.000	1,500,007.50
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17	599,000.000	612,477.50
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19	215,000.000	220,912.50
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19	583,000.000	599,032.50
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21	20,000.000	20,100.00
BEASLEY MEZZANINE HOLDING 144A 8.625% 02/01/2026 DD 02/02/21	45,000.000	45,225.00
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17	2,873,000.000	2,900,040.42
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17	1,145,000.000	1,155,776.64
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20	453,000.000	464,073.05
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20	201,000.000	205,913.21
BELFOR 4/19 TLB	515,812.500	515,812.50
BELFOR 4/19 TLB	255,450.000	255,450.00
BELLEMEADE RE 2020 2A M1A 144A VAR RT 08/26/2030 DD 09/03/20	233,605.420	234,125.05
BELLEMEADE RE 2020 2A M1A 144A VAR RT 08/26/2030 DD 09/03/20	97,065.960	97,281.87
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21	145,417.140	146,083.15
BELLRING BRANDS/POST HOLDINGS 0.000% 10/21/2024 DD 02/16/21	567,126.860	569,724.30
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20	122,000.000	125,540.15
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20	43,000.000	44,247.76
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19	1,257,000.000	1,276,281.88
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19	486,000.000	493,455.05
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19	1,391,000.000	1,370,954.16
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19	538,000.000	530,246.83
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20	864,000.000	858,165.32
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20	307,000.000	304,926.80
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20	344,000.000	329,812.99
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20	970,000.000	929,995.94
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20	291,000.000	282,001.61

Security Description	Shares/Par	Base Market Value
BENCHMARK 2020-B20 MORT B20 A5 2.034% 10/15/2053 DD 10/01/20	820,000.000	794,643.71
BENCHMARK 2020-B B18 AGNF 144A 4.139% 07/15/2053 DD 07/01/20	963,000.000	972,887.12
BENCHMARK 2020-B B18 AGNF 144A 4.139% 07/15/2053 DD 07/01/20	466,000.000	470,784.42
BENCHMARK 2020-B B18 AGNG 144A VAR RT 07/15/2053 DD 07/01/20	560,000.000	555,912.00
BENCHMARK 2020-B B18 AGNG 144A VAR RT 07/15/2053 DD 07/01/20	271,000.000	269,021.70
BENEFIT STREET P IIIA A2R 144A VAR RT 07/20/2029 DD 07/20/17	2,283,023.000	2,283,675.94
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21	830,000.000	832,701.73
BENEFIT STREET P IVA ARRR 144A VAR RT 01/20/2032 DD 02/25/21	2,260,000.000	2,267,356.53
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17	650,000.000	614,491.61
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17	350,000.000	330,880.10
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	177,000.000	208,184.94
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	397,000.000	466,945.89
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	95,000.000	109,655.51
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	160,000.000	184,682.96
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21	110,000.000	94,143.82
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21	70,000.000	59,909.70
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18	197,000.000	201,925.00
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18	212,000.000	217,300.00
BERRY GLOBAL INC 144A 1.570% 01/15/2026 DD 12/22/20	139,000.000	136,851.06
BERRY GLOBAL INC 144A 1.570% 01/15/2026 DD 12/22/20	316,000.000	311,114.64
BERRY GLOBAL INC 144A 4.875% 07/15/2026 DD 06/05/19	252,000.000	266,655.06
BERRY GLOBAL INC 144A 4.875% 07/15/2026 DD 06/05/19	111,000.000	117,455.21
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19	1,090,000.000	1,151,312.50
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19	465,000.000	491,156.25
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15	215,000.000	217,418.75
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15	648,000.000	655,290.00
OPTION CARE/BIOSCRIP 5/19	609,307.450	606,644.78
OPTION CARE/BIOSCRIP 5/19	342,083.960	340,589.05
BJ'S WHOLESALE CLUB 1/17	371,442.510	371,048.78
BJ'S WHOLESALE CLUB 1/17	751,584.030	750,787.35
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19	80,000.000	80,016.77
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19	125,000.000	125,026.21
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20	492,000.000	483,444.12
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20	203,000.000	199,469.83
BLACKSTONE MORTGAGE 11/19 TLB	274,962.590	271,525.56
BLACKSTONE MORTGAGE 11/19 TLB	490,652.360	484,519.21
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20	23,000.000	23,425.73
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20	41,000.000	41,758.91
BLOCK COMMUNICATIONS 2/20 TL	265,320.000	264,325.05
BLOCK COMMUNICATIONS 2/20 TL	470,250.000	468,486.56
BLOUNT 9/18 COV-LITE TLB	618,223.340	618,996.12
BLOUNT 9/18 COV-LITE TLB	349,659.460	350,096.53
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21	740,000.000	739,375.37
BLUEMOUNTAIN FUJI 1A A1R 144A VAR RT 07/20/2029 DD 03/18/21	2,010,000.000	2,008,303.36
BNP PARIBAS SA 144A VAR RT 08/12/2035 DD 08/12/20	200,000.000	187,962.82

Security Description	Shares/Par	Base Market Value
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21	599,000.000	585,556.57
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21	140,000.000	136,857.96
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21	220,000.000	215,062.51
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21	85,000.000	83,092.33
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20	596,000.000	596,508.33
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20	211,000.000	211,179.96
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18	418,000.000	433,149.87
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18	2,089,000.000	2,164,713.09
BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19	215,000.000	217,601.77
BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19	330,000.000	333,993.42
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19	70,000.000	71,484.97
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19	100,000.000	102,121.38
BOEING CO/THE 2.300% 08/01/2021 DD 07/31/19	167,000.000	168,089.81
BOEING CO/THE 2.300% 08/01/2021 DD 07/31/19	394,000.000	396,571.16
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20	2,395,000.000	2,565,521.92
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20	5,255,000.000	5,629,151.43
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20	9,221,000.000	10,263,472.87
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20	1,637,000.000	1,822,069.74
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20	3,550,000.000	3,951,342.45
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20	576,000.000	641,119.22
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20	790,000.000	900,203.37
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20	330,000.000	376,034.32
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20	242,000.000	278,331.37
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20	699,000.000	803,940.60
BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20	320,000.000	330,761.52
BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20	195,000.000	201,557.80
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	1,400,000.000	1,463,630.10
BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20	585,000.000	611,588.29
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14	573,000.000	573,000.00
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14	210,000.000	210,000.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15	658,000.000	647,307.50
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15	269,000.000	264,628.75
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17	316,000.000	315,605.00
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17	154,000.000	153,807.50
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17	15,000.000	14,981.25
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17	30,000.000	29,962.50
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19	860,000.000	843,393.40
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19	359,000.000	352,067.71
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19	45,000.000	44,131.05
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19	20,000.000	19,613.80
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20	166,000.000	166,871.50
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20	454,000.000	456,383.50
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17	222,000.000	227,873.86
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17	89,000.000	91,354.83
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	275,000.000	294,937.50

Security Description	Shares/Par	Base Market Value
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	100,000.000	107,250.00
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	190,000.000	203,775.00
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	340,000.000	364,650.00
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20	61,000.000	64,933.28
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20	15,000.000	15,967.20
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20	167,000.000	177,768.16
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20	30,000.000	31,934.40
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16	325,000.000	335,065.25
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16	528,000.000	544,352.16
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18	29,000.000	30,194.10
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18	251,000.000	261,335.13
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20	120,000.000	133,440.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20	215,000.000	239,080.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20	40,000.000	44,480.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20	304,000.000	338,048.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20	20,000.000	22,240.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20	111,000.000	123,432.00
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20	303,000.000	308,826.69
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20	698,000.000	711,422.54
BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18	531,000.000	590,395.91
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	70,000.000	62,281.66
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	50,000.000	44,486.90
BRAND ENERGY 6/17 COV-LITE TL	19,896.900	19,566.21
BRAND ENERGY 6/17 COV-LITE TL	817,720.970	804,130.45
BRAND ENERGY 6/17 COV-LITE TL	464,376.180	456,658.25
BRAND ENERGY 6/17 COV-LITE TL	49,742.260	48,915.54
BRAND INDUSTRIAL SERVICES 144A 8.500% 07/15/2025 DD 06/21/17	15,000.000	15,117.00
BRAND INDUSTRIAL SERVICES 144A 8.500% 07/15/2025 DD 06/21/17	5,000.000	5,039.00
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17	200,000.000	205,484.00
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17	345,000.000	354,459.90
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19	455,000.000	456,951.95
BRASKEM NETHERLANDS FINAN 144A 5.875% 01/31/2050 DD 11/01/19	200,000.000	200,858.00
BISON MIDSTREAM 5/18 TLB	209,031.520	194,834.10
BISON MIDSTREAM 5/18 TLB	422,924.250	394,199.23
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB	593,225.000	590,537.69
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB	1,162,137.500	1,156,873.02
BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16	1,800,000.000	1,878,750.00
BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16	500,000.000	521,875.00
BRISTOL-MYERS SQUIBB CO 3.400% 07/26/2029 DD 01/26/20	412,000.000	449,848.31
BRISTOL-MYERS SQUIBB CO 3.400% 07/26/2029 DD 01/26/20	927,000.000	1,012,158.71
BRISTOL-MYERS SQUIBB CO 2.750% 02/15/2023 DD 02/15/20	250,000.000	260,849.04
BRISTOL-MYERS SQUIBB CO 2.750% 02/15/2023 DD 02/15/20	315,000.000	328,669.79
BRISTOL-MYERS SQUIBB CO 3.900% 02/20/2028 DD 02/20/20	76,000.000	85,422.57
BRISTOL-MYERS SQUIBB CO 3.900% 02/20/2028 DD 02/20/20	217,000.000	243,903.91
BRISTOL-MYERS SQUIBB CO 0.750% 11/13/2025 DD 11/13/20	55,000.000	54,159.42

Security Description	Shares/Par	Base Market Value
BRISTOL-MYERS SQUIBB CO 0.750% 11/13/2025 DD 11/13/20	160,000.000	157,554.67
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20	80,000.000	80,007.02
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20	859,000.000	859,075.42
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20	160,000.000	160,014.05
BRISTOL-MYERS SQUIBB CO 0.537% 11/13/2023 DD 11/13/20	287,000.000	287,025.20
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19	300,000.000	306,796.28
BROADRIDGE FINANCIAL SOLUTIONS 2.900% 12/01/2029 DD 12/09/19	185,000.000	189,191.04
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	441,000.000	476,502.20
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	757,000.000	817,941.41
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	336,000.000	363,049.29
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	1,278,000.000	1,380,883.92
BROADCOM INC 3.150% 11/15/2025 DD 05/08/20	7,037,000.000	7,497,197.49
BROADCOM INC 3.150% 11/15/2025 DD 05/08/20	2,587,000.000	2,756,181.60
BROADCOM INC 4.700% 04/15/2025 DD 04/09/20	888,000.000	1,000,538.70
BROADCOM INC 4.700% 04/15/2025 DD 04/09/20	362,000.000	407,877.26
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	149,000.000	143,098.53
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	64,000.000	61,465.14
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19	45,000.000	46,968.75
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19	20,000.000	20,875.00
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21	347,030.250	343,820.22
WESTINGHOUSE/BROOKFIELD WEC 1/ 0.000% 08/01/2025 DD 01/14/21	703,836.000	697,325.52
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	10,000.000	9,713.65
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	25,000.000	24,284.13
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20	315,000.000	321,391.89
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20	427,000.000	435,664.56
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21	707,863.410	704,175.44
BUCKEYE PARTNERS 2/21 COV-LITE 0.000% 11/01/2026 DD 01/26/21	351,456.660	349,625.57
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19	52,000.000	55,770.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19	34,000.000	36,465.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19	18,000.000	19,305.00
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19	134,000.000	143,715.00
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20	54,000.000	57,240.00
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20	147,000.000	155,820.00
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95	200,000.000	250,326.59
BURLINGTON RESOURCES LLC 8.200% 03/15/2025 DD 03/15/95	325,000.000	406,780.71
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17	392,000.000	398,107.36
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17	958,000.000	972,925.64
MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17	65,000.000	65,000.00
MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17	30,000.000	30,000.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15	397,000.000	409,704.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15	164,000.000	169,248.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15	85,000.000	87,698.75
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15	837,000.000	863,574.75
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16	274,000.000	282,576.20
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16	103,000.000	106,223.90



Security Description	Shares/Par	Base Market Value
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	575,000.000	607,956.13
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	1,600,000.000	1,691,704.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	64,000.000	67,668.16
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	1,405,000.000	1,485,527.58
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17	50,000.000	52,882.50
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17	260,000.000	274,989.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	210,000.000	225,225.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	95,000.000	101,887.50
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	1,232,000.000	1,321,320.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	764,000.000	819,390.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	390,000.000	404,137.50
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	2,316,000.000	2,399,955.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	920,000.000	953,350.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	487,000.000	504,653.75
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	830,000.000	845,936.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	95,000.000	96,824.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	215,000.000	219,128.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	2,010,000.000	2,048,592.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	436,000.000	444,371.20
CCO HOLDINGS LLC / CCO HO 144A 4.500% 05/01/2032 DD 03/18/20	1,217,000.000	1,232,212.50
CCO HOLDINGS LLC / CCO HO 144A 4.500% 05/01/2032 DD 03/18/20	529,000.000	529,537.50
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20	55,000.000	55,122.10
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20	130,000.000	130,288.60
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20	768,000.000	769,704.96
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20	939,000.000	941,084.58
CD 2017-CD6 MORTGAGE TRU CD6 B VAR RT 11/13/2050 DD 11/01/17	89,000.000	94,398.95
CD 2017-CD6 MORTGAGE TRU CD6 B VAR RT 11/13/2050 DD 11/01/17	200,000.000	212,132.48
CBS RADIO/ENTERCOM MEDIA 12/19 0.000% 11/18/2024 DD 11/25/19	196,943.260	192,364.33
CBS RADIO/ENTERCOM MEDIA 12/19 0.000% 11/18/2024 DD 11/25/19	89,399.660	87,321.12
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17	336,000.000	351,036.00
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17	86,000.000	89,848.50
CDK GLOBAL INC 5.875% 06/15/2026 DD 06/18/18	187,000.000	193,077.50
CDK GLOBAL INC 5.875% 06/15/2026 DD 06/18/18	458,000.000	472,885.00
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20	483,000.000	518,017.50
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20	1,173,000.000	1,258,042.50
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20	405,000.000	405,380.70
CCI/CONSUMER CELLULAR 12/20 TL 0.000% 12/17/2027 DD 11/12/20	230,000.000	230,216.20
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19	1,015,000.000	1,050,525.00
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19	420,000.000	434,700.00
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20	1,110,000.000	1,154,400.00
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20	465,000.000	483,600.00
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20	10,000.000	9,875.00
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20	5,000.000	4,937.50
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17	425,000.000	485,775.00
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17	1,150,000.000	1,314,450.00

Security Description	Shares/Par	Base Market Value
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	40,000.000	47,450.00
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	95,000.000	112,693.75
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16	242,000.000	272,323.35
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16	544,000.000	612,164.88
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19	471,000.000	476,209.07
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19	984,000.000	994,882.65
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19	2,456,000.000	2,463,073.28
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19	5,132,000.000	5,146,780.16
CANTOR COMMERCIAL R CF3 E 144A VAR RT 01/15/2053 DD 12/01/19	167,000.000	132,966.35
CFCRE COMMERCIAL MOR C8 D 144A 3.000% 06/15/2050 DD 06/01/17	136,000.000	121,378.68
CFCRE COMMERCIAL MOR C8 D 144A 3.000% 06/15/2050 DD 06/01/17	272,000.000	242,757.36
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17	109,000.000	104,886.99
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17	145,000.000	139,528.57
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17	536,000.000	501,563.07
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17	401,000.000	375,236.55
CGMS COMMERCIAL MO MDRC E 144A VAR RT 07/15/2030 DD 07/31/17	1,275,000.000	1,159,769.45
CGMS COMMERCIAL MO MDRC E 144A VAR RT 07/15/2030 DD 07/31/17	633,000.000	575,791.42
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13	1,443,000.000	1,504,668.77
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13	557,000.000	580,804.23
CHG HEALTHCARE 12/17 COV-LITE TLB	1,098,830.130	1,094,511.73
CHG HEALTHCARE 12/17 COV-LITE TLB	622,029.700	619,585.12
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19	665,000.000	719,064.50
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19	275,000.000	297,357.50
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/01/2028 DD 11/19/19	35,000.000	31,857.70
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/01/2028 DD 11/19/19	15,000.000	13,653.30
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20	50,000.000	52,781.50
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20	1,460,000.000	1,541,219.80
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20	637,000.000	672,436.31
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20	25,000.000	26,390.75
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	10,000.000	10,518.00
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	126,000.000	132,526.80
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	20,000.000	21,036.00
CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	309,000.000	325,006.20
CHS/COMMUNITY HEALTH SYST 144A 6.000% 01/15/2029 DD 12/28/20	5,000.000	5,287.50
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21	20,000.000	20,905.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21	408,000.000	426,462.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21	992,000.000	1,036,888.00
CHS/COMMUNITY HEALTH SYST 144A 6.875% 04/15/2029 DD 02/02/21	50,000.000	52,262.50
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21	727,000.000	710,206.30
CHS/COMMUNITY HEALTH SYST 144A 4.750% 02/15/2031 DD 02/09/21	299,000.000	292,093.10
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17	2,140,000.000	2,140,643.28
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17	5,538,000.000	5,539,664.72
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17	4,000,000.000	4,002,466.80
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19	89,000.000	95,126.36
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19	127,000.000	135,742.11



Security Description	Shares/Par	Base Market Value
CIGNA CORP 4.125% 11/15/2025 DD 05/15/19	250,000.000	278,640.56
CIGNA CORP 1.250% 03/15/2026 DD 03/03/21	165,000.000	162,809.54
CIGNA CORP 1.250% 03/15/2026 DD 03/03/21	275,000.000	271,349.23
CIGNA CORP 3.400% 03/15/2051 DD 03/03/21	240,000.000	235,578.18
CIGNA CORP 3.400% 03/15/2051 DD 03/03/21	150,000.000	147,236.36
CIT BANK NA VAR RT 09/27/2025 DD 09/27/19	635,000.000	667,543.75
CIT BANK NA VAR RT 09/27/2025 DD 09/27/19	282,000.000	296,452.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12	242,000.000	254,705.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12	86,000.000	90,515.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	10,000.000	10,850.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	1,266,000.000	1,373,610.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	3,554,000.000	3,856,090.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	20,000.000	21,700.00
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18	20,000.000	22,525.00
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18	40,000.000	45,050.00
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18	301,000.000	327,337.50
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18	111,000.000	120,712.50
CIT GROUP INC VAR RT 06/19/2024 DD 06/19/20	212,000.000	224,190.00
CIT GROUP INC VAR RT 06/19/2024 DD 06/19/20	533,000.000	563,647.50
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14	80,000.000	86,061.82
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14	130,000.000	139,850.46
COMM 2014-UBS3 MORTGAG UBS3 AM 4.012% 06/10/2047 DD 06/01/14	370,000.000	398,889.56
COMM 2014-UBS3 MORTGAG UBS3 AM 4.012% 06/10/2047 DD 06/01/14	164,000.000	176,805.10
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16	1,032,000.000	1,032,000.00
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16	2,527,000.000	2,527,000.00
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17	582,000.000	603,440.52
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17	216,000.000	223,957.31
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18	1,418,000.000	1,545,608.88
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18	257,000.000	280,127.99
COMM 2014-CCRE19 MORTG CR19 AM 4.080% 08/10/2047 DD 08/01/14	288,000.000	312,325.23
COMM 2014-CCRE19 MORTG CR19 AM 4.080% 08/10/2047 DD 08/01/14	122,000.000	132,304.44
COMM 2014-UBS5 MORTGAG UBS5 A4 3.838% 09/10/2047 DD 09/01/14	650,000.000	707,965.44
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14	3,112,000.000	2,131,548.53
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14	3,033,000.000	2,077,437.88
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14	2,143,000.000	2,077,144.75
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14	3,486,000.000	3,378,873.83
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14	680,800.000	501,495.19
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14	1,015,000.000	747,675.69
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14	470,000.000	510,625.77
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14	1,620,000.000	1,760,029.24
COMM 2014-UBS6 MORTGAG UBS6 AM 4.048% 12/10/2047 DD 12/01/14	262,000.000	284,504.54
COMM 2014-UBS6 MORTGAG UBS6 AM 4.048% 12/10/2047 DD 12/01/14	589,000.000	639,592.27
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15	550,000.000	345,412.82
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15	828,000.000	520,003.29
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15	563,000.000	421,054.75

Security Description	Shares/Par	Base Market Value
COMM 2015-CCRE23 MORTGA CR23 D VAR RT 05/10/2048 DD 05/01/15	123,000.000	124,832.77
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15	1,059,000.000	1,129,946.12
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15	2,813,000.000	3,001,452.72
COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15	225,000.000	246,283.34
COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15	601,000.000	657,850.15
COMM 2015-PC1 MORTGAGE PC1 A5 3.902% 07/10/2050 DD 07/01/15	2,420,000.000	2,661,611.59
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15	1,219,000.000	1,009,066.14
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15	793,000.000	656,431.05
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15	530,000.000	299,210.97
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15	872,000.000	492,286.73
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15	385,000.000	267,923.23
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15	392,000.000	272,794.56
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15	3,456,255.446	28,230.69
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15	3,513,596.438	28,699.06
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15	1,705,680.810	1,818,084.32
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15	816,006.740	869,781.18
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16	1,687,000.000	1,828,059.47
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16	3,716,000.000	4,026,715.46
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17	1,825,000.000	1,499,584.25
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17	1,112,000.000	913,719.28
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19	100,000.000	101,784.49
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19	100,000.000	101,784.49
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19	200,000.000	206,678.46
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19	200,000.000	206,678.46
CSAIL 2019-C16 COMMERC C16 A3 3.329% 06/15/2052 DD 06/01/19	290,000.000	309,437.74
CSAIL 2019-C16 COMMERC C16 A3 3.329% 06/15/2052 DD 06/01/19	106,000.000	113,104.83
CSAIL 2019-C17 COMMERC C17 XA VAR RT 09/15/2052 DD 09/01/19	3,365,126.038	292,891.48
CSAIL 2019-C17 COMMERC C17 XA VAR RT 09/15/2052 DD 09/01/19	7,570,290.907	658,897.68
CSMC 2019-RIO RIO B 144A VAR RT 12/15/2021 DD 12/20/19	207,000.000	200,265.26
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20	576,951.680	578,904.60
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20	209,918.260	210,628.81
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20	1,058,274.690	1,073,666.98
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20	441,857.050	448,283.73
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20	617,000.000	648,497.85
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20	253,000.000	265,915.65
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20	15,000.000	15,765.75
CP ATLAS BUYER INC 144A 7.000% 12/01/2028 DD 11/25/20	35,000.000	36,786.75
CNG HOLDINGS INC 144A 12.500% 06/15/2024 DD 06/05/19	322,000.000	309,120.00
CNG HOLDINGS INC 144A 12.500% 06/15/2024 DD 06/05/19	161,000.000	154,560.00
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15	1,530,000.000	1,731,895.98
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15	4,207,000.000	4,762,147.98
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19	25,000.000	28,793.69
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19	60,000.000	69,104.85
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12	555,000.000	539,968.27
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12	215,000.000	209,176.90

Security Description	Shares/Par	Base Market Value
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13	48,865.500	50,902.47
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13	134,380.130	139,981.81
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13	343,000.000	288,364.22
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13	766,000.000	643,985.39
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13	884,426.249	341,593.72
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13	1,975,615.308	763,045.85
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13	1,085,000.000	43,400.00
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13	547,000.000	21,880.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13	1,873,142.677	52,026.54
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13	943,560.640	26,207.40
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13	269,000.000	244,823.63
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13	505,000.000	459,613.13
CPG INTERNATIONAL 5/17	504,640.610	504,009.81
CPG INTERNATIONAL 5/17	40,000.000	39,950.00
CPG INTERNATIONAL 5/17	90,000.000	89,887.50
CPG INTERNATIONAL 5/17	288,195.830	287,835.59
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13	1,419,000.000	1,097,820.13
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13	1,231,000.000	952,372.51
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13	1,406,000.000	703,059.05
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13	1,602,000.000	801,067.28
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13	2,390,000.000	717,000.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13	1,441,000.000	432,300.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14	200,000.000	215,750.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14	190,000.000	204,962.50
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14	542,000.000	584,682.50
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14	85,000.000	91,693.75
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16	255,000.000	267,839.25
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16	147,000.000	154,401.45
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16	665,000.000	698,482.75
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16	461,000.000	484,211.35
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	805,000.000	846,256.25
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	1,150,000.000	1,208,937.50
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	752,000.000	790,540.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	225,000.000	236,531.25
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18	1,520,000.000	1,567,120.00
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18	423,000.000	436,113.00
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18	300,000.000	330,840.00
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18	880,000.000	970,464.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	700,000.000	773,500.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	1,850,000.000	2,044,250.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	1,434,000.000	1,584,570.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	491,000.000	542,555.00
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	905,000.000	953,186.73
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	553,000.000	582,444.49
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	380,000.000	400,233.10

Security Description	Shares/Par	Base Market Value
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	1,151,000.000	1,212,285.00
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20	739,000.000	726,891.49
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20	240,000.000	236,067.60
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20	305,000.000	287,462.50
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20	473,000.000	445,802.50
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20	200,000.000	188,500.00
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20	1,149,000.000	1,082,932.50
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13	105,000.000	84,285.61
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13	40,000.000	32,108.80
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13	91,000.000	75,050.79
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13	266,000.000	219,379.24
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13	316,496.360	137,459.12
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13	921,858.450	400,376.95
COMM 2014-CR14 MORTGAG CR14 AM VAR RT 02/10/2047 DD 01/01/14	258,000.000	279,388.33
COMM 2014-CR14 MORTGAG CR14 AM VAR RT 02/10/2047 DD 01/01/14	579,000.000	626,999.39
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14	650,000.000	706,212.65
CPI INTERNATIONAL 7/17 TL	295,801.860	294,600.90
CPI INTERNATIONAL 7/17 TL	664,416.490	661,718.96
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14	355,000.000	301,418.50
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14	586,000.000	497,552.79
CSAIL 2015-C4 COMMERCIAL C4 B VAR RT 11/15/2048 DD 11/01/15	520,000.000	566,208.29
CSAIL 2015-C4 COMMERCIAL C4 B VAR RT 11/15/2048 DD 11/01/15	231,000.000	251,527.15
CSAIL 2015-C4 COMMERCIAL C4 D VAR RT 11/15/2048 DD 11/01/15	89,000.000	89,699.09
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15	400,000.000	439,663.16
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15	1,100,000.000	1,209,073.69
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16	133,000.000	144,239.03
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16	367,000.000	398,012.97
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20	575,938.240	578,369.39
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20	1,536,162.290	1,542,646.74
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21	2,983,290.190	2,968,602.26
CSMC 2021-NQM1 NQM1 A1 144A VAR RT 05/25/2065 DD 01/01/21	548,906.390	546,203.90
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20	245,000.000	259,589.75
CSN INOVA VENTURES 144A 6.750% 01/28/2028 DD 01/28/20	590,000.000	625,134.50
CSN RESOURCES SA 144A 7.625% 02/13/2023 DD 02/13/18	525,000.000	544,692.75
CSN RESOURCES SA 144A 7.625% 02/13/2023 DD 02/13/18	865,000.000	897,446.15
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	504,000.000	508,367.16
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	10,000.000	10,086.65
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	1,232,000.000	1,242,675.28
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	25,000.000	25,216.63
CSWF 2018-TOP TOP F 144A VAR RT 08/15/2035 DD 08/28/18	482,400.000	478,476.50
CSWF 2018-TOP TOP F 144A VAR RT 08/15/2035 DD 08/28/18	250,400.000	248,363.42
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19	1,555,000.000	1,670,241.05
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19	584,000.000	627,280.24
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20	121,000.000	125,740.78
CNX RESOURCES CORP 144A 6.000% 01/15/2029 DD 11/30/20	297,000.000	308,636.46

Security Description	Shares/Par	Base Market Value
CPM HOLDINGS 10/18 COV-LITE TL	547,399.590	531,935.55
CPM HOLDINGS 10/18 COV-LITE TL	268,812.300	261,218.35
CPM HOLDINGS 10/18 2ND LIEN	365,000.000	356,605.00
CPM HOLDINGS 10/18 2ND LIEN	180,000.000	175,860.00
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19	395,000.000	408,675.81
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19	945,000.000	977,718.07
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19	6,402,000.000	6,417,440.98
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19	3,065,000.000	3,072,392.47
CPS AUTO RECEIVABLES D A 144A 2.170% 12/15/2022 DD 10/16/19	22,250.520	22,264.79
CPS AUTO RECEIVABLES D A 144A 2.170% 12/15/2022 DD 10/16/19	61,241.120	61,280.40
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19	244,000.000	245,677.96
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19	510,000.000	513,507.22
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19	617,000.000	628,669.94
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19	296,000.000	301,598.54
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19	174,981.940	177,997.28
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19	414,123.910	421,260.22
CPS AUTO RECEIVABLES B A 144A 1.150% 07/17/2023 DD 06/10/20	318,349.120	319,133.91
CPS AUTO RECEIVABLES B A 144A 1.150% 07/17/2023 DD 06/10/20	112,976.140	113,254.65
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20	354,000.000	358,634.32
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20	126,000.000	127,649.50
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20	239,403.100	242,225.57
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20	675,961.720	683,931.04
CSMC 2021-AFC1 TR AFC1 A1 144A VAR RT 03/25/2056 DD 02/01/21	361,640.670	361,243.59
AMERICAN BATH 11/20 COV-LITE T	15,000.000	15,032.85
AMERICAN BATH 11/20 COV-LITE T	5,000.000	5,010.95
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21	5,000.000	4,963.30
AMERICAN BATH 1/21 COV-LITE TL 0.000% 11/23/2027 DD 01/21/21	70,000.000	69,486.20
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20	1,369,242.911	1,377,116.61
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20	1,635,567.870	1,644,973.04
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20	77,579.150	78,025.26
CAMPING WORLD 11/16 COV-LITE TLB	543,782.350	541,215.70
CAMPING WORLD 11/16 COV-LITE TLB	1,506,491.000	1,499,380.36
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20	380,000.000	375,896.00
CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20	115,000.000	113,758.00
CSC HOLDINGS LLC 5.875% 09/15/2022 DD 09/27/12	350,000.000	369,566.75
CSC HOLDINGS LLC 5.875% 09/15/2022 DD 09/27/12	140,000.000	147,826.70
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20	260,000.000	257,400.00
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20	637,000.000	630,630.00
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20	255,000.000	258,748.50
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20	624,000.000	633,172.80
CAESARS RESORT 12/17 COV-LITE TL	193,500.000	190,516.23
CAESARS RESORT 12/17 COV-LITE TL	430,537.500	423,898.61
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20	270,000.000	284,931.00
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20	108,000.000	113,972.40
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20	309,000.000	326,087.70

Security Description	Shares/Par	Base Market Value
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20	113,000.000	119,248.90
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	200,000.000	323,089.84
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	100,000.000	161,544.92
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	40,000.000	60,983.28
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	205,000.000	314,730.33
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	70,000.000	107,468.89
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18	1,210,000.000	955,900.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18	2,970,000.000	2,346,300.00
CALLON PETROLEUM CO 144A 9.000% 04/01/2025 DD 09/30/20	10,000.000	10,143.80
CALLON PETROLEUM CO 144A 9.000% 04/01/2025 DD 09/30/20	20,000.000	20,287.60
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16	846,000.000	871,253.10
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16	315,000.000	324,402.75
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16	374,000.000	385,163.90
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16	2,298,000.000	2,366,595.30
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19	65,000.000	65,546.00
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19	349,000.000	351,931.60
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19	1,019,000.000	1,027,559.60
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19	30,000.000	30,252.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19	954,000.000	958,436.10
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19	244,000.000	245,134.60
CALPINE 3/19 B-9 COV-LITE TLB	122,812.500	121,360.86
CALPINE 3/19 B-9 COV-LITE TLB	260,362.500	257,285.02
CALPINE 12/20 B5 COV-LITE TLB	407,939.210	405,099.95
CALPINE 12/20 B5 COV-LITE TLB	767,815.760	762,471.76
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21	455,594.660	455,025.17
CAMBREX 1/21 COV-LITE TLB2 0.000% 12/04/2026 DD 01/19/21	804,797.960	803,791.96
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19	426,000.000	440,449.92
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19	938,000.000	969,816.96
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	75,000.000	79,403.81
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	125,000.000	132,339.69
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	75,000.000	91,437.63
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	125,000.000	152,396.05
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12	2,243,000.000	2,311,955.23
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12	934,000.000	962,713.41
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91	535,000.000	550,520.93
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91	207,000.000	213,005.29
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19	675,000.000	679,447.85
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19	325,000.000	327,141.56
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19	686,000.000	741,636.75
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19	1,947,000.000	2,104,907.79
CAPITAL ONE FINANCIAL CORP 2.600% 05/11/2023 DD 05/11/20	1,333,000.000	1,386,163.63
CAPITAL ONE FINANCIAL CORP 2.600% 05/11/2023 DD 05/11/20	634,000.000	659,285.63
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19	643,000.000	657,873.17
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19	1,553,000.000	1,588,922.29
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19	685,000.000	698,787.89



Security Description	Shares/Par	Base Market Value
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19	249,000.000	254,011.95
CAPITAL ONE PRIME AUTO RE 2 A2 2.060% 09/15/2022 DD 09/18/19	82,205.060	82,308.28
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19	287,000.000	291,052.18
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19	790,000.000	801,154.09
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19	310,000.000	335,110.00
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19	757,000.000	818,317.00
CARDINAL HEALTH INC 3.500% 11/15/2024 DD 11/19/14	109,000.000	118,092.40
CARDINAL HEALTH INC 3.500% 11/15/2024 DD 11/19/14	192,000.000	208,015.98
CARDINAL HEALTH INC VAR RT 06/15/2022 DD 06/12/17	655,000.000	659,726.48
CARDTRONICS 6/20 COV-LITE TLB	481,362.500	480,159.09
CARDTRONICS 6/20 COV-LITE TLB	272,937.500	272,255.16
CARMAX AUTO OWNER TRUST 2 3 A3 3.130% 06/15/2023 DD 07/25/18	620,855.596	629,024.50
CARMAX AUTO OWNER TRUST 2 3 A3 3.130% 06/15/2023 DD 07/25/18	256,958.190	260,339.12
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21	1,610,000.000	1,608,641.16
CARLYLE US CLO 20 3A A1AR 144A VAR RT 07/20/2029 DD 03/09/21	590,000.000	589,502.04
CARMAX AUTO OWNER TRUST 2 3 A4 2.220% 11/15/2022 DD 07/26/17	5,201,299.830	5,227,560.67
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20	642,000.000	644,167.26
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20	228,000.000	228,769.68
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19	386,000.000	404,884.82
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19	140,000.000	146,849.42
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20	181,000.000	183,903.04
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20	437,000.000	444,009.00
CARMAX AUTO OWNER TRUST 4 A2A 2.010% 03/15/2023 DD 10/23/19	1,446,214.890	1,452,175.90
CARMAX AUTO OWNER TRUST 4 A2A 2.010% 03/15/2023 DD 10/23/19	599,013.740	601,482.75
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	1,625,000.000	1,862,656.25
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	4,750,000.000	5,444,687.50
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	1,748,000.000	2,003,645.00
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	10,000.000	11,462.50
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	20,000.000	22,925.00
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	887,000.000	1,016,723.75
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	362,000.000	414,942.50
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20	675,000.000	773,718.75
CARNIVAL CORP 144A 9.875% 08/01/2027 DD 08/18/20	893,000.000	1,051,409.27
CARNIVAL CORP 144A 9.875% 08/01/2027 DD 08/18/20	367,000.000	432,102.13
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20	352,000.000	378,153.60
CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20	863,000.000	927,120.90
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	430,000.000	442,022.80
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	753,000.000	774,053.88
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	180,000.000	185,032.80
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	1,829,000.000	1,880,138.84
CALLON PETROLEUM CO 6.250% 04/15/2023 DD 04/28/15	465,000.000	413,850.00
CALLON PETROLEUM CO 6.250% 04/15/2023 DD 04/28/15	191,000.000	169,990.00
CALLON PETROLEUM CO 6.250% 04/15/2023 DD 04/28/15	35,000.000	31,150.00
CALLON PETROLEUM CO 6.250% 04/15/2023 DD 04/28/15	85,000.000	75,650.00
CARVANA CO 144A 5.875% 10/01/2028 DD 10/02/20	395,000.000	404,875.00

Security Description	Shares/Par	Base Market Value
CARVANA CO 144A 5.875% 10/01/2028 DD 10/02/20	940,000.000	963,500.00
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19	105,000.000	107,775.26
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19	271,000.000	278,162.80
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19	67,343,000.000	555,916.47
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21	1,500,000.000	1,499,404.05
CARVANA AUTO RECEIVABLES N1 A 0.700% 01/10/2028 DD 03/25/21	550,000.000	549,781.49
CASCADE MH ASSET T MH1 B1 144A 4.573% 02/25/2046 DD 02/01/21	100,000.000	98,876.10
CASCADE MH ASSET T MH1 B2 144A 5.573% 02/25/2046 DD 02/01/21	100,000.000	99,064.93
CISION US/CASTLE US 1/20 (USD)	918,071.280	906,595.39
CISION US/CASTLE US 1/20 (USD)	518,909.850	512,423.48
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19	225,000.000	235,687.50
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19	60,000.000	62,850.00
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21	511,000.000	490,560.00
CATALENT PHARMA SOLUTIONS 144A 3.125% 02/15/2029 DD 02/22/21	210,000.000	201,600.00
CCM MERGER INC 144A 6.375% 05/01/2026 DD 11/04/20	460,000.000	488,460.20
CCM MERGER INC 144A 6.375% 05/01/2026 DD 11/04/20	188,000.000	199,631.56
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17	1,697,000.000	1,741,698.98
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17	72,000.000	73,896.48
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17	694,000.000	712,279.96
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17	5,000.000	5,131.70
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17	193,000.000	198,083.62
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17	10,000.000	10,263.40
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20	834,000.000	876,450.60
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20	314,000.000	329,982.60
CEDAR FAIR LP / CANADA'S 144A 6.500% 10/01/2028 DD 10/07/20	413,000.000	443,975.00
CEDAR FAIR LP / CANADA'S 144A 6.500% 10/01/2028 DD 10/07/20	169,000.000	181,675.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14	547,000.000	553,126.40
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14	225,000.000	227,520.00
CEDAR FUNDING VIII 8A A1 144A VAR RT 10/17/2030 DD 09/13/17	500,000.000	500,194.95
CEDAR FUNDING VIII 8A A1 144A VAR RT 10/17/2030 DD 09/13/17	500,000.000	500,194.95
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12	133,000.000	140,932.88
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12	51,000.000	54,041.93
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21	200,000.000	195,200.00
CEMEX SAB DE CV 144A 3.875% 07/11/2031 DD 01/12/21	445,000.000	434,320.00
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19	15,000.000	15,823.50
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19	30,000.000	31,647.00
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19	185,000.000	195,156.50
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19	103,000.000	108,654.70
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19	827,000.000	872,402.30
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19	294,000.000	310,140.60
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19	388,000.000	407,962.60
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19	142,000.000	149,305.90
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	970,000.000	1,049,835.85
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	205,000.000	221,872.53
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	85,000.000	91,995.93



Security Description	Shares/Par	Base Market Value
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	35,000.000	37,880.68
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	454,000.000	491,366.47
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	85,000.000	91,995.93
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	1,000,000.000	1,009,370.00
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	1,067,000.000	1,076,997.79
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	2,385,000.000	2,407,347.45
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	273,000.000	275,558.01
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20	590,000.000	589,020.60
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20	1,687,000.000	1,684,199.58
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20	1,405,000.000	1,402,667.70
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20	788,000.000	786,691.92
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	295,000.000	280,987.50
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	705,000.000	671,512.50
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	340,000.000	423,228.13
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	15,000.000	18,671.83
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	832,000.000	1,035,664.13
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	35,000.000	43,567.60
CENOVUS ENERGY INC 4.250% 04/15/2027 DD 10/15/17	104,000.000	112,421.62
CENOVUS ENERGY INC 4.250% 04/15/2027 DD 10/15/17	247,000.000	267,001.34
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	62,000.000	66,955.50
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	158,000.000	170,628.54
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	614,000.000	682,419.81
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	254,000.000	282,303.96
CENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20	531,000.000	596,534.37
CENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20	1,443,000.000	1,621,090.59
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16	50,000.000	50,937.50
CENGAGE LEARNING INC 144A 9.500% 06/15/2024 DD 06/07/16	25,000.000	25,468.75
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18	1,365,000.000	1,427,380.50
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18	848,000.000	886,753.60
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18	435,000.000	454,879.50
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18	2,275,000.000	2,378,967.50
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17	20,000.000	17,600.00
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17	35,000.000	30,800.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19	15,000.000	13,350.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19	45,000.000	40,050.00
CENTENNIAL RESOURCE PRODU 144A 8.000% 06/01/2025 DD 05/22/20	10,000.000	10,200.00
CENTENNIAL RESOURCE PRODU 144A 8.000% 06/01/2025 DD 05/22/20	25,000.000	25,500.00
CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21	95,000.000	95,270.66
CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21	155,000.000	155,441.60
CENTURY COMMUNITIES INC 5.875% 07/15/2025 DD 07/15/17	921,000.000	956,592.05
CENTURY COMMUNITIES INC 5.875% 07/15/2025 DD 07/15/17	339,000.000	352,100.66
CENTURYLINK 1/20 TLA	1,708,374.380	1,699,832.51
CENTURYLINK 1/20 TLA	668,808.950	665,464.91
CENTURYLINK 1/20 COV-LITE TLB	1,151,668.760	1,138,205.75
CENTURYLINK 1/20 COV-LITE TLB	2,035,452.670	2,011,658.23

Security Description	Shares/Par	Base Market Value
LUMEN TECHNOLOGIES INC 5.800% 03/15/2022 DD 03/12/12	385,000.000	398,475.00
LUMEN TECHNOLOGIES INC 5.800% 03/15/2022 DD 03/12/12	939,000.000	971,865.00
LUMEN TECHNOLOGIES INC 6.750% 12/01/2023 DD 11/27/13	130,000.000	143,501.80
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15	370,000.000	399,137.50
LUMEN TECHNOLOGIES INC 5.625% 04/01/2025 DD 10/01/15	113,000.000	121,898.75
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16	1,265,000.000	1,417,875.12
LUMEN TECHNOLOGIES INC 7.500% 04/01/2024 DD 04/06/16	517,000.000	579,479.40
LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19	400,000.000	421,352.00
LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19	972,000.000	1,023,885.36
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19	721,000.000	743,351.00
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19	293,000.000	302,083.00
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19	259,000.000	275,511.25
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19	66,000.000	70,207.50
JOSTENS/CHAMP ACQUISITION	85,587.550	85,327.36
JOSTENS/CHAMP ACQUISITION	171,175.120	170,654.75
EMDEON 3/17 COV-LITE TLB	219,510.430	219,161.41
EMDEON 3/17 COV-LITE TLB	2,957,652.530	2,952,949.86
EMDEON 3/17 COV-LITE TLB	494,083.120	493,297.53
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17	520,000.000	530,062.00
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17	567,000.000	577,971.45
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17	295,000.000	300,708.25
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17	1,639,000.000	1,670,714.65
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19	256,000.000	263,680.00
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19	326,000.000	335,780.00
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21	10,000.000	10,015.80
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21	20,000.000	20,031.60
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21	392,000.000	392,619.36
CHARLES RIVER LABORATORIE 144A 3.750% 03/15/2029 DD 03/23/21	161,000.000	161,254.38
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21	25,000.000	25,413.75
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21	313,000.000	318,180.15
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21	129,000.000	131,134.95
CHARLES RIVER LABORATORIE 144A 4.000% 03/15/2031 DD 03/23/21	10,000.000	10,165.50
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	407,000.000	461,602.79
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	1,140,000.000	1,292,941.48
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	270,000.000	350,710.74
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	640,000.000	831,314.36
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	628,000.000	815,727.21
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	279,000.000	362,401.10
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	175,000.000	212,827.03
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	395,000.000	480,381.01
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19	234,000.000	268,808.11
CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19	676,000.000	776,556.77
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	35,000.000	39,271.37
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	700,000.000	785,427.38
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	20,000.000	22,440.78

Security Description	Shares/Par	Base Market Value
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	275,000.000	308,560.76
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20	185,000.000	182,908.29
CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20	75,000.000	74,152.01
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	205,000.000	194,443.33
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	125,000.000	118,563.01
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	100,000.000	95,761.41
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	60,000.000	57,456.85
CHARTER COMM OPERATING 12/17 TLA2	962,639.240	957,826.04
CHARTER COMM OPERATING 12/17 TLA2	371,651.640	369,793.38
CHARTER COMM OPERATING 10/19 T	95,775.570	95,248.80
CHARTER COMM OPERATING 10/19 T	42,555.500	42,321.44
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16	165,000.000	169,702.50
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16	387,000.000	398,029.50
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19	1,010,000.000	1,056,157.00
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19	793,000.000	829,240.10
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20	210,000.000	218,400.00
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20	1,025,000.000	1,066,000.00
CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21	608,000.000	618,640.00
CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21	40,000.000	40,700.00
CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21	15,000.000	15,262.50
CHENIERE ENERGY PARTNERS 144A 4.000% 03/01/2031 DD 03/11/21	250,000.000	254,375.00
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20	961,000.000	999,603.37
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20	351,000.000	365,099.67
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16	1,372,000.000	1,562,992.47
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16	3,435,000.000	3,913,177.21
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16	1,865,000.000	2,146,510.95
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16	5,650,000.000	6,502,834.79
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	754,000.000	861,868.60
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	335,000.000	382,925.71
CHESAPEAKE ENERGY CORP 144A 5.500% 02/01/2026 DD 02/05/21	5,000.000	5,204.48
CHESAPEAKE ENERGY CORP 144A 5.500% 02/01/2026 DD 02/05/21	5,000.000	5,204.48
CHEVRON USA INC 5.050% 11/15/2044 DD 11/15/20	210,000.000	265,669.16
CHEVRON USA INC 5.050% 11/15/2044 DD 11/15/20	75,000.000	94,881.84
CHEVRON USA INC 4.200% 10/15/2049 DD 10/15/20	85,000.000	96,510.50
CHEVRON USA INC 4.200% 10/15/2049 DD 10/15/20	95,000.000	107,864.68
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21	200,000.000	162,800.00
CHILE ELECTRICITY PEC SPA 144A 0.000% 01/25/2028 DD 02/08/21	475,000.000	386,650.00
CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	35,000.000	32,403.35
CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	60,000.000	55,548.60
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17	1,541,000.000	1,603,610.83
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17	567,000.000	590,037.21
CHUBB INA HOLDINGS INC 1.375% 09/15/2030 DD 09/17/20	115,000.000	104,929.91
CHUBB INA HOLDINGS INC 1.375% 09/15/2030 DD 09/17/20	55,000.000	50,183.87
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14	1,172,000.000	1,274,537.92
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14	3,408,000.000	3,706,164.86

Security Description	Shares/Par	Base Market Value
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13	10,000.000	9,939.50
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13	532,000.000	528,781.40
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13	25,000.000	24,848.75
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13	236,000.000	234,572.20
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20	20,000.000	21,900.00
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20	474,000.000	519,030.00
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20	194,000.000	212,430.00
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20	10,000.000	10,950.00
CIRQUE DU SOLEIL 11/20 TL	239,714.590	239,189.62
CIRQUE DU SOLEIL 11/20 TL	166,081.080	165,717.36
CIRQUE DU SOLEIL 11/20 2ND LIE	216,602.030	201,439.89
CIRQUE DU SOLEIL 11/20 2ND LIE	150,068.040	139,563.28
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99	300,659.348	0.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99	216,280.740	0.00
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16	733,000.000	807,759.77
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16	267,000.000	294,231.73
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13	258,000.000	269,546.86
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13	619,000.000	646,703.52
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13	167,000.000	193,548.38
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13	402,000.000	465,906.88
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14	197,000.000	219,760.59
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14	544,000.000	606,851.57
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15	133,000.000	144,856.78
CITIGROUP INC 3.875% 03/26/2025 DD 03/26/15	353,000.000	384,469.50
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	461,000.000	519,157.27
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	164,000.000	184,689.35
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	464,000.000	551,303.39
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,044,000.000	1,240,432.62
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16	579,000.000	582,350.49
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16	224,000.000	225,296.22
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	76,000.000	83,495.94
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	216,000.000	237,304.25
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	210,000.000	229,535.14
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	110,000.000	120,232.69
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17	2,499,000.000	2,515,850.76
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17	3,000,000.000	3,020,229.00
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18	657,000.000	670,082.03
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18	1,753,000.000	1,787,905.33
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18	403,000.000	411,024.44
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18	1,137,000.000	1,159,639.68
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18	4,227,000.000	4,528,175.95
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18	1,584,000.000	1,696,860.82
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19	5,296,000.000	5,659,894.04
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19	1,911,000.000	2,042,306.93
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20	4,173,000.000	4,459,141.23

Security Description	Shares/Par	Base Market Value
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20	1,503,000.000	1,606,060.21
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20	599,000.000	610,911.66
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20	1,447,000.000	1,475,774.91
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	823,000.000	821,761.51
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	230,000.000	229,653.88
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	160,000.000	159,759.22
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	292,000.000	291,560.58
CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21	180,000.000	179,159.40
CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21	410,000.000	408,085.30
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19	185,000.000	186,956.18
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19	75,000.000	75,793.04
CITIGROUP COMMERCIA GC8 B 144A 4.285% 09/10/2045 DD 09/01/12	247,000.000	251,578.56
CITIGROUP COMMERCIA GC8 B 144A 4.285% 09/10/2045 DD 09/01/12	556,000.000	566,306.41
CITIGROUP COMMERC I 375P C 144A VAR RT 05/10/2035 DD 05/01/13	675,000.000	689,014.22
CITIGROUP COMMERC I 375P C 144A VAR RT 05/10/2035 DD 05/01/13	1,750,000.000	1,786,333.15
CITIGROUP COMMERC I GC15 F 144A VAR RT 09/10/2046 DD 09/01/13	159,000.000	85,206.19
CITIGROUP COMMERC I GC15 F 144A VAR RT 09/10/2046 DD 09/01/13	463,000.000	248,116.14
CITIGROUP COMMERC I GC15 G 144A VAR RT 09/10/2046 DD 09/01/13	1,147,855.334	217,790.63
CITIGROUP COMMERC I GC15 G 144A VAR RT 09/10/2046 DD 09/01/13	393,152.071	74,595.49
CITIGROUP COMMERC I GC23 E 144A VAR RT 07/10/2047 DD 08/01/14	1,274,000.000	974,353.93
CITIGROUP COMMERC I GC23 E 144A VAR RT 07/10/2047 DD 08/01/14	1,043,000.000	797,685.36
CITIGROUP COMMERC I GC23 F 144A VAR RT 07/10/2047 DD 08/01/14	186,000.000	90,643.19
CITIGROUP COMMERC I GC23 F 144A VAR RT 07/10/2047 DD 08/01/14	309,000.000	150,584.66
CITIGROUP COMMERC I GC29 E 144A VAR RT 04/10/2048 DD 04/01/15	2,632,000.000	2,059,585.01
CITIGROUP COMMERC I GC29 E 144A VAR RT 04/10/2048 DD 04/01/15	2,450,000.000	1,917,166.90
CITIGROUP COMMERC I GC29 F 144A VAR RT 04/10/2048 DD 04/01/15	1,223,000.000	631,286.92
CITIGROUP COMMERC I GC29 F 144A VAR RT 04/10/2048 DD 04/01/15	1,151,000.000	594,122.03
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16	631,000.000	677,818.12
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16	230,000.000	247,065.24
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19	1,175,000.000	1,242,479.31
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19	427,000.000	451,522.27
CITIGROUP COMMERCIA WSS E 144A VAR RT 02/15/2039 DD 07/21/20	156,261.970	150,342.72
CITIGROUP COMMERCIA WSS E 144A VAR RT 02/15/2039 DD 07/21/20	322,290.310	310,081.86
CITIGROUP COMMERCIA WSS F 144A VAR RT 02/15/2039 DD 07/21/20	463,902.730	402,003.12
CITIGROUP COMMERCIA WSS F 144A VAR RT 02/15/2039 DD 07/21/20	958,081.210	830,242.23
CITIZENS BANK NA/PROVIDENCE RI VAR RT 05/26/2022 DD 05/26/17	466,000.000	469,448.07
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20	240,000.000	256,728.00
HARLAND CLARKE 10/17 B7 0.000% 11/03/2023 DD 10/20/17	305,107.160	270,105.27
HARLAND CLARKE 10/17 B7 0.000% 11/03/2023 DD 10/20/17	141,290.920	125,082.03
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20	340,000.000	353,702.00
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20	980,000.000	1,019,494.00
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20	461,000.000	481,745.00
CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20	189,000.000	197,505.00
CLEAR CHANNEL 8/19 COV-LITE 0.000% 08/21/2026 DD 08/01/19	34,823.680	33,401.83
CLEAR CHANNEL 8/19 COV-LITE 0.000% 08/21/2026 DD 08/01/19	74,622.160	71,575.34

Security Description	Shares/Par	Base Market Value
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19	436,000.000	438,855.80
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19	1,064,000.000	1,070,969.20
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21	15,000.000	14,869.95
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21	415,000.000	411,401.95
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21	1,007,000.000	998,269.31
CLEAR CHANNEL OUTDOOR HOL 144A 7.750% 04/15/2028 DD 02/17/21	35,000.000	34,696.55
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19	512,000.000	532,679.68
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19	131,000.000	136,291.09
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21	1,075,000.000	1,031,022.93
CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21	2,560,000.000	2,455,273.22
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20	125,000.000	135,937.50
CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20	295,000.000	320,812.50
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21	1,155,000.000	1,153,036.50
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21	485,000.000	484,175.50
NBTY 8/17 COV-LITE TL 0.000% 09/26/2024 DD 08/01/17	1,085,625.000	1,076,299.48
NBTY 8/17 COV-LITE TL 0.000% 09/26/2024 DD 08/01/17	482,500.000	478,355.33
COEUR MINING INC 144A 5.125% 02/15/2029 DD 03/01/21	50,000.000	47,797.50
COEUR MINING INC 144A 5.125% 02/15/2029 DD 03/01/21	20,000.000	19,119.00
COLLEGE AVE STUDENT L A D 144A 4.120% 07/25/2051 DD 02/18/21	108,000.000	107,745.88
COLOMBIA GOVERNMENT INTERNATIO 3.875% 04/25/2027 DD 01/25/17	159,000.000	170,067.99
COLOMBIA GOVERNMENT INTERNATIO 3.875% 04/25/2027 DD 01/25/17	475,000.000	508,064.75
COLOMBIA GOVERNMENT INTERNATIO 3.125% 04/15/2031 DD 06/04/20	135,000.000	132,042.15
COLOMBIA GOVERNMENT INTERNATIO 3.125% 04/15/2031 DD 06/04/20	80,000.000	78,247.20
CYXTERA 5/17 COV-LITE 2ND LIEN TL	1,672,705.000	1,655,977.95
CYXTERA 5/17 COV-LITE 2ND LIEN TL	608,483.000	602,398.17
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18	250,000.000	250,102.43
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18	250,000.000	250,102.43
HCA INC 8.360% 04/15/2024 DD 04/15/94	252,000.000	294,210.00
HCA INC 8.360% 04/15/2024 DD 04/15/94	700,000.000	817,250.00
COLUMBUS MCKINNON 2/18 TLB	230,824.660	229,238.89
COLUMBUS MCKINNON 2/18 TLB	471,832.750	468,591.26
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	85,000.000	120,045.68
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	140,000.000	197,722.30
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	448,000.000	501,063.01
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	1,007,000.000	1,126,273.32
COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	90,000.000	82,241.78
COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	55,000.000	50,258.87
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	215,000.000	206,631.10
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	130,000.000	124,939.74
COMCAST 8/19 TLA	14,061,816.000	13,991,506.92
COMCAST 8/19 TLA	5,265,754.000	5,239,425.23
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11	1,536,000.000	1,539,855.36
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11	625,000.000	626,568.75
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13	1,100,000.000	1,201,200.00
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13	2,975,000.000	3,248,700.00



Security Description	Shares/Par	Base Market Value
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13	325,000.000	175,763.58
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13	452,000.000	244,446.57
COMMONSPIRIT HEALTH 1.547% 10/01/2025 DD 10/28/20	209,000.000	210,139.58
COMMONSPIRIT HEALTH 1.547% 10/01/2025 DD 10/28/20	558,000.000	561,042.51
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	61,000.000	64,681.43
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	100,000.000	106,035.13
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	220,000.000	213,448.87
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	135,000.000	130,979.99
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19	290,575.000	288,410.22
COMMSCOPE 1/19 TLB 0.000% 04/06/2026 DD 01/28/19	591,000.000	586,597.05
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15	16,000.000	16,320.80
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15	8,000.000	8,160.40
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15	798,000.000	813,999.90
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15	205,000.000	209,110.25
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19	55,000.000	58,850.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19	20,000.000	21,400.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19	365,000.000	390,550.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19	224,000.000	239,680.00
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19	10,000.000	10,559.71
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19	20,000.000	21,119.42
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19	30,000.000	32,100.00
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19	65,000.000	69,550.00
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 02/15/19	213,000.000	231,637.50
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 02/15/19	78,000.000	84,825.00
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 06/23/20	211,000.000	228,935.00
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 06/23/20	20,000.000	21,700.00
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 06/23/20	45,000.000	48,825.00
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 06/23/20	470,000.000	509,950.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21	526,000.000	539,150.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21	45,000.000	46,125.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21	216,000.000	221,400.00
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21	20,000.000	20,500.00
CONNECTICUT AVENU R02 2B1 144A VAR RT 01/25/2040 DD 02/12/20	200,000.000	187,281.66
CONN'S RECEIVABLES FU B A 144A 2.660% 06/17/2024 DD 11/26/19	0.020	0.02
CONSOLIDATED COMMUNICATIONS 10 0.000% 10/02/2027 DD 09/15/20	117,810.780	117,749.52
CONSOLIDATED COMMUNICATIONS 10 0.000% 10/02/2027 DD 09/15/20	196,351.290	196,249.19
CONSOLIDATED COMMUNICATIO 144A 5.000% 10/01/2028 DD 03/18/21	116,000.000	116,904.80
CONSOLIDATED COMMUNICATIO 144A 5.000% 10/01/2028 DD 03/18/21	206,000.000	207,606.80
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	110,000.000	129,399.24
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	70,000.000	82,344.97
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20	1,029,000.000	1,027,154.25
CONSOLIDATED EDISON INC 0.650% 12/01/2023 DD 12/03/20	355,000.000	354,363.23
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17	1,903,000.000	1,961,279.38
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17	641,000.000	660,630.63
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20	811,000.000	855,807.75

Security Description	Shares/Par	Base Market Value
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20	544,000.000	574,056.00
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21	429,000.000	410,158.32
CONSTELLIUM SE 144A 3.750% 04/15/2029 DD 02/24/21	1,041,000.000	995,279.28
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19	118,086.110	118,514.64
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19	42,998.050	43,154.09
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19	150,566.450	152,227.18
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19	413,453.870	418,014.22
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12	1,023,000.000	1,023,818.40
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12	3,908,000.000	3,911,126.40
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13	1,757,000.000	1,819,724.72
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13	700,000.000	724,989.93
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14	684,000.000	701,100.00
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14	816,000.000	836,400.00
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	5,000.000	5,000.10
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	15,000.000	15,000.30
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	40,000.000	42,242.00
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	80,000.000	84,484.00
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20	20,000.000	22,597.20
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20	50,000.000	56,493.00
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20	595,000.000	672,266.70
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20	1,405,000.000	1,587,453.30
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13	23,000.000	25,192.99
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13	64,000.000	70,102.23
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12	1,000,000.000	100.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12	200,000.000	20.00
COMMIT TO PUR GNMA II JUMBOS 2.000% 04/20/2050 DD 04/01/20	650,000.000	655,954.10
COMMIT TO PUR GNMA II JUMBOS 2.000% 04/20/2050 DD 04/01/20	400,000.000	403,664.06
COMMIT TO PUR GNMA II JUMBOS 2.500% 02/20/2051 DD 02/01/21	1,555,000.000	1,635,422.66
COMMIT TO PUR GNMA II JUMBOS 2.500% 02/20/2051 DD 02/01/21	1,850,000.000	1,946,850.21
COMMIT TO PUR GNMA II SF MTG 2.500% 04/20/2051 DD 04/01/21	6,015,000.000	6,201,911.43
COMMIT TO PUR GNMA II SF MTG 2.500% 04/20/2051 DD 04/01/21	2,110,000.000	2,175,566.60
COMMIT TO PUR GNMA II JUMBOS 3.000% 04/20/2051 DD 04/01/21	4,870,000.000	5,072,504.49
COMMIT TO PUR GNMA II JUMBOS 3.000% 04/20/2051 DD 04/01/21	1,710,000.000	1,781,105.27
COMMIT TO PUR GNMA II JUMBOS 3.000% 05/20/2051 DD 05/01/21	4,755,000.000	4,955,137.19
COMMIT TO PUR GNMA II JUMBOS 3.000% 05/20/2051 DD 05/01/21	1,665,000.000	1,735,079.58
COMMIT TO PUR GNMA II JUMBOS 3.500% 04/20/2051 DD 04/01/21	610,000.000	643,740.63
COMMIT TO PUR GNMA II JUMBOS 3.500% 04/20/2051 DD 04/01/21	1,725,000.000	1,820,414.06
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20	180,000.000	175,858.62
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20	430,000.000	420,106.71
PRIMO WATER HOLDINGS INC 144A 5.500% 04/01/2025 DD 03/22/17	304,000.000	312,451.20
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20	149,044.000	143,678.42
COVIA/UNIMIN 12/20 TAKE BACK T 0.000% 07/31/2026 DD 12/30/20	300,573.000	289,752.37
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17	238,000.000	258,363.16
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17	536,000.000	581,859.88
COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20	98,000.000	86,445.10



Security Description	Shares/Par	Base Market Value
COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20	225,000.000	198,470.90
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17	391,552.480	396,476.49
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17	151,432.470	153,336.82
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19	500,000.000	519,285.60
CREATIVE ARTISTS 11/19 COV-LIT	844,312.500	834,214.52
CREATIVE ARTISTS 11/19 COV-LIT	417,712.500	412,716.66
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14	200,000.000	224,250.00
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14	535,000.000	599,868.75
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19	228,000.000	253,080.00
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18	156,484.720	157,385.45
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18	65,201.960	65,577.26
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19	456,518.770	462,610.60
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19	1,256,977.900	1,273,751.14
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20	668,000.000	675,193.42
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20	250,000.000	252,692.15
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21	2,270,000.000	2,219,174.45
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21	789,000.000	771,334.20
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19	675,000.000	718,875.00
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 08/21/19	405,000.000	431,325.00
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 01/24/20	200,000.000	192,800.00
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 01/24/20	405,000.000	390,420.00
CREDIT SUISSE GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	175,000.000	190,241.30
CREDIT SUISSE GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	501,000.000	544,633.68
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20	260,000.000	264,126.07
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20	982,000.000	997,583.86
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/09/20	250,000.000	233,125.00
CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/09/20	805,000.000	750,662.50
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21	350,000.000	338,883.41
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21	280,000.000	271,106.72
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21	460,000.000	445,389.62
CREDIT SUISSE GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21	953,000.000	922,731.10
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15	375,000.000	390,565.12
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15	259,000.000	269,750.31
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16	950,000.000	950,643.52
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16	2,146,000.000	2,147,453.68
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07	150,546.905	69,627.94
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07	447,280.644	206,867.30
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07	8,041.260	8,051.31
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07	2,749.444	2,752.88
CROWDSTRIKE HOLDINGS INC 3.000% 02/15/2029 DD 01/20/21	25,000.000	24,442.50
CROWDSTRIKE HOLDINGS INC 3.000% 02/15/2029 DD 01/20/21	10,000.000	9,777.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13	1,647,000.000	1,732,438.13
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13	632,000.000	664,785.00
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17	175,000.000	185,937.50
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17	425,000.000	451,562.50

Security Description	Shares/Par	Base Market Value
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17	556,000.000	633,395.75
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17	247,000.000	281,382.64
CROWN CASTLE 1/16 TLA 0.000% 01/21/2022 DD 01/21/16	1,084,550.220	1,075,060.41
CROWN CASTLE 1/16 TLA 0.000% 01/21/2022 DD 01/21/16	529,048.890	524,419.71
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96	850,000.000	1,023,187.50
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96	318,000.000	382,792.50
CINeworld 2/18 (USD) COV-LITE	330,710.130	281,937.00
CINeworld 2/18 (USD) COV-LITE	653,354.200	556,997.52
CINeworld 11/20 WHEN ISSUED TL	39,363.300	49,646.96
CINeworld 11/20 WHEN ISSUED TL	77,766.520	98,083.02
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17	1,973,000.000	2,012,894.06
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17	784,000.000	799,852.48
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17	273,305.400	274,773.71
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17	105,595.270	106,162.57
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	561,000.000	566,218.52
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	249,000.000	251,316.24
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17	242,499.997	257,391.92
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17	654,749.999	694,958.20
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19	349,675.000	356,804.87
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19	832,325.000	849,296.11
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19	187,150.000	197,909.25
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19	448,175.000	473,940.58
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11	1,717,729.611	806,336.63
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18	2,108,731.666	2,109,352.05
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18	60,377,198.062	829,884.59
DBGS 2018-C1 MORTGAGE TR C1 XA VAR RT 10/15/2051 DD 10/01/18	23,324,395.340	320,593.81
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18	1,500,000.000	1,499,085.60
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18	8,000,000.000	7,995,123.20
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07	30,000.000	33,487.50
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07	70,000.000	78,137.50
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13	294,000.000	306,759.60
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13	75,000.000	78,255.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14	495,000.000	495,000.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14	128,000.000	128,000.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18	287,000.000	311,000.38
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19	1,674,000.000	1,780,215.30
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19	436,000.000	463,664.20
DBJPM 17-C6 MORTGAGE C6 D 144A VAR RT 06/10/2050 DD 06/01/17	248,000.000	225,416.20
DBJPM 17-C6 MORTGAGE C6 D 144A VAR RT 06/10/2050 DD 06/01/17	132,000.000	119,979.59
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15	73,000.000	76,307.19
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15	30,000.000	31,359.12
DPL INC 144A 4.125% 07/01/2025 DD 06/19/20	435,000.000	460,847.70
DPL INC 144A 4.125% 07/01/2025 DD 06/19/20	1,040,000.000	1,101,796.80
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13	615,000.000	679,268.20
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13	228,000.000	251,826.26

Security Description	Shares/Par	Base Market Value
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20	916,000.000	960,291.14
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20	3,712,000.000	3,891,485.48
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14	145,000.000	155,098.15
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14	365,000.000	390,419.49
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19	466,000.000	488,181.44
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19	110,000.000	115,235.96
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19	1,058,000.000	1,108,360.43
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19	289,000.000	302,756.30
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19	793,000.000	830,746.52
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19	30,000.000	31,809.96
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19	50,000.000	53,016.60
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19	75,000.000	76,923.61
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19	120,000.000	123,077.78
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20	344,000.000	339,381.52
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20	968,000.000	955,003.82
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20	650,385.470	652,755.99
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20	230,848.290	231,689.69
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20	290,000.000	295,533.20
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20	103,000.000	104,965.24
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20	171,089.560	171,867.71
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20	470,250.020	472,388.81
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21	500,000.000	496,050.00
DAE FUNDING LLC 144A 3.375% 03/20/2028 DD 01/20/21	200,000.000	198,420.00
DAIMLER FINANCE NORTH AME 144A VAR RT 05/04/2021 DD 05/04/18	849,000.000	849,359.18
DAIMLER FINANCE NORTH AME 144A VAR RT 05/04/2021 DD 05/04/18	351,000.000	351,148.49
DAIMLER FINANCE NORTH AME 144A VAR RT 11/05/2021 DD 11/05/18	5,876,000.000	5,894,031.09
DAIMLER FINANCE NORTH AME 144A VAR RT 11/05/2021 DD 11/05/18	2,257,000.000	2,263,925.83
DAIMLER FINANCE NORTH AME 144A VAR RT 02/15/2022 DD 08/15/19	150,000.000	151,004.86
DAIMLER FINANCE NORTH AME 144A VAR RT 02/15/2022 DD 08/15/19	150,000.000	151,004.86
DAIMLER FINANCE NORTH AME 144A 1.750% 03/10/2023 DD 03/10/20	1,387,000.000	1,417,794.34
DAIMLER FINANCE NORTH AME 144A 1.750% 03/10/2023 DD 03/10/20	515,000.000	526,434.09
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19	200,000.000	206,583.33
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19	393,000.000	405,936.24
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19	4,712,000.000	5,253,940.17
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19	1,895,000.000	2,112,949.20
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19	1,183,000.000	1,194,884.23
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19	2,959,000.000	2,988,725.64
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19	552,000.000	587,687.09
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19	1,645,000.000	1,751,350.12
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20	1,275,000.000	1,286,862.96
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20	357,000.000	360,321.63
DANSKE BANK A/S 144A VAR RT 01/12/2023 DD 01/12/20	403,000.000	415,740.24
DANSKE BANK A/S 144A VAR RT 01/12/2023 DD 01/12/20	200,000.000	206,322.70
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20	1,865,000.000	1,875,135.92
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20	603,000.000	606,277.19

Security Description	Shares/Par	Base Market Value
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20	1,368,000.000	1,352,651.30
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20	388,000.000	383,646.71
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20	3,525,000.000	3,767,343.75
DAVE & BUSTER'S INC 144A 7.625% 11/01/2025 DD 10/27/20	1,475,000.000	1,576,406.25
DAVITA 2/20 TLB	280,733.900	278,920.36
DAVITA 2/20 TLB	566,392.950	562,734.05
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL	247,646.440	224,895.16
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL	500,658.150	454,662.69
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19	856,350.000	854,089.24
DIGICERT 8/19 COV-LITE TLB 0.000% 10/16/2026 DD 07/22/19	460,649.240	459,433.13
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20	267,433.970	270,524.65
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20	640,476.190	647,878.05
DUFF & PHELPS 4/20 (USD) COV-L	395,139.360	395,076.14
DUFF & PHELPS 4/20 (USD) COV-L	695,953.940	695,842.59
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18	687,000.000	687,000.00
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18	173,000.000	173,000.00
DELL 2/19 A6 TLA	251,003.090	250,847.47
DELL 2/19 A6 TLA	669,633.660	669,218.49
DELL 2/21 COV-LITE TLB 0.000% 09/19/2025 DD 02/08/21	218,278.940	217,986.45
DELL 2/21 COV-LITE TLB 0.000% 09/19/2025 DD 02/08/21	488,036.380	487,382.41
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19	125,000.000	146,131.49
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19	50,000.000	58,452.60
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20	117,000.000	136,347.89
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20	115,000.000	134,017.15
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20	200,000.000	233,073.31
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20	295,000.000	343,783.13
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20	663,000.000	772,638.02
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20	945,000.000	1,101,271.39
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18	2,203,000.000	2,300,383.37
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18	922,000.000	962,756.91
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19	1,095,000.000	1,093,430.08
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19	460,000.000	459,340.49
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20	529,925.410	536,728.73
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20	219,608.730	222,428.12
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20	375,000.000	431,833.84
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20	895,000.000	1,030,643.43
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20	354,000.000	407,651.15
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20	719,000.000	827,969.42
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	833,000.000	977,697.22
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	55,000.000	64,553.84
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	130,000.000	152,581.80
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	303,000.000	355,632.96
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20	210,000.000	219,415.72
DENTSPLY SIRONA INC 3.250% 06/01/2030 DD 05/26/20	130,000.000	135,828.78
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20	1,800,000.000	1,822,500.00

Security Description	Shares/Par	Base Market Value
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20	600,000.000	607,500.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/18/2024 DD 09/18/20	200,000.000	205,283.94
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/18/2024 DD 09/18/20	325,000.000	333,586.40
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/14/2032 DD 01/14/21	210,000.000	204,372.23
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/14/2032 DD 01/14/21	475,000.000	462,270.53
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21	150,000.000	150,000.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 04/01/2025 DD 04/01/21	150,000.000	150,018.00
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01	39,000.000	52,220.39
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01	20,000.000	26,779.69
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16	2,773,000.000	3,030,376.27
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16	8,004,000.000	8,746,892.06
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	37,000.000	43,783.87
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	17,000.000	20,116.91
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16	158,000.000	158,197.50
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16	706,000.000	706,882.50
DELL INTERNATIONAL LLC / 144A 7.125% 06/15/2024 DD 06/22/16	322,000.000	331,458.75
DIAMOND RESORTS 6/18 COV-LITE TLB	976,354.620	976,051.95
DIAMOND RESORTS 6/18 COV-LITE TLB	2,666,045.400	2,665,218.93
DIAMOND SPORTS/SINCLAIR/REGION	465,307.060	317,572.07
DIAMOND SPORTS/SINCLAIR/REGION	264,945.150	180,825.06
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19	20,000.000	14,395.20
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19	441,000.000	317,414.16
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19	1,069,000.000	769,423.44
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19	45,000.000	32,389.20
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	257,000.000	134,925.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	624,000.000	327,600.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	80,000.000	42,000.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	35,000.000	18,375.00
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17	3,467,000.000	3,577,157.93
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17	8,738,000.000	9,015,634.83
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19	375,000.000	395,419.10
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19	953,000.000	1,004,891.75
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20	291,000.000	325,069.19
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20	703,000.000	785,304.61
DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	35,000.000	35,665.62
DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	20,000.000	20,380.35
DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21	321,000.000	319,709.86
DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21	140,000.000	139,437.32
DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21	85,000.000	84,658.37
DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21	112,000.000	111,549.86
DIAMONDBACK ENERGY INC 0.900% 03/24/2023 DD 03/24/21	224,000.000	223,967.07
DIAMONDBACK ENERGY INC 0.900% 03/24/2023 DD 03/24/21	609,000.000	608,910.47
DIEBOLD NIXDORF INC 8.500% 04/15/2024 DD 10/15/16	50,000.000	51,075.00
DIEBOLD NIXDORF INC 8.500% 04/15/2024 DD 10/15/16	25,000.000	25,537.50
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20	465,000.000	517,893.75

Security Description	Shares/Par	Base Market Value
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20	265,000.000	295,143.75
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20	10,000.000	11,137.50
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20	25,000.000	27,843.75
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18	520,000.000	587,873.06
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18	231,000.000	261,151.30
NATIONAL VETERINARY/DINO GRAND	2,800,000.000	2,730,000.00
NATIONAL VETERINARY/DINO GRAND	1,100,000.000	1,072,500.00
NATIONAL VETERINARY/DINO GRAND	281,825.770	273,371.00
NATIONAL VETERINARY/DINO GRAND	680,674.220	660,253.99
DISCOVER BANK 3.350% 02/06/2023 DD 02/06/18	710,000.000	742,786.87
DISCOVER BANK 3.350% 02/06/2023 DD 02/06/18	2,081,000.000	2,177,097.85
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17	2,243,000.000	2,282,087.42
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17	929,000.000	945,189.13
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19	258,000.000	263,673.45
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19	709,000.000	724,590.98
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19	363,000.000	363,212.25
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19	997,000.000	997,582.95
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19	125,000.000	159,631.25
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19	75,000.000	95,778.75
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	566,000.000	702,317.42
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	252,000.000	312,692.56
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	250,000.000	295,200.86
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	155,000.000	183,024.53
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20	452,000.000	483,370.84
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11	423,000.000	425,908.13
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11	675,000.000	679,640.63
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11	475,000.000	478,265.63
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11	1,142,000.000	1,149,851.25
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	120,000.000	125,340.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	1,060,000.000	1,107,170.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	445,000.000	464,802.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	97,000.000	101,316.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	265,000.000	276,792.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	529,000.000	552,540.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	1,432,000.000	1,495,724.00
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12	92,000.000	95,979.00
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12	434,000.000	452,770.50
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14	100,000.000	104,655.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14	45,000.000	47,094.75
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14	285,000.000	298,266.75
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14	697,000.000	729,445.35
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16	60,000.000	66,090.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16	25,000.000	27,537.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16	926,000.000	1,019,989.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16	2,179,000.000	2,400,168.50



Security Description	Shares/Par	Base Market Value
DISH DBS CORP 7.375% 07/01/2028 DD 07/01/20	1,254,000.000	1,315,508.70
DISH DBS CORP 7.375% 07/01/2028 DD 07/01/20	469,000.000	492,004.45
DIVERSIFIED HEALTHCARE TRUST 9.750% 06/15/2025 DD 06/02/20	85,000.000	96,220.00
DIVERSIFIED HEALTHCARE TRUST 9.750% 06/15/2025 DD 06/02/20	35,000.000	39,620.00
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18	400,000.000	410,400.00
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18	145,000.000	153,925.83
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18	90,000.000	95,540.17
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19	220,000.000	227,519.95
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19	619,000.000	640,158.40
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20	97,000.000	102,784.93
DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20	277,000.000	293,519.85
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15	655,887.502	692,604.08
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15	262,355.001	277,041.63
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17	266,750.000	267,174.13
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17	630,500.000	631,502.50
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20	25,000.000	26,693.00
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20	612,000.000	653,444.64
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20	1,501,000.000	1,602,647.72
DOUBLE EAGLE III MIDCO 1 144A 7.750% 12/15/2025 DD 12/01/20	60,000.000	64,063.20
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18	760,000.000	825,545.46
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18	465,000.000	505,103.47
DRIVE AUTO RECEIVABL CA D 144A 0.000% 03/15/2024 DD 11/22/16	122,913.408	123,426.14
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18	4,523,000.000	4,642,815.63
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18	1,204,000.000	1,266,253.06
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18	2,517,000.000	2,647,141.99
DRIVE AUTO RECEIVABLES TR 1 A2 1.990% 12/15/2022 DD 01/22/20	4,210.910	4,214.15
DRIVE AUTO RECEIVABLES TR 1 A2 1.990% 12/15/2022 DD 01/22/20	11,582.780	11,591.69
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20	1,651,000.000	1,657,833.16
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20	600,000.000	602,483.28
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19	154,911.200	155,438.11
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19	119,527.580	119,934.14
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19	46,171.300	46,328.35
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19	426,329.430	427,779.55
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19	537,000.000	548,761.48
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19	207,000.000	211,533.76
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19	312,000.000	326,154.69
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19	120,000.000	125,444.11
DRIVE AUTO RECEIVABLES T 2 A2A 0.850% 07/17/2023 DD 06/17/20	1,819,598.260	1,822,205.74
DRIVE AUTO RECEIVABLES T 2 A2A 0.850% 07/17/2023 DD 06/17/20	753,563.520	754,643.38
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20	523,000.000	530,026.45
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20	186,000.000	188,498.89
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20	378,000.000	388,664.82
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20	134,000.000	137,780.65
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19	500,000.000	503,360.20
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19	1,375,000.000	1,384,240.55

Security Description	Shares/Par	Base Market Value
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19	562,000.000	573,296.31
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19	1,175,000.000	1,198,617.74
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19	418,000.000	431,756.92
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19	844,000.000	871,777.14
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18	77,427.650	77,786.47
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18	200,546.610	201,475.98
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18	252,000.000	260,668.85
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18	97,000.000	100,336.82
DT AUTO OWNER TRUST 3A A 144A 2.550% 08/15/2022 DD 07/31/19	0.020	0.02
EI DU PONT DE NEMOURS AND CO 1.700% 07/15/2025 DD 05/15/20	85,000.000	86,382.10
EI DU PONT DE NEMOURS AND CO 1.700% 07/15/2025 DD 05/15/20	140,000.000	142,276.39
DUKE ENERGY CAROLINAS LLC 2.550% 04/15/2031 DD 04/01/21	385,000.000	387,221.45
DUKE ENERGY CAROLINAS LLC 2.550% 04/15/2031 DD 04/01/21	635,000.000	638,663.95
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16	211,877.670	214,117.07
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16	622,554.130	629,134.09
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16	315,000.000	323,220.01
DUN & BRADSTREET 1/19 COV-LITE TL	491,238.900	488,168.66
DUN & BRADSTREET 1/19 COV-LITE TL	277,332.330	275,599.00
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11	518,000.000	534,877.11
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11	200,000.000	206,516.26
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21	304,000.000	304,468.16
DYCOM INDUSTRIES INC 144A 4.500% 04/15/2029 DD 04/01/21	738,000.000	739,136.52
DYNATRACE 8/18 COV-LITE TL	312,455.270	310,243.09
DYNATRACE 8/18 COV-LITE TL	154,116.430	153,025.29
GOPHER RESOURCE 2/18 COV-LITE	161,567.240	144,198.76
GOPHER RESOURCE 2/18 COV-LITE	365,902.280	326,567.78
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19	135,000.000	140,400.92
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19	220,000.000	228,801.50
EQT CORP 3.900% 10/01/2027 DD 10/04/17	1,305,000.000	1,332,307.13
EQT CORP 3.900% 10/01/2027 DD 10/04/17	598,000.000	610,513.15
EQT CORP 3.900% 10/01/2027 DD 10/04/17	255,000.000	260,335.88
EQT CORP 3.900% 10/01/2027 DD 10/04/17	107,000.000	109,238.98
EQT CORP VAR RT 02/01/2030 DD 01/21/20	375,000.000	478,237.50
EQT CORP VAR RT 02/01/2030 DD 01/21/20	1,025,000.000	1,307,182.50
EQT CORP VAR RT 02/01/2030 DD 01/21/20	25,000.000	31,882.50
EQT CORP VAR RT 02/01/2030 DD 01/21/20	10,000.000	12,753.00
EQT CORP 5.000% 01/15/2029 DD 11/16/20	633,000.000	677,310.00
EQT CORP 5.000% 01/15/2029 DD 11/16/20	5,000.000	5,350.00
EQT CORP 5.000% 01/15/2029 DD 11/16/20	258,000.000	276,060.00
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	2,750,000.000	2,891,436.93
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	600,000.000	630,858.97
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	663,000.000	658,027.50
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	313,000.000	310,652.50
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20	649,000.000	698,486.25
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20	236,000.000	253,995.00



Security Description	Shares/Par	Base Market Value
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20	857,000.000	931,773.25
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20	325,000.000	353,356.25
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21	774,000.000	754,232.04
EQM MIDSTREAM PARTNERS LP 144A 4.500% 01/15/2029 DD 01/08/21	319,000.000	310,852.74
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21	404,000.000	391,880.00
EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21	982,000.000	952,540.00
ESH HOSPITALITY INC 144A 5.250% 05/01/2025 DD 05/15/15	331,000.000	337,620.00
ESH HOSPITALITY INC 144A 5.250% 05/01/2025 DD 05/15/15	921,000.000	939,420.00
EXTENDED STAY 9/19 COV-LITE 0.000% 09/18/2026 DD 09/04/19	698,227.850	693,116.82
EXTENDED STAY 9/19 COV-LITE 0.000% 09/18/2026 DD 09/04/19	1,895,189.870	1,881,317.08
EVO PAYMENTS 6/18 COV-LITE TL	481,193.240	479,691.92
EVO PAYMENTS 6/18 COV-LITE TL	953,176.680	950,202.77
EW SCRIPPS 12/19 COV-LITE TLB2	445,934.110	443,022.16
EW SCRIPPS 12/19 COV-LITE TLB2	896,768.640	890,912.74
EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3	418,947.010	417,049.18
EW SCRIPPS 12/20 INCREMENTAL COV-LT TE TLB3	624,037.000	621,210.11
EAGLEVIEW TECHNOLOGY 7/18	723,349.990	711,053.04
EAGLEVIEW TECHNOLOGY 7/18	406,659.940	399,746.72
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18	340,000.000	346,914.10
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18	860,000.000	877,488.61
EBAY INC VAR RT 01/30/2023 DD 06/06/17	1,134,000.000	1,146,110.93
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19	2,665,000.000	3,107,301.95
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19	937,000.000	1,092,511.04
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19	98,000.000	101,298.77
EDISON INTERNATIONAL 3.125% 11/15/2022 DD 11/19/19	344,000.000	355,579.34
8TH AVENUE FOOD 9/18 TL	674,620.070	673,365.28
8TH AVENUE FOOD 9/18 TL	172,746.830	172,425.52
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19	40,000.000	45,350.00
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19	20,000.000	22,675.00
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	280,000.000	297,864.00
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	1,617,000.000	1,720,164.60
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	495,000.000	526,581.00
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	620,000.000	659,556.00
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	1,288,000.000	1,370,174.40
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	470,000.000	499,986.00
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20	529,000.000	583,592.80
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20	1,291,000.000	1,424,231.20
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20	610,000.000	602,436.00
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20	1,492,000.000	1,473,499.20
SIGNAL PEAK CLO 1 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19	450,000.000	449,100.00
SIGNAL PEAK CLO 1 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19	1,200,000.000	1,197,600.00
ELMWOOD CLO VI LTD 3A A 144A VAR RT 10/15/2031 DD 10/15/20	2,350,276.000	2,354,945.53
ELMWOOD CLO VI LTD 3A A 144A VAR RT 10/15/2031 DD 10/15/20	882,073.000	883,825.50
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16	273,000.000	273,714.58
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16	97,000.000	97,253.90

Security Description	Shares/Par	Base Market Value
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20	410,000.000	445,096.00
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20	200,000.000	217,120.00
ABU DHABI GOVERNMENT INTE 144A 0.750% 09/02/2023 DD 09/02/20	411,000.000	412,372.74
ABU DHABI GOVERNMENT INTE 144A 0.750% 09/02/2023 DD 09/02/20	175,000.000	175,584.50
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20	305,000.000	288,987.50
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20	725,000.000	686,937.50
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20	20,000.000	21,075.00
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20	10,000.000	10,537.50
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04	80,000.000	96,191.68
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04	35,000.000	42,083.86
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04	20,000.000	24,047.92
OVINTIV INC 6.500% 08/15/2034 DD 08/04/04	48,000.000	57,715.01
OVINTIV INC 6.625% 08/15/2037 DD 08/13/07	10,000.000	12,090.19
OVINTIV INC 6.625% 08/15/2037 DD 08/13/07	10,000.000	12,090.19
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17	45,000.000	47,534.40
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17	1,171,000.000	1,236,950.72
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17	95,000.000	100,350.40
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17	480,000.000	507,033.60
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20	46,000.000	49,162.04
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20	125,000.000	133,592.50
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19	715,000.000	732,245.80
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19	292,000.000	299,043.04
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20	456,000.000	495,330.00
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20	188,000.000	204,215.00
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20	816,000.000	660,960.00
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20	334,000.000	270,540.00
ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	45,000.000	51,291.05
ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	125,000.000	142,475.13
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	50,000.000	59,467.82
ENERGY TRANSFER LP 4.750% 01/15/2026 DD 06/23/15	531,000.000	589,355.23
ENERGY TRANSFER LP 4.750% 01/15/2026 DD 06/23/15	187,000.000	207,550.71
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17	2,956,000.000	3,073,439.28
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17	1,337,000.000	1,390,117.83
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18	1,617,000.000	1,749,486.70
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18	3,355,000.000	3,629,887.36
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19	1,700,000.000	1,788,028.33
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19	383,000.000	402,832.26
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17	60,000.000	53,100.00
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17	25,000.000	22,125.00
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19	665,000.000	701,784.78
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 03/15/19	247,000.000	260,662.92
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19	3,025,000.000	3,373,801.10
ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19	1,089,000.000	1,214,568.40
ENERGY TRANSFER LP 2.900% 05/15/2025 DD 01/22/20	367,000.000	381,766.52
ENERGY TRANSFER LP 2.900% 05/15/2025 DD 01/22/20	826,000.000	859,234.74

Security Description	Shares/Par	Base Market Value
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21	10,000.000	10,102.20
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21	383,000.000	386,914.26
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21	929,000.000	938,494.38
ENDO LUXEMBOURG FINANCE C 144A 6.125% 04/01/2029 DD 03/25/21	20,000.000	20,204.40
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20	25,000.000	24,174.50
ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20	55,000.000	53,183.90
ENTEGRIS 10/18 TLB	103,092.800	102,931.98
ENTEGRIS 10/18 TLB	182,330.180	182,045.74
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20	120,000.000	117,132.42
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20	75,000.000	73,207.76
ENERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21	35,000.000	34,448.39
ENERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21	55,000.000	54,133.19
ENTERCOM MEDIA CORP 144A 6.750% 03/31/2029 DD 03/25/21	50,000.000	51,971.25
ENTERCOM MEDIA CORP 144A 6.750% 03/31/2029 DD 03/25/21	20,000.000	20,788.50
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19	265,000.000	293,734.35
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19	100,000.000	110,843.15
ENERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21	25,000.000	24,994.92
ENERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21	20,000.000	19,995.94
ENVISION HEALTHCARE 9/18	405,466.500	348,871.49
ENVISION HEALTHCARE 9/18	431,665.550	371,413.67
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20	3,082,000.000	3,087,939.01
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20	1,155,000.000	1,157,225.69
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	40,000.000	45,903.38
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	25,000.000	28,689.61
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	722,000.000	764,916.03
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	321,000.000	340,080.39
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15	167,000.000	183,393.02
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15	61,000.000	66,987.87
EPICOR 7/20 2ND LIEN COV-LITE	298,000.000	307,312.50
EPICOR 7/20 2ND LIEN COV-LITE	109,000.000	112,406.25
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16	780,000.000	381,790.58
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16	356,000.000	174,253.14
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16	97,000.000	32,737.69
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16	283,000.000	95,513.07
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16	368,000.000	52,978.02
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16	1,074,000.000	154,615.19
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18	150,000.000	150,323.52
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18	50,000.000	50,107.84
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17	5,834,000.000	6,273,919.71
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17	40,000.000	43,016.25
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17	20,000.000	21,508.12
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17	2,215,000.000	2,382,024.71
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19	147,000.000	152,727.91
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19	330,000.000	342,858.58
EQUINIX INC 1.000% 09/15/2025 DD 10/07/20	223,000.000	218,880.86

Security Description	Shares/Par	Base Market Value
EQUINIX INC 1.000% 09/15/2025 DD 10/07/20	595,000.000	584,009.48
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	90,000.000	87,841.84
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	145,000.000	141,522.96
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	90,000.000	95,539.09
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	55,000.000	58,385.00
EQUITABLE FINANCIAL LIFE 144A 1.400% 08/27/2027 DD 08/28/20	220,000.000	212,146.06
EQUITABLE FINANCIAL LIFE 144A 1.400% 08/27/2027 DD 08/28/20	235,000.000	226,610.56
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20	205,000.000	206,413.09
ESSENTIAL UTILITIES INC 2.704% 04/15/2030 DD 04/15/20	335,000.000	337,309.20
ESSEX PORTFOLIO LP 1.700% 03/01/2028 DD 03/01/21	2,082,000.000	2,002,937.13
ESSEX PORTFOLIO LP 1.700% 03/01/2028 DD 03/01/21	730,000.000	702,278.63
EVERI PAYMENTS INC 144A 7.500% 12/15/2025 DD 12/05/17	603,000.000	627,361.20
EXAMWORKS 2/17 COV-LITE TLB	567,948.570	567,238.63
EXAMWORKS 2/17 COV-LITE TLB	1,004,165.630	1,002,910.42
EXANTAS CAPITAL CO RSO7 A 144A VAR RT 04/15/2036 DD 04/17/19	2,090,976.120	2,094,095.44
EXANTAS CAPITAL CO RSO7 A 144A VAR RT 04/15/2036 DD 04/17/19	865,480.977	866,772.10
EXANTAS CAPITAL CO RSO7 D 144A VAR RT 04/15/2036 DD 04/17/19	271,000.000	266,522.27
EXANTAS CAPITAL CO RSO7 D 144A VAR RT 04/15/2036 DD 04/17/19	522,000.000	513,374.99
EXELON CORP 4.950% 06/15/2035 DD 12/15/15	65,000.000	76,397.93
EXELON CORP 4.950% 06/15/2035 DD 12/15/15	105,000.000	123,412.05
EXELON CORP 4.050% 04/15/2030 DD 04/01/20	142,000.000	157,517.19
EXELON CORP 4.050% 04/15/2030 DD 04/01/20	50,000.000	55,463.80
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19	378,173.930	380,043.43
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19	785,069.930	788,950.92
EXETER AUTOMOBILE RE 1A A 144A 2.050% 06/15/2023 DD 01/23/20	52,393.869	52,504.98
EXETER AUTOMOBILE RE 1A A 144A 2.050% 06/15/2023 DD 01/23/20	148,199.808	148,514.10
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20	301,480.060	302,122.76
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20	566,962.544	568,171.19
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20	1,466,903.095	1,470,030.24
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20	851,943.730	853,759.90
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20	250,000.000	253,169.40
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20	700,000.000	708,874.32
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16	1,250,000.000	1,410,842.60
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	55,000.000	54,944.73
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	35,000.000	34,964.83
FMC CORP 3.200% 10/01/2026 DD 09/20/19	135,000.000	144,971.73
FMC CORP 3.200% 10/01/2026 DD 09/20/19	225,000.000	241,619.55
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21	260,000.000	264,875.00
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21	50,000.000	50,937.50
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21	20,000.000	20,375.00
FMG RESOURCES AUGUST 2006 144A 4.375% 04/01/2031 DD 03/25/21	620,000.000	631,625.00
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16	761,000.000	785,732.50
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16	1,863,000.000	1,923,547.50
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20	616,000.000	627,998.98
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20	257,000.000	262,006.07

Security Description	Shares/Par	Base Market Value
FREMF K-1510 MORTG 1510 B 144A VAR RT 01/25/2034 DD 02/01/19	198,000.000	200,607.05
FREMF K-1510 MORTG 1510 B 144A VAR RT 01/25/2034 DD 02/01/19	414,000.000	419,451.10
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15	15,615,188.271	46,809.65
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15	3,600,000.000	12,647.88
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15	1,500,000.000	1,128,750.00
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16	7,616,048.275	9,900.86
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16	2,612,550.656	3,396.32
FREMF 2016-KC01 KC01 X2B 144A 0.100% 01/25/2023 DD 05/01/16	2,356,000.000	3,298.40
FREMF 2016-KC01 KC01 X2B 144A 0.100% 01/25/2023 DD 05/01/16	808,000.000	1,131.20
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16	16,426,064.577	59,133.83
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16	5,639,192.418	20,301.09
FREMF 2016-KW01 KW01 X2B 144A 0.100% 03/25/2029 DD 05/01/16	2,143,000.000	9,412.06
FREMF 2016-KW01 KW01 X2B 144A 0.100% 03/25/2029 DD 05/01/16	736,000.000	3,232.51
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16	2,143,000.000	1,500,314.30
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16	736,000.000	515,273.60
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17	10,700,200.000	52,013.67
FREMF 2018-KW07 MO KW07 C 144A 0.010% 10/25/2031 DD 11/01/18	1,300,000.000	705,273.14
FREMF 2018-KW07 MO KW07 C 144A 0.010% 10/25/2031 DD 11/01/18	631,000.000	342,328.73
FREMF 2018-KW07 KW07 X2A 144A 0.100% 10/25/2031 DD 11/01/18	15,580,746.631	73,555.15
FREMF 2018-KW07 KW07 X2A 144A 0.100% 10/25/2031 DD 11/01/18	7,557,206.045	35,676.81
FREMF 2018-KW07 KW07 X2B 144A 0.100% 10/25/2031 DD 11/01/18	925,000.000	5,274.44
FREMF 2018-KW07 KW07 X2B 144A 0.100% 10/25/2031 DD 11/01/18	1,704,000.000	9,716.38
FREMF 2019-KW10 MO KW10 B 144A VAR RT 10/25/2032 DD 11/01/19	197,000.000	195,257.93
FREMF 2019-KW10 MO KW10 B 144A VAR RT 10/25/2032 DD 11/01/19	392,000.000	388,533.54
FREMF 2017-K728 K728 X2B 144A 0.100% 11/25/2050 DD 11/01/17	5,311,000.000	15,587.79
FREMF 2017-K728 K728 X2B 144A 0.100% 11/25/2050 DD 11/01/17	10,567,000.000	31,014.15
FREMF 2018-KW05 W5FX BFX 144A VAR RT 04/25/2028 DD 06/01/18	345,000.000	351,550.52
FREMF 2018-KW05 W5FX BFX 144A VAR RT 04/25/2028 DD 06/01/18	666,000.000	678,645.34
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19	198,590.516	200,041.91
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19	87,497.803	88,137.28
FREMF 2019-K99 MORT K99 D 144A 0.000% 10/25/2052 DD 10/01/19	2,814,000.000	1,506,269.48
FREMF 2019-K99 MORT K99 D 144A 0.000% 10/25/2052 DD 10/01/19	5,808,000.000	3,108,888.82
FRESB 2020-SB76 MORTGA SB76 X1 VAR RT 05/25/2030 DD 07/01/20	2,104,406.374	144,158.15
FRESB 2020-SB76 MORTGA SB76 X1 VAR RT 05/25/2030 DD 07/01/20	1,160,319.470	79,485.36
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20	505,000.000	556,030.25
FS LUXEMBOURG SARL 144A 10.000% 12/15/2025 DD 12/15/20	210,000.000	231,220.50
FRESB 2020-SB78 MORTGA SB78 X1 VAR RT 06/25/2040 DD 09/01/20	1,063,064.350	80,232.23
FRESB 2020-SB78 MORTGA SB78 X1 VAR RT 06/25/2040 DD 09/01/20	1,927,226.566	145,452.80
FRESB 2020-SB79 MORTGA SB79 X1 VAR RT 07/25/2040 DD 10/01/20	1,275,735.229	88,018.20
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14	12,619.121	12,731.51
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14	42,904.968	43,287.10
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15	31,610.427	32,017.84
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15	79,026.076	80,044.61
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15	458,761.671	483,923.19
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15	192,859.804	203,437.51

Security Description	Shares/Par	Base Market Value
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16	173,121.873	183,098.83
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16	390,760.827	413,280.26
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16	253,463.693	263,701.52
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16	500,428.338	520,641.49
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16	117,158.475	121,897.61
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16	390,528.240	406,325.34
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16	337,416.073	351,263.26
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16	782,392.737	814,501.27
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16	413,618.591	430,455.72
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16	170,962.357	177,921.70
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17	515,253.190	530,729.23
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17	1,256,275.913	1,294,009.17
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17	965,545.224	991,935.22
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17	429,213.844	440,944.99
FANNIE MAE CONNECTICUT C05 1M2A VAR RT 01/25/2030 DD 07/26/17	39,603.283	39,628.28
FANNIE MAE CONNECTICUT C05 1M2A VAR RT 01/25/2030 DD 07/26/17	15,601.294	15,611.14
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95	906.200	972.38
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02	17,334.710	17,837.96
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02	9,122.740	9,998.55
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02	1,493.100	1,498.34
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05	246,370.260	284,876.85
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05	45,099.840	52,486.79
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10	53,527.230	62,221.08
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09	141,075.470	164,219.96
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13	27,916.760	30,757.83
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10	16,493.970	17,566.35
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12	26,088.180	27,780.56
FHLMC POOL #G0-8812 3.000% 04/01/2048 DD 04/01/18	553,400.241	577,283.76
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05	37,742.670	44,200.15
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13	0.000	0.00
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13	148,736.710	161,225.47
FHLMC POOL #G0-8588 4.000% 05/01/2044 DD 05/01/14	15,279.248	16,762.91
FHLMC POOL #G0-8588 4.000% 05/01/2044 DD 05/01/14	5,707.986	6,262.25
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15	79,808.020	87,574.52
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16	289,449.150	304,538.97
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16	527,142.630	554,624.10
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16	197,586.460	216,033.07
FHLMC POOL #G0-8767 4.000% 05/01/2047 DD 05/01/17	129,224.830	139,717.08
FHLMC POOL #G0-8767 4.000% 05/01/2047 DD 05/01/17	378,102.120	408,801.64
FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16	195,182.440	205,230.39
FHLMC POOL #G0-8738 3.500% 11/01/2046 DD 11/01/16	0.000	0.00
FHLMC POOL #G0-8747 3.000% 02/01/2047 DD 01/01/17	125,002.950	132,219.19
FHLMC POOL #G0-8747 3.000% 02/01/2047 DD 01/01/17	372,604.950	394,114.90
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14	79,563.190	84,114.06
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14	144,299.340	152,553.00



Security Description	Shares/Par	Base Market Value
FHLMC POOL #G1-8558 3.500% 06/01/2030 DD 06/01/15	105,218.340	113,539.32
FHLMC POOL #G1-8701 3.000% 07/01/2033 DD 07/01/18	315,538.951	332,987.73
FHLMC POOL #G1-8713 3.500% 10/01/2033 DD 10/01/18	542,015.150	578,470.88
FHLMC POOL #G1-8713 3.500% 10/01/2033 DD 10/01/18	210,334.250	224,481.25
FHLMC POOL #T6-1844 3.000% 01/01/2045 DD 02/01/15	39,040.873	40,168.93
FHLMC POOL #T6-1844 3.000% 01/01/2045 DD 02/01/15	13,868.220	14,268.93
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02	7,244.060	8,516.98
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02	22,485.200	26,576.64
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02	11,480.050	12,897.05
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04	28,979.170	32,147.67
FHLMC POOL #C0-9042 3.500% 05/01/2043 DD 05/01/13	230,365.408	249,003.49
FHLMC POOL #C0-9042 3.500% 05/01/2043 DD 05/01/13	633,505.874	684,760.67
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09	1,234,690.870	1,369,496.53
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10	3,250.870	3,784.41
FHLMC POOL #A9-3390 4.000% 08/01/2040 DD 08/01/10	27,942.214	30,806.80
FHLMC POOL #A9-3390 4.000% 08/01/2040 DD 08/01/10	76,841.203	84,718.83
FHLMC POOL #A9-6244 4.000% 01/01/2041 DD 12/01/10	123,863.620	136,359.07
FHLMC POOL #A9-6244 4.000% 01/01/2041 DD 12/01/10	47,749.695	52,566.72
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13	90,104.590	94,121.93
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13	242,503.780	253,315.87
FHLMC POOL #J3-8717 2.500% 03/01/2033 DD 03/01/18	246,376.050	256,445.74
FHLMC POOL #J3-8717 2.500% 03/01/2033 DD 03/01/18	309,227.110	321,865.60
FHLMC POOL #ZL-4395 3.000% 11/01/2042 DD 10/01/18	50,974.030	53,980.47
FHLMC POOL #ZL-4395 3.000% 11/01/2042 DD 10/01/18	17,422.740	18,450.33
FHLMC POOL #ZL-3712 3.500% 08/01/2042 DD 10/01/18	83,529.827	89,860.39
FHLMC POOL #ZL-3712 3.500% 08/01/2042 DD 10/01/18	235,397.753	253,238.08
FHLMC POOL #ZL-9628 4.000% 12/01/2044 DD 10/01/18	567,596.861	625,616.46
FHLMC POOL #ZL-9628 4.000% 12/01/2044 DD 10/01/18	186,781.725	205,874.50
FHLMC POOL #ZM-1358 3.500% 07/01/2046 DD 10/01/18	0.000	0.00
FHLMC POOL #ZM-2661 3.500% 02/01/2047 DD 10/01/18	341,885.890	365,068.55
FHLMC POOL #ZM-5325 4.000% 01/01/2048 DD 10/01/18	15,055.924	16,407.56
FHLMC POOL #ZM-5325 4.000% 01/01/2048 DD 10/01/18	41,402.840	45,119.76
FHLMC POOL #ZN-3443 3.000% 02/01/2049 DD 02/01/19	0.000	0.00
FHLMC POOL #ZA-4619 4.000% 12/01/2045 DD 10/01/18	16,407.890	17,954.82
FHLMC POOL #ZA-4619 4.000% 12/01/2045 DD 10/01/18	43,224.675	47,299.87
FHLMC POOL #ZA-4918 4.000% 05/01/2047 DD 10/01/18	222,170.068	242,137.67
FHLMC POOL #ZA-4918 4.000% 05/01/2047 DD 10/01/18	646,558.678	704,668.35
FHLMC POOL #ZA-5924 4.500% 11/01/2048 DD 11/01/18	225,676.563	246,045.17
FHLMC POOL #ZA-5924 4.500% 11/01/2048 DD 11/01/18	636,494.369	693,941.65
FHLMC POOL #ZS-4531 4.000% 09/01/2043 DD 09/01/18	124,749.464	136,857.28
FHLMC POOL #ZS-4531 4.000% 09/01/2043 DD 09/01/18	343,062.112	376,358.70
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18	146,353.075	152,265.97
FHLMC POOL #ZS-9830 3.500% 10/01/2046 DD 09/01/18	0.000	0.00
FHLMC POOL #ZS-9927 4.500% 12/01/2045 DD 09/01/18	184,017.793	205,959.54
FHLMC POOL #ZS-9927 4.500% 12/01/2045 DD 09/01/18	66,915.214	74,893.99

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
FHLMC POOL #ZT-0064 3.500% 06/01/2047 DD 09/01/18	0.001	0.00
FHLMC POOL #ZT-0064 3.500% 06/01/2047 DD 09/01/18	0.001	0.00
FHLMC POOL #ZT-0389 4.000% 06/01/2048 DD 09/01/18	46,180.925	50,299.31
FHLMC POOL #ZT-0389 4.000% 06/01/2048 DD 09/01/18	126,631.616	137,924.53
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18	249,819.463	263,145.29
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18	725,150.530	763,831.38
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18	1,420,636.809	1,522,812.87
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18	502,786.879	538,948.68
FHLMC POOL #ZT-0522 4.500% 09/01/2048 DD 09/01/18	50,623.471	55,290.72
FHLMC POOL #ZT-0522 4.500% 09/01/2048 DD 09/01/18	18,408.648	20,105.84
FHLMC POOL #SB-8010 2.500% 09/01/2034 DD 09/01/19	119,967.380	124,814.26
FHLMC POOL #SB-8084 2.000% 12/01/2035 DD 12/01/20	880,387.148	904,025.83
FHLMC POOL #SB-8084 2.000% 12/01/2035 DD 12/01/20	541,020.631	555,547.21
FHLMC POOL #SD-0185 3.000% 12/01/2049 DD 12/01/19	162,853.071	171,723.84
FHLMC POOL #SD-0185 3.000% 12/01/2049 DD 12/01/19	57,716.269	60,860.13
FHLMC POOL #SD-0268 4.000% 03/01/2046 DD 02/01/20	155,286.403	170,538.93
FHLMC POOL #SD-0268 4.000% 03/01/2046 DD 02/01/20	419,268.865	460,450.25
FHLMC POOL #SD-8037 2.500% 01/01/2050 DD 12/01/19	477,465.978	490,072.83
FHLMC POOL #SD-8037 2.500% 01/01/2050 DD 12/01/19	1,078,649.335	1,107,129.63
FHLMC POOL #SD-8050 3.000% 03/01/2050 DD 02/01/20	23,511.143	24,493.38
FHLMC POOL #SD-8062 3.000% 04/01/2050 DD 04/01/20	2,852,565.156	2,970,595.46
FHLMC POOL #SD-8083 2.500% 07/01/2050 DD 07/01/20	999,900.460	1,026,301.49
FHLMC POOL #SD-8083 2.500% 07/01/2050 DD 07/01/20	1,000,000.952	1,026,404.64
FHLMC POOL #SD-8091 2.500% 08/01/2050 DD 08/01/20	0.004	0.00
FHLMC POOL #SD-8091 2.500% 08/01/2050 DD 08/01/20	999,900.200	1,038,158.10
FHLMC POOL #SD-8092 3.000% 08/01/2050 DD 08/01/20	673,256.656	701,879.50
FHLMC POOL #SD-7518 3.000% 06/01/2050 DD 05/01/20	2,075,158.519	2,193,724.61
FHLMC POOL #SD-7518 3.000% 06/01/2050 DD 05/01/20	724,268.215	765,649.95
FHLMC POOL #SD-7501 4.000% 07/01/2049 DD 06/01/19	816,644.629	894,912.73
FHLMC POOL #SD-7501 4.000% 07/01/2049 DD 06/01/19	2,320,604.484	2,543,013.72
FHLMC POOL #SD-7526 2.500% 10/01/2050 DD 09/01/20	1,883,694.623	1,941,525.25
FHLMC POOL #SD-7526 2.500% 10/01/2050 DD 09/01/20	5,368,202.625	5,533,009.88
FHLMC POOL #SD-8134 2.000% 03/01/2051 DD 02/01/21	3,182,306.960	3,175,121.06
FHLMC POOL #SD-8146 2.000% 04/01/2051 DD 04/01/21	4,000,000.000	4,041,250.00
FHLMC POOL #SD-8146 2.000% 04/01/2051 DD 04/01/21	12,000,000.000	12,123,750.00
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12	75,745.380	82,123.66
FHLMC POOL #Q1-3637 3.000% 11/01/2042 DD 11/01/12	106,077.407	112,375.59
FHLMC POOL #Q1-3637 3.000% 11/01/2042 DD 11/01/12	37,643.583	39,878.61
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13	715,400.250	763,258.14
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13	138,610.700	147,282.12
FHLMC POOL #V8-2155 4.000% 12/01/2045 DD 12/01/15	55,866.551	61,153.51
FHLMC POOL #V8-2155 4.000% 12/01/2045 DD 12/01/15	165,026.832	180,644.23
FHLMC POOL #Q3-5420 3.500% 08/01/2045 DD 08/01/15	0.002	0.00
FHLMC POOL #Q3-8896 4.000% 02/01/2046 DD 02/01/16	313,952.985	343,462.17
FHLMC POOL #Q3-8896 4.000% 02/01/2046 DD 02/01/16	104,427.847	114,243.27



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
FHLMC POOL #Q4-0045 3.500% 04/01/2046 DD 04/01/16	175,938.940	188,296.71
FHLMC POOL #Q4-0045 3.500% 04/01/2046 DD 04/01/16	59,722.410	63,917.25
FHLMC POOL #Q4-0105 3.000% 04/01/2046 DD 04/01/16	75,274.040	78,928.26
FHLMC POOL #Q4-0105 3.000% 04/01/2046 DD 04/01/16	275,392.660	288,761.75
FHLMC POOL #Q4-4664 3.000% 11/01/2046 DD 11/01/16	51,456.780	54,100.27
FHLMC POOL #Q4-7597 4.000% 04/01/2047 DD 04/01/17	12,920.282	14,113.15
FHLMC POOL #Q4-7597 4.000% 04/01/2047 DD 04/01/17	35,889.693	39,203.22
FHLMC POOL #Q4-9464 4.000% 07/01/2047 DD 07/01/17	100,327.196	109,593.48
FHLMC POOL #Q4-9464 4.000% 07/01/2047 DD 07/01/17	16,751.784	18,298.99
FHLMC POOL #Q5-1461 3.500% 10/01/2047 DD 10/01/17	1,422,970.530	1,509,971.18
FHLMC POOL #Q5-1461 3.500% 10/01/2047 DD 10/01/17	591,549.240	627,716.66
FHLMC POOL #Q5-5484 3.500% 04/01/2048 DD 04/01/18	376,190.865	398,571.09
FHLMC POOL #Q5-5484 3.500% 04/01/2048 DD 04/01/18	1,940,745.437	2,056,203.64
FHLMC POOL #QA-1033 3.000% 07/01/2049 DD 07/01/19	225,045.920	235,419.13
FHLMC POOL #QA-1997 3.000% 08/01/2049 DD 08/01/19	0.001	0.00
FHLMC POOL #G6-0855 4.500% 12/01/2045 DD 01/01/17	562.034	629.25
FHLMC POOL #G6-0867 3.500% 02/01/2047 DD 01/01/17	0.000	0.00
FHLMC POOL #G6-0867 3.500% 02/01/2047 DD 01/01/17	0.000	0.00
FHLMC POOL #G6-1080 4.500% 03/01/2047 DD 07/01/17	59,050.567	65,292.25
FHLMC POOL #G6-1080 4.500% 03/01/2047 DD 07/01/17	162,389.856	179,554.56
FHLMC POOL #G6-1158 4.000% 09/01/2047 DD 09/01/17	1,033,606.501	1,126,819.99
FHLMC POOL #G6-1158 4.000% 09/01/2047 DD 09/01/17	360,478.437	392,987.38
FHLMC POOL #G6-1464 4.000% 10/01/2046 DD 06/01/18	620,997.660	684,138.57
FHLMC POOL #G6-1464 4.000% 10/01/2046 DD 06/01/18	1,213,768.200	1,337,179.98
FHLMC POOL #G6-1606 4.500% 09/01/2048 DD 09/01/18	38,924.041	42,526.30
FHLMC POOL #G6-1606 4.500% 09/01/2048 DD 09/01/18	14,155.749	15,465.80
FHLMC POOL #G6-1967 3.500% 03/01/2048 DD 04/01/19	0.003	0.00
FHLMC POOL #G6-2009 3.500% 08/01/2046 DD 05/01/19	1,264,743.114	1,366,037.74
FHLMC POOL #G6-2009 3.500% 08/01/2046 DD 05/01/19	447,591.809	483,439.92
FHLMC POOL #QA-7075 3.000% 02/01/2050 DD 02/01/20	760,084.543	797,381.19
FHLMC POOL #QA-7075 3.000% 02/01/2050 DD 02/01/20	2,179,266.970	2,286,201.60
FHLMC POOL #QA-6370 3.000% 01/01/2050 DD 01/01/20	175,927.845	184,842.06
FHLMC POOL #QA-6370 3.000% 01/01/2050 DD 01/01/20	495,746.390	520,865.73
FHLMC POOL #QA-6518 3.000% 01/01/2050 DD 01/01/20	483,341.480	510,415.21
FHLMC POOL #QA-6518 3.000% 01/01/2050 DD 01/01/20	175,760.010	185,604.97
FHLMC POOL #QA-6505 3.000% 01/01/2050 DD 01/01/20	600,544.507	631,530.99
FHLMC POOL #QA-6505 3.000% 01/01/2050 DD 01/01/20	209,551.053	220,363.33
FHLMC POOL #QA-8656 3.000% 05/01/2050 DD 04/01/20	326,643.601	341,699.83
FHLMC POOL #QA-9049 3.000% 04/01/2050 DD 04/01/20	0.001	0.00
FHLMC POOL #QB-2156 2.500% 08/01/2050 DD 08/01/20	999,900.864	1,038,158.79
FHLMC POOL #QN-0121 2.500% 06/01/2034 DD 06/01/19	55,501.607	57,743.96
FHLMC POOL #QN-1106 3.000% 12/01/2034 DD 12/01/19	97,220.701	103,746.91
FHLMC POOL #QN-1106 3.000% 12/01/2034 DD 12/01/19	34,499.661	36,815.55
FHLMC POOL #RA-1865 3.000% 12/01/2049 DD 12/01/19	372,230.320	388,230.43
FHLMC POOL #RA-3078 3.000% 07/01/2050 DD 06/01/20	474,686.400	504,768.99

Security Description	Shares/Par	Base Market Value
FHLMC POOL #RA-3078 3.000% 07/01/2050 DD 06/01/20	1,353,906.709	1,439,708.65
FHLMC POOL #QA-4675 3.000% 11/01/2049 DD 11/01/19	102,001.802	107,236.07
FHLMC POOL #QA-4675 3.000% 11/01/2049 DD 11/01/19	287,327.565	302,071.89
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19	1,500,000.000	1,533,228.47
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19	545,000.000	557,073.01
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20	510,000.000	529,561.85
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20	1,400,000.000	1,453,699.18
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14	427,000.000	458,858.84
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14	1,173,000.000	1,260,518.55
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93	3,359.080	3,767.92
FNMA GTD REMIC P/T 18-55 PS VAR RT 08/25/2048 DD 07/25/18	5,434,454.070	992,286.75
FNMA GTD REMIC P/T 18-55 PS VAR RT 08/25/2048 DD 07/25/18	2,437,545.539	445,075.83
FNMA GTD REMIC P/T 18-55 SA VAR RT 08/25/2048 DD 07/25/18	2,211,004.259	355,699.95
FNMA GTD REMIC P/T 18-55 SA VAR RT 08/25/2048 DD 07/25/18	4,928,985.247	792,960.85
FNMA GTD REMIC P/T 19-69 GS VAR RT 12/25/2049 DD 11/25/19	6,563,796.632	1,162,843.52
FNMA GTD REMIC P/T 19-69 GS VAR RT 12/25/2049 DD 11/25/19	2,939,872.968	520,828.48
FNMA GTD REMIC P/T 19-74 PS VAR RT 12/25/2049 DD 11/25/19	1,146,660.036	190,774.65
FNMA GTD REMIC P/T 19-74 PS VAR RT 12/25/2049 DD 11/25/19	2,556,576.043	425,348.29
FNMA GTD REMIC P/T 19-74 SA VAR RT 12/25/2049 DD 11/25/19	2,796,015.750	508,694.52
FNMA GTD REMIC P/T 19-74 SA VAR RT 12/25/2049 DD 11/25/19	6,291,035.404	1,144,562.67
FNMA GTD REMIC P/T 20-58 CI 4.500% 07/25/2050 DD 07/01/20	4,053,093.480	646,607.43
FNMA GTD REMIC P/T 20-58 CI 4.500% 07/25/2050 DD 07/01/20	1,818,624.690	290,133.02
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94	7,041.840	7,574.70
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98	264.050	296.38
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98	696.200	784.59
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98	357.720	403.78
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99	699.240	797.48
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99	2,355.490	2,682.73
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99	1,508.950	1,693.69
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99	721.970	810.36
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00	434.360	511.94
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02	855.090	997.85
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02	20,531.230	24,176.34
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02	30,268.920	36,262.80
FEDERAL REALTY INVESTMENT TRUS 3.500% 06/01/2030 DD 05/11/20	390,000.000	408,354.80
FEDERAL REALTY INVESTMENT TRUS 3.500% 06/01/2030 DD 05/11/20	1,135,000.000	1,188,417.17
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97	47.165	53.18
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97	302.190	339.19
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98	1,869.380	2,098.25
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98	725.460	814.28
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96	111.850	112.22
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02	125.950	141.37
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97	128.180	128.61
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12	195,000.000	199,703.63
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12	530,000.000	542,784.24

Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16	937,235.331	5,750.31
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16	2,732,834.321	16,767.03
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16	235,000.000	244,718.71
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17	190,000.000	211,283.74
FHLMC MULTICLASS MTG K064 A2 3.224% 03/25/2027 DD 05/01/17	205,000.000	225,587.49
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17	807,000.000	889,419.15
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17	293,000.000	322,924.18
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17	304,000.000	334,840.98
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17	837,000.000	921,914.15
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17	260,000.000	287,075.07
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17	715,000.000	789,456.45
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17	295,845.880	295,845.88
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17	97,000.000	107,479.59
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18	455,000.000	521,057.99
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18	180,000.000	206,132.83
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18	1,614,000.000	1,848,324.39
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18	587,000.000	672,222.07
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18	678,854.786	714,832.60
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18	240,896.179	253,663.15
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18	87,000.000	100,058.09
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18	240,000.000	276,022.32
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18	238,000.000	275,371.21
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18	86,000.000	99,503.88
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19	643,000.000	723,555.04
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19	228,000.000	256,563.84
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19	370,000.000	397,182.90
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19	1,018,000.000	1,092,789.71
FHLMC MULTICLASS MTG 4953 IC 4.000% 02/25/2050 DD 01/01/20	3,738,762.842	470,220.46
FHLMC MULTICLASS MTG 4953 IC 4.000% 02/25/2050 DD 01/01/20	1,674,343.928	210,580.56
FHLMC MULTICLASS MTG K105 X1 VAR RT 01/25/2030 DD 03/01/20	1,537,974.401	177,405.35
FHLMC MULTICLASS MTG K105 X1 VAR RT 01/25/2030 DD 03/01/20	3,478,680.301	401,265.77
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20	457,000.000	450,199.84
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20	162,000.000	159,589.44
FHLMC MULTICLASS MTG 4995 IQ 2.500% 07/25/2050 DD 06/01/20	5,044,550.194	656,575.45
FHLMC MULTICLASS MTG 4995 IQ 2.500% 07/25/2050 DD 06/01/20	11,247,735.927	1,463,953.57
FHLMC MULTICLASS MTG K111 X1 VAR RT 05/25/2030 DD 07/01/20	1,000,660.100	122,790.70
FHLMC MULTICLASS MTG K111 X1 VAR RT 05/25/2030 DD 07/01/20	2,296,924.350	281,854.90
FHLMC MULTICLASS MTG 5004 SM VAR RT 08/25/2050 DD 07/25/20	5,841,243.522	1,532,421.62
FHLMC MULTICLASS MTG 5004 SM VAR RT 08/25/2050 DD 07/25/20	2,619,383.405	687,182.40
FREDDIE MAC STRUCTURED DN1 M3 VAR RT 01/25/2025 DD 02/03/15	13,837.640	13,837.63
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15	174,724.800	178,101.76
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15	252,915.237	262,073.88
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 04/25/2028 DD 11/09/15	563,982.495	584,405.60
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16	737,784.298	772,004.58
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16	414,097.838	433,304.73

Security Description	Shares/Par	Base Market Value
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 12/25/2028 DD 06/14/16	332,031.528	349,267.38
FREDDIE MAC STRUCTURED HQA3 M3 VAR RT 03/25/2029 DD 09/16/16	750,000.000	776,973.08
FREDDIE MAC STRUCTURED HQA3 M3 VAR RT 03/25/2029 DD 09/16/16	250,000.000	258,991.03
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16	420,782.695	437,218.55
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17	490,000.000	507,775.93
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17	1,100,000.000	1,139,905.14
FREDDIE MAC STRUCTURE DNA2 M2B VAR RT 10/25/2029 DD 04/11/17	250,000.000	256,004.48
FREDDIE MAC STRUCTURE DNA2 M2B VAR RT 10/25/2029 DD 04/11/17	500,000.000	512,008.95
FREDDIE MAC STRUCTURED DNA3 M2 VAR RT 03/25/2030 DD 10/04/17	250,000.000	254,745.78
FREDDIE MAC STRUCTURED DNA3 M2 VAR RT 03/25/2030 DD 10/04/17	500,000.000	509,491.55
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17	180,893.371	183,174.80
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17	348,038.869	352,428.34
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98	1,508.010	1,692.63
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98	1,734.300	1,946.63
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98	1,274.470	1,430.50
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99	1,600.800	1,796.78
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99	277.650	311.64
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99	68.460	76.84
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99	2,987.804	3,353.60
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99	75.650	84.91
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99	666.290	747.86
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99	750.200	752.71
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99	147.350	148.93
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99	903.020	1,013.58
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01	2,765.760	3,104.37
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01	1,122.940	1,303.42
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03	2,448.970	2,782.45
FNMA POOL #0555800 5.500% 10/01/2033 DD 09/01/03	35,853.180	41,696.75
FNMA POOL #0572254 6.500% 03/01/2031 DD 03/01/01	385.830	433.07
FNMA POOL #0578052 7.000% 05/01/2031 DD 05/01/01	778.040	822.29
FNMA POOL #0580882 8.000% 05/01/2031 DD 05/01/01	12,013.120	12,614.28
FNMA POOL #0585074 6.500% 06/01/2031 DD 06/01/01	518.400	581.87
FNMA POOL #0586697 6.500% 06/01/2031 DD 06/01/01	841.314	944.32
FNMA POOL #0588938 6.500% 06/01/2031 DD 06/01/01	2,954.860	3,316.62
FNMA POOL #0589448 6.500% 07/01/2031 DD 07/01/01	619.820	700.33
FNMA POOL #0593152 6.500% 07/01/2031 DD 07/01/01	410.200	460.42
FNMA POOL #0599671 6.500% 09/01/2031 DD 08/01/01	2,504.790	2,811.45
FNMA POOL #0606552 7.000% 09/01/2031 DD 09/01/01	9,116.410	10,494.71
FNMA POOL #0609848 6.500% 10/01/2031 DD 10/01/01	1,031.230	1,157.48
FNMA POOL #0619179 8.000% 11/01/2031 DD 11/01/01	4,881.500	5,101.71
FNMA POOL #0635897 7.000% 04/01/2032 DD 03/01/02	1,573.700	1,578.19
FNMA POOL #0637583 7.000% 03/01/2032 DD 03/01/02	1,134.470	1,148.65
FNMA POOL #0639055 6.500% 05/01/2032 DD 05/01/02	297.070	333.44
FNMA POOL #0639722 8.000% 03/01/2032 DD 03/01/02	5,328.160	5,468.33
FNMA POOL #0AH0945 4.000% 12/01/2040 DD 12/01/10	15,240.507	16,708.00

Security Description	Shares/Par	Base Market Value
FNMA POOL #0AH0945 4.000% 12/01/2040 DD 12/01/10	41,911.361	45,946.96
FNMA POOL #0AH1016 4.000% 12/01/2040 DD 12/01/10	57,884.427	63,794.52
FNMA POOL #0AH1016 4.000% 12/01/2040 DD 12/01/10	21,048.871	23,197.99
FNMA POOL #0AH4882 4.500% 02/01/2041 DD 02/01/11	83,846.502	93,846.57
FNMA POOL #0AH4882 4.500% 02/01/2041 DD 02/01/11	30,276.719	34,125.81
FNMA POOL #0AH5849 4.500% 02/01/2041 DD 02/01/11	480,127.130	541,282.19
FNMA POOL #0AH9342 4.000% 04/01/2041 DD 03/01/11	78,417.432	86,042.54
FNMA POOL #0AH9342 4.000% 04/01/2041 DD 03/01/11	27,828.092	30,534.02
FNMA POOL #0AI2116 4.000% 05/01/2041 DD 04/01/11	15,921.767	17,489.24
FNMA POOL #0AI2116 4.000% 05/01/2041 DD 04/01/11	44,339.691	48,704.87
FNMA POOL #0AI8485 5.000% 07/01/2041 DD 07/01/11	47,672.523	55,052.39
FNMA POOL #0AK1799 4.000% 01/01/2042 DD 01/01/12	20,363.534	22,406.37
FNMA POOL #0AK1799 4.000% 01/01/2042 DD 01/01/12	62,014.722	68,235.95
FNMA POOL #0AL1059 5.000% 10/01/2041 DD 11/01/11	59,941.930	69,722.84
FNMA POOL #0AL2465 3.000% 10/01/2027 DD 09/01/12	133,052.361	140,431.37
FNMA POOL #0AL2465 3.000% 10/01/2027 DD 09/01/12	374,954.223	395,748.99
FNMA POOL #0AL3433 4.000% 10/01/2041 DD 07/01/13	1,187.057	1,301.91
FNMA POOL #0AL3433 4.000% 10/01/2041 DD 07/01/13	5,721.953	6,275.58
FNMA POOL #0AL7083 6.500% 10/01/2039 DD 07/01/15	178,535.550	205,735.31
FNMA POOL #0AL6847 3.500% 05/01/2045 DD 05/01/15	298,921.970	323,006.47
FNMA POOL #0AL6847 3.500% 05/01/2045 DD 05/01/15	1,345,148.620	1,453,528.85
FNMA POOL #0AL7366 4.500% 08/01/2042 DD 09/01/15	365,975.028	407,057.59
FNMA POOL #0AL9867 3.000% 02/01/2032 DD 02/01/17	292,842.570	310,749.66
FNMA POOL #0AL9244 3.000% 10/01/2046 DD 10/01/16	642,375.200	679,873.05
FNMA POOL #0AL9244 3.000% 10/01/2046 DD 10/01/16	194,795.365	206,166.30
FNMA POOL #0AL9318 4.000% 10/01/2043 DD 10/01/16	392,458.590	433,815.04
FNMA POOL #0AL9405 3.500% 06/01/2044 DD 11/01/16	341,782.407	369,529.67
FNMA POOL #0AL9405 3.500% 06/01/2044 DD 11/01/16	969,059.276	1,047,731.39
FNMA POOL #0AL8168 4.000% 11/01/2042 DD 02/01/16	120,270.756	132,918.17
FNMA POOL #0AL8168 4.000% 11/01/2042 DD 02/01/16	43,734.464	48,333.49
FNMA POOL #0AO1013 3.500% 04/01/2042 DD 04/01/12	149,135.990	161,063.68
FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12	571,210.620	619,077.25
FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12	255,179.920	276,563.63
FNMA POOL #0AO4641 3.500% 06/01/2042 DD 05/01/12	213,889.410	231,155.82
FNMA POOL #0AO4641 3.500% 06/01/2042 DD 05/01/12	77,778.130	84,056.84
FNMA POOL #0AO5540 3.000% 07/01/2042 DD 07/01/12	83,771.410	89,036.56
FNMA POOL #0AP0987 3.500% 07/01/2042 DD 07/01/12	38,927.266	42,276.51
FNMA POOL #0AP0987 3.500% 07/01/2042 DD 07/01/12	109,723.648	119,164.10
FNMA POOL #0AQ7920 3.000% 12/01/2042 DD 12/01/12	135,319.010	143,880.74
FNMA POOL #0AR7400 3.000% 06/01/2043 DD 05/01/13	171,708.310	182,567.50
FNMA POOL #0AR7525 3.000% 03/01/2043 DD 03/01/13	407,661.960	433,463.75
FNMA POOL #0AR8293 3.000% 05/01/2043 DD 05/01/13	44,607.880	47,467.39
FNMA POOL #0AR8293 3.000% 05/01/2043 DD 05/01/13	122,673.301	130,537.05
FNMA POOL #0AR9198 3.000% 03/01/2043 DD 03/01/13	94,509.990	100,079.39
FNMA POOL #0AS0225 4.000% 08/01/2043 DD 07/01/13	11,613.649	12,800.55

Security Description	Shares/Par	Base Market Value
FNMA POOL #0AS0225 4.000% 08/01/2043 DD 07/01/13	41,158.007	45,364.29
FNMA POOL #0AS2502 4.000% 05/01/2044 DD 04/01/14	35,315.809	39,094.52
FNMA POOL #0AS2502 4.000% 05/01/2044 DD 04/01/14	99,534.863	110,184.88
FNMA POOL #0AS4315 2.500% 01/01/2030 DD 01/01/15	263,599.650	275,155.93
FNMA POOL #0AS6192 3.500% 11/01/2045 DD 10/01/15	0.001	0.00
FNMA POOL #0AS5938 3.500% 10/01/2045 DD 09/01/15	62,040.020	66,549.13
FNMA POOL #0AS7099 3.000% 05/01/2046 DD 04/01/16	633,329.510	664,172.47
FNMA POOL #0AS7099 3.000% 05/01/2046 DD 04/01/16	147,957.290	155,162.77
FNMA POOL #0AS6320 3.000% 12/01/2030 DD 12/01/15	130,172.811	138,325.10
FNMA POOL #0AS6320 3.000% 12/01/2030 DD 12/01/15	449,187.853	477,318.98
FNMA POOL #0AS6633 3.000% 02/01/2046 DD 01/01/16	137,869.260	144,585.51
FNMA POOL #0AS6633 3.000% 02/01/2046 DD 01/01/16	408,094.090	427,974.24
FNMA POOL #0AS6973 3.000% 04/01/2036 DD 03/01/16	189,425.576	199,115.18
FNMA POOL #0AS6973 3.000% 04/01/2036 DD 03/01/16	66,411.440	69,808.56
FNMA POOL #0AS7603 4.000% 07/01/2046 DD 06/01/16	186,300.370	202,203.47
FNMA POOL #0AS7603 4.000% 07/01/2046 DD 06/01/16	58,336.480	63,316.24
FNMA POOL #0AS7800 3.000% 08/01/2046 DD 07/01/16	106,301.400	111,433.65
FNMA POOL #0AS8784 3.000% 02/01/2047 DD 01/01/17	134,787.630	141,653.21
FNMA POOL #0AS8784 3.000% 02/01/2047 DD 01/01/17	409,264.200	430,110.59
FNMA POOL #0AS9676 4.000% 05/01/2047 DD 05/01/17	112,095.619	121,756.66
FNMA POOL #0AS9676 4.000% 05/01/2047 DD 05/01/17	298,388.564	324,105.39
FNMA POOL #0AS9980 4.000% 06/01/2044 DD 06/01/17	359,623.049	395,530.65
FNMA POOL #0AS9980 4.000% 06/01/2044 DD 06/01/17	127,601.461	140,342.20
FNMA POOL #0AT2016 3.000% 04/01/2043 DD 04/01/13	236,776.078	251,520.93
FNMA POOL #0AT2016 3.000% 04/01/2043 DD 04/01/13	621,266.595	659,954.97
FNMA POOL #0AT2014 3.000% 04/01/2043 DD 04/01/13	49,852.923	53,003.28
FNMA POOL #0AT2014 3.000% 04/01/2043 DD 04/01/13	137,096.571	145,760.11
FNMA POOL #0AT2015 3.000% 04/01/2043 DD 04/01/13	128,201.580	135,755.65
FNMA POOL #0AU1632 3.000% 07/01/2043 DD 07/01/13	63,887.740	68,214.70
FNMA POOL #0AU8537 4.000% 10/01/2043 DD 10/01/13	7,237.188	8,013.95
FNMA POOL #0AU8537 4.000% 10/01/2043 DD 10/01/13	20,396.228	22,585.34
FNMA POOL #0AV4545 4.000% 02/01/2044 DD 02/01/14	63,148.846	69,899.66
FNMA POOL #0AV4545 4.000% 02/01/2044 DD 02/01/14	173,659.700	192,224.48
FNMA POOL #0AW8155 3.000% 01/01/2027 DD 09/01/14	154,479.113	163,120.80
FNMA POOL #0AW8155 3.000% 01/01/2027 DD 09/01/14	435,326.710	459,679.23
FNMA POOL #0AW8165 4.000% 01/01/2042 DD 09/01/14	127,624.445	140,400.74
FNMA POOL #0AW8165 4.000% 01/01/2042 DD 09/01/14	39,632.388	43,599.93
FNMA POOL #0AY5322 2.500% 04/01/2030 DD 03/01/15	184,238.910	192,404.27
FNMA POOL #0AY5322 2.500% 04/01/2030 DD 03/01/15	355,801.290	371,570.19
FNMA POOL #0641208 7.000% 06/01/2032 DD 06/01/02	4,368.530	4,611.60
FNMA POOL #0643137 7.000% 05/01/2032 DD 05/01/02	3,053.580	3,186.23
FNMA POOL #0647998 7.000% 06/01/2032 DD 06/01/02	11,506.810	12,671.91
FNMA POOL #0647416 7.000% 09/01/2032 DD 09/01/02	6,564.265	6,776.28
FNMA POOL #0654349 7.000% 06/01/2032 DD 07/01/02	4,590.990	4,703.42
FNMA POOL #0655013 7.000% 08/01/2032 DD 08/01/02	11,171.222	12,514.64

Security Description	Shares/Par	Base Market Value
FNMA POOL #0655083 6.500% 08/01/2032 DD 08/01/02	331.530	372.12
FNMA POOL #0665647 6.500% 10/01/2032 DD 10/01/02	1,087.130	1,220.23
FNMA POOL #0688386 6.500% 02/01/2033 DD 02/01/03	1,904.170	2,137.30
FNMA POOL #0726938 4.500% 08/01/2033 DD 08/01/03	1,459.320	1,616.92
FNMA POOL #0738582 7.000% 10/01/2032 DD 09/01/03	1,448.380	1,645.79
FNMA POOL #0740040 7.000% 09/01/2033 DD 09/01/03	14,307.783	14,722.37
FNMA POOL #0740597 7.000% 12/01/2030 DD 09/01/03	1,091.610	1,103.69
FNMA POOL #0743381 7.000% 08/01/2028 DD 10/01/03	6,344.000	6,862.28
FNMA POOL #0743515 7.000% 10/01/2033 DD 10/01/03	4,027.090	4,484.32
FNMA POOL #0745814 6.500% 07/01/2036 DD 08/01/06	21,208.570	24,365.09
FNMA POOL #0745932 6.500% 11/01/2036 DD 10/01/06	19,817.360	22,906.12
FNMA POOL #0745948 6.500% 10/01/2036 DD 10/01/06	22,085.450	27,194.81
FNMA POOL #0753118 4.500% 12/01/2033 DD 12/01/03	2,606.640	2,865.59
FNMA POOL #0776738 4.500% 05/01/2034 DD 05/01/04	816.300	907.87
FNMA POOL #0787486 6.500% 06/01/2034 DD 06/01/04	11,718.420	13,418.66
FNMA POOL #0BA4733 3.500% 12/01/2045 DD 12/01/15	0.000	0.00
FNMA POOL #0BA6375 3.500% 12/01/2045 DD 12/01/15	0.003	0.00
FNMA POOL #0BC0880 3.500% 05/01/2046 DD 05/01/16	0.001	0.00
FNMA POOL #0BC0880 3.500% 05/01/2046 DD 05/01/16	0.001	0.00
FNMA POOL #0BC1511 4.000% 08/01/2046 DD 08/01/16	97,006.983	105,244.21
FNMA POOL #0BD2440 3.500% 01/01/2047 DD 01/01/17	0.000	0.00
FNMA POOL #0BD7043 4.000% 03/01/2047 DD 03/01/17	129,409.969	140,566.51
FNMA POOL #0BD7043 4.000% 03/01/2047 DD 03/01/17	46,461.463	50,466.94
FNMA POOL #0BE2678 4.000% 05/01/2047 DD 05/01/17	194,371.541	212,279.79
FNMA POOL #0BE2678 4.000% 05/01/2047 DD 05/01/17	68,971.927	75,326.59
FNMA POOL #0BE3667 3.500% 06/01/2047 DD 06/01/17	93,909.820	100,611.45
FNMA POOL #0BE3667 3.500% 06/01/2047 DD 06/01/17	34,149.080	36,586.04
FNMA POOL #0BE7557 3.500% 02/01/2047 DD 02/01/17	170,604.460	182,042.37
FNMA POOL #0BF0451 3.500% 06/01/2041 DD 08/01/20	2,324,030.537	2,512,169.38
FNMA POOL #0BF0451 3.500% 06/01/2041 DD 08/01/20	811,904.045	877,630.67
FNMA POOL #0BJ2545 3.000% 12/01/2047 DD 12/01/17	575,241.498	601,041.14
FNMA POOL #0BJ2545 3.000% 12/01/2047 DD 12/01/17	618,669.269	646,416.65
FNMA POOL #0BK0436 3.000% 12/01/2049 DD 12/01/19	79,160.646	83,416.90
FNMA POOL #0BK0436 3.000% 12/01/2049 DD 12/01/19	222,827.790	234,808.63
FNMA POOL #0BK6111 4.000% 07/01/2048 DD 07/01/18	601,489.090	650,584.43
FNMA POOL #0BM1761 4.000% 08/01/2044 DD 09/01/17	20,985.119	23,223.68
FNMA POOL #0BM1761 4.000% 08/01/2044 DD 09/01/17	72,570.458	80,311.83
FNMA POOL #0BM1277 4.000% 05/01/2047 DD 05/01/17	172,312.222	188,167.70
FNMA POOL #0BM1277 4.000% 05/01/2047 DD 05/01/17	73,411.811	80,166.87
FNMA POOL #0BM4480 3.500% 10/01/2048 DD 09/01/18	61,625.992	66,974.16
FNMA POOL #0BM4480 3.500% 10/01/2048 DD 09/01/18	21,866.873	23,764.57
FNMA POOL #0BM4142 4.000% 09/01/2046 DD 06/01/18	208,872.120	229,938.10
FNMA POOL #0BM4142 4.000% 09/01/2046 DD 06/01/18	75,952.083	83,612.30
FNMA POOL #0BM4830 3.500% 02/01/2047 DD 10/01/18	385,997.442	415,215.53
FNMA POOL #0BM4830 3.500% 02/01/2047 DD 10/01/18	1,094,041.429	1,176,854.92



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
FNMA POOL #0BM6152 3.500% 06/01/2044 DD 10/01/19	871,492.872	950,340.80
FNMA POOL #0BM6152 3.500% 06/01/2044 DD 10/01/19	294,516.600	321,162.86
FNMA POOL #0BN5321 4.500% 03/01/2049 DD 03/01/19	882,899.335	976,594.57
FNMA POOL #0BN5321 4.500% 03/01/2049 DD 03/01/19	315,137.860	348,580.99
FNMA POOL #0BN7753 3.000% 09/01/2049 DD 09/01/19	0.003	0.00
FNMA POOL #0BO5032 3.000% 12/01/2049 DD 12/01/19	149,235.896	157,491.17
FNMA POOL #0BO5032 3.000% 12/01/2049 DD 12/01/19	49,236.653	51,960.28
FNMA POOL #0BO7242 3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA POOL #0BO8749 3.000% 03/01/2050 DD 03/01/20	0.000	0.00
FNMA POOL #0BO9482 3.000% 12/01/2049 DD 12/01/19	0.000	0.00
FNMA POOL #0BO9482 3.000% 12/01/2049 DD 12/01/19	0.003	0.00
FNMA POOL #0BP1511 3.000% 02/01/2050 DD 02/01/20	0.000	0.00
FNMA POOL #0BP5474 2.500% 06/01/2050 DD 06/01/20	715,017.921	733,897.01
FNMA POOL #0BP5474 2.500% 06/01/2050 DD 06/01/20	253,736.548	260,436.12
FNMA POOL #0BP5482 2.500% 06/01/2050 DD 06/01/20	1,189,708.223	1,221,120.87
FNMA POOL #0BP5482 2.500% 06/01/2050 DD 06/01/20	422,194.250	433,341.72
FNMA POOL #0BP5502 2.500% 06/01/2050 DD 06/01/20	301,096.645	309,046.70
FNMA POOL #0BP5502 2.500% 06/01/2050 DD 06/01/20	106,863.051	109,684.63
FNMA POOL #0BP7615 2.500% 11/01/2050 DD 11/01/20	2,000,000.908	2,048,907.18
FNMA POOL #0BP8762 2.500% 07/01/2050 DD 06/01/20	678,717.675	696,638.31
FNMA POOL #0BP8762 2.500% 07/01/2050 DD 06/01/20	240,858.818	247,218.37
FNMA POOL #0BP9537 2.500% 07/01/2050 DD 07/01/20	1,629,414.436	1,672,436.94
FNMA POOL #0BP9537 2.500% 07/01/2050 DD 07/01/20	564,971.458	579,888.77
FNMA POOL #0BQ0212 2.500% 08/01/2050 DD 08/01/20	822,115.960	843,822.83
FNMA POOL #0BQ0212 2.500% 08/01/2050 DD 08/01/20	291,748.470	299,451.70
FNMA POOL #0CA0522 3.000% 10/01/2047 DD 09/01/17	96,455.819	98,905.84
FNMA POOL #0CA0522 3.000% 10/01/2047 DD 09/01/17	271,844.696	278,749.67
FNMA POOL #0CA0983 4.500% 01/01/2048 DD 12/01/17	500,731.370	547,716.88
FNMA POOL #0CA1255 4.000% 02/01/2048 DD 02/01/18	184,773.488	201,054.17
FNMA POOL #0CA1255 4.000% 02/01/2048 DD 02/01/18	66,064.039	71,885.04
FNMA POOL #0CA2054 4.500% 07/01/2048 DD 06/01/18	243,252.423	265,409.90
FNMA POOL #0CA2169 4.500% 08/01/2048 DD 07/01/18	682,823.029	746,163.62
FNMA POOL #0CA2169 4.500% 08/01/2048 DD 07/01/18	232,400.473	253,958.60
FNMA POOL #0CA2200 4.500% 08/01/2048 DD 07/01/18	1,569,615.677	1,728,444.27
FNMA POOL #0CA2200 4.500% 08/01/2048 DD 07/01/18	544,486.100	599,582.37
FNMA POOL #0CA3467 3.500% 05/01/2049 DD 04/01/19	2,184,296.091	2,350,211.84
FNMA POOL #0CA3467 3.500% 05/01/2049 DD 04/01/19	759,630.183	817,330.51
FNMA POOL #0CA4128 3.000% 09/01/2049 DD 08/01/19	77,648.987	81,228.12
FNMA POOL #0CA4657 3.500% 10/01/2048 DD 11/01/19	298,306.810	317,867.82
FNMA POOL #0CA4657 3.500% 10/01/2048 DD 11/01/19	880,794.742	938,551.51
FNMA POOL #0CA4666 4.000% 10/01/2048 DD 11/01/19	129,575.373	140,900.28
FNMA POOL #0CA4666 4.000% 10/01/2048 DD 11/01/19	388,719.008	422,693.12
FNMA POOL #0CA4881 2.500% 12/01/2034 DD 12/01/19	1,221,001.053	1,280,071.41
FNMA POOL #0CA4881 2.500% 12/01/2034 DD 12/01/19	3,423,757.028	3,589,393.70
FNMA POOL #0CA4860 3.000% 12/01/2049 DD 11/01/19	484,455.656	506,649.82



Security Description	Shares/Par	Base Market Value
FNMA POOL #0CA4860 3.000% 12/01/2049 DD 11/01/19	1,375,184.924	1,438,185.71
FNMA POOL #0CA5549 3.000% 04/01/2050 DD 03/01/20	0.000	0.00
FNMA POOL #0CA6074 2.500% 06/01/2050 DD 05/01/20	0.001	0.00
FNMA POOL #0CA6074 2.500% 06/01/2050 DD 05/01/20	0.001	0.00
FNMA POOL #0CA7087 4.500% 09/01/2050 DD 08/01/20	508,014.168	558,942.13
FNMA POOL #0CA7087 4.500% 09/01/2050 DD 08/01/20	183,059.216	201,410.74
FNMA POOL #0CA7144 2.500% 09/01/2035 DD 09/01/20	1,486,487.131	1,559,850.30
FNMA POOL #0CA7144 2.500% 09/01/2035 DD 09/01/20	527,838.934	553,889.57
FNMA POOL #0CA6305 2.500% 07/01/2050 DD 06/01/20	999,900.084	1,026,301.11
FNMA POOL #0CA6847 2.500% 08/01/2035 DD 08/01/20	1,097,317.884	1,151,548.26
FNMA POOL #0CA6847 2.500% 08/01/2035 DD 08/01/20	382,512.268	401,416.35
FNMA POOL #0CA6937 3.000% 09/01/2050 DD 08/01/20	505,125.236	535,527.44
FNMA POOL #0CA6937 3.000% 09/01/2050 DD 08/01/20	1,465,496.845	1,553,701.38
FNMA POOL #0CA7009 2.500% 09/01/2050 DD 08/01/20	1,512,584.639	1,555,807.40
FNMA POOL #0CA7009 2.500% 09/01/2050 DD 08/01/20	543,128.107	558,648.23
FNMA POOL #0CA8284 3.000% 12/01/2050 DD 12/01/20	2,851,391.544	3,057,074.91
FNMA POOL #0CA8284 3.000% 12/01/2050 DD 12/01/20	999,700.674	1,071,813.46
FNMA POOL #0FM1754 3.500% 02/01/2047 DD 10/01/19	0.001	0.00
FNMA POOL #0FM1528 3.000% 02/01/2047 DD 09/01/19	287,336.690	305,264.86
FNMA POOL #0FM1528 3.000% 02/01/2047 DD 09/01/19	104,484.995	111,004.26
FNMA POOL #0FM2016 3.000% 11/01/2049 DD 11/01/19	0.000	0.00
FNMA POOL #0FM2050 3.000% 12/01/2049 DD 12/01/19	1,254,379.514	1,312,198.57
FNMA POOL #0FM2419 3.000% 02/01/2050 DD 02/01/20	0.001	0.00
FNMA POOL #0FM3524 3.000% 04/01/2032 DD 06/01/20	2,044,873.080	2,168,973.91
FNMA POOL #0FM3524 3.000% 04/01/2032 DD 06/01/20	725,667.439	769,707.30
FNMA POOL #0FM2743 3.000% 02/01/2034 DD 03/01/20	347,166.819	366,850.04
FNMA POOL #0FM2743 3.000% 02/01/2034 DD 03/01/20	978,288.830	1,033,754.59
FNMA POOL #0FM2801 3.000% 03/01/2050 DD 03/01/20	884,727.764	927,837.55
FNMA POOL #0FM2801 3.000% 03/01/2050 DD 03/01/20	310,033.155	325,140.02
FNMA POOL #0FM3022 3.500% 09/01/2032 DD 04/01/20	668,133.496	711,593.90
FNMA POOL #0FM3022 3.500% 09/01/2032 DD 04/01/20	237,100.329	252,523.11
FNMA POOL #0FM3098 3.500% 08/01/2030 DD 04/01/20	176,262.613	187,878.51
FNMA POOL #0FM3098 3.500% 08/01/2030 DD 04/01/20	496,725.422	529,460.15
FNMA POOL #0FM3926 3.000% 06/01/2050 DD 07/01/20	0.002	0.00
FNMA POOL #0FM4317 3.000% 09/01/2050 DD 09/01/20	69,687.941	72,942.17
FNMA POOL #0FM4536 3.000% 06/01/2050 DD 10/01/20	5,000,002.390	5,230,471.25
FNMA POOL #0FM4722 3.000% 06/01/2050 DD 10/01/20	0.004	0.00
FNMA POOL #0FM5000 3.500% 07/01/2050 DD 11/01/20	1,999,800.256	2,124,553.42
FNMA POOL #0FM6471 2.000% 02/01/2051 DD 03/01/21	1,396,674.044	1,393,520.24
FNMA POOL #0FM6471 2.000% 02/01/2051 DD 03/01/21	489,615.679	488,510.09
FNMA POOL #0888632 5.000% 04/01/2036 DD 08/01/07	27,901.560	32,320.45
FNMA POOL #0888743 6.000% 01/01/2036 DD 09/01/07	94,046.180	112,383.71
FNMA POOL #0909686 6.500% 02/01/2037 DD 01/01/07	1,893.480	2,175.55
FNMA POOL #0931135 4.500% 05/01/2039 DD 05/01/09	44,130.530	49,499.77
FNMA POOL #0AB1388 4.500% 08/01/2040 DD 07/01/10	163,225.880	183,321.50

Security Description	Shares/Par	Base Market Value
FNMA POOL #0AB1389 4.500% 08/01/2040 DD 07/01/10	117,042.130	131,228.86
FNMA POOL #0AB2345 4.500% 02/01/2041 DD 01/01/11	539,244.775	604,773.71
FNMA POOL #0AB2345 4.500% 02/01/2041 DD 01/01/11	192,653.684	216,064.93
FNMA POOL #0AB4530 4.000% 02/01/2042 DD 01/01/12	47,096.353	51,807.32
FNMA POOL #0AB4530 4.000% 02/01/2042 DD 01/01/12	129,514.913	142,470.07
FNMA POOL #0AB7615 3.500% 01/01/2043 DD 12/01/12	161,761.820	175,815.46
FNMA POOL #0AB8897 3.000% 04/01/2043 DD 03/01/13	99,346.946	105,631.02
FNMA POOL #0AB8897 3.000% 04/01/2043 DD 03/01/13	36,125.870	38,410.97
FNMA POOL #0AC1578 4.000% 08/01/2039 DD 08/01/09	59,265.588	65,303.07
FNMA POOL #0AC1578 4.000% 08/01/2039 DD 08/01/09	21,551.062	23,746.51
FNMA POOL #0AC3652 4.000% 10/01/2039 DD 09/01/09	81,955.730	90,737.39
FNMA POOL #0AC3652 4.000% 10/01/2039 DD 09/01/09	29,799.059	32,992.07
FNMA POOL #0MA0293 4.500% 01/01/2030 DD 12/01/09	7,688.364	8,437.97
FNMA POOL #0MA0293 4.500% 01/01/2030 DD 12/01/09	21,143.053	23,204.47
FNMA POOL #0MA0583 4.000% 12/01/2040 DD 11/01/10	36,472.072	40,138.40
FNMA POOL #0MA0583 4.000% 12/01/2040 DD 11/01/10	106,582.585	117,296.71
FNMA POOL #0MA0765 4.000% 06/01/2026 DD 05/01/11	25,320.950	27,023.20
FNMA POOL #0MA1214 3.000% 10/01/2042 DD 09/01/12	46,063.318	47,386.76
FNMA POOL #0MA1214 3.000% 10/01/2042 DD 09/01/12	16,694.075	17,173.71
FNMA POOL #0MA1188 3.000% 09/01/2042 DD 08/01/12	1,521,503.440	1,566,153.02
FNMA POOL #0MA1188 3.000% 09/01/2042 DD 08/01/12	535,146.713	550,850.97
FNMA POOL #0MA1505 3.000% 07/01/2043 DD 06/01/13	59,369.548	63,482.65
FNMA POOL #0MA1505 3.000% 07/01/2043 DD 06/01/13	167,310.463	178,901.68
FNMA POOL #0MA2671 3.500% 07/01/2046 DD 06/01/16	99,859.820	106,765.20
FNMA POOL #0MA2248 3.000% 04/01/2045 DD 03/01/15	4,635.068	4,767.06
FNMA POOL #0MA2248 3.000% 04/01/2045 DD 03/01/15	1,635.978	1,682.56
FNMA POOL #0MA2458 4.000% 11/01/2045 DD 10/01/15	269,940.150	295,509.48
FNMA POOL #0MA2458 4.000% 11/01/2045 DD 10/01/15	95,778.217	104,850.54
FNMA POOL #0MA3496 4.500% 06/01/2048 DD 09/01/18	161,773.720	176,057.87
FNMA POOL #0MA3496 4.500% 06/01/2048 DD 09/01/18	88,240.160	96,031.51
FNMA POOL #0MA2863 3.000% 01/01/2047 DD 12/01/16	149,953.330	157,062.58
FNMA POOL #0MA3187 2.500% 11/01/2032 DD 10/01/17	195,077.762	202,990.79
FNMA POOL #0MA3305 3.500% 02/01/2048 DD 02/01/18	883,379.239	936,531.01
FNMA POOL #0MA3385 4.500% 04/01/2048 DD 05/01/18	442,101.210	480,972.76
FNMA POOL #0MA3385 4.500% 04/01/2048 DD 05/01/18	171,928.100	187,044.80
FNMA POOL #0MA3741 3.000% 08/01/2039 DD 07/01/19	0.001	0.00
FNMA POOL #0MA3745 3.500% 08/01/2049 DD 07/01/19	1,999,800.236	2,110,906.72
FNMA POOL #0MA3745 3.500% 08/01/2049 DD 07/01/19	999,900.118	1,055,453.36
FNMA POOL #0MA3868 3.000% 11/01/2039 DD 11/01/19	0.004	0.00
FNMA POOL #0MA3871 3.000% 11/01/2049 DD 11/01/19	1,000,000.086	1,046,093.84
FNMA POOL #0MA3871 3.000% 11/01/2049 DD 11/01/19	6,000,000.516	6,276,563.04
FNMA POOL #0MA3890 3.000% 12/01/2039 DD 12/01/19	497,064.541	519,976.11
FNMA POOL #0MA3934 3.000% 01/01/2039 DD 01/01/20	0.003	0.00
FNMA POOL #0MA3960 3.000% 03/01/2050 DD 02/01/20	2,000,000.020	2,083,366.56
FNMA POOL #0MA3961 3.500% 03/01/2050 DD 02/01/20	999,900.269	1,062,276.86

Security Description	Shares/Par	Base Market Value
FNMA POOL #0MA4047 2.000% 06/01/2050 DD 05/01/20	0.003	0.00
FNMA POOL #0MA4157 1.500% 09/01/2050 DD 09/01/20	356,019.155	344,246.19
FNMA POOL #0MA4205 1.500% 11/01/2035 DD 11/01/20	147,361.001	148,073.72
FNMA POOL #0MA4205 1.500% 11/01/2035 DD 11/01/20	245,600.377	246,788.23
FNMA POOL #0MA4183 2.500% 11/01/2050 DD 10/01/20	999,900.653	1,026,301.69
FNMA POOL #0MA4183 2.500% 11/01/2050 DD 10/01/20	999,900.653	1,026,301.69
FNMA POOL #0MA4236 1.500% 01/01/2051 DD 12/01/20	193,522.768	187,122.90
FNMA POOL #0MA4236 1.500% 01/01/2051 DD 12/01/20	337,424.213	326,265.47
FNMA POOL #0MA4255 2.000% 01/01/2050 DD 01/01/21	677,366.085	675,836.54
FNMA POOL #0MA4255 2.000% 01/01/2050 DD 01/01/21	2,350,858.417	2,345,549.99
FNMA POOL #0MA4278 1.500% 03/01/2036 DD 02/01/21	198,883.210	199,847.90
FNMA POOL #0MA4278 1.500% 03/01/2036 DD 02/01/21	328,157.290	329,749.03
FNMA POOL #0AD4775 4.000% 03/01/2025 DD 03/01/10	50,164.940	53,428.57
FNMA POOL #0AD8036 4.500% 08/01/2040 DD 07/01/10	14,617.932	16,481.32
FNMA POOL #0AD8036 4.500% 08/01/2040 DD 07/01/10	59,051.417	66,578.88
FNMA POOL #0AD9816 4.000% 07/01/2025 DD 07/01/10	14,996.810	15,963.90
FNMA POOL #0AE0828 3.500% 02/01/2041 DD 01/01/11	182,317.030	196,879.40
FERRELLGAS LP / FERRELLGA 144A 5.375% 04/01/2026 DD 03/30/21	355,000.000	352,621.50
FERRELLGAS LP / FERRELLGA 144A 5.375% 04/01/2026 DD 03/30/21	203,000.000	201,639.90
FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21	391,000.000	385,721.50
FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21	221,000.000	218,016.50
STELLANTIS NV 5.250% 04/15/2023 DD 04/14/15	492,000.000	532,132.44
STELLANTIS NV 5.250% 04/15/2023 DD 04/14/15	1,432,000.000	1,548,808.24
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20	1,037,111.150	1,037,579.30
ELLINGTON FINANCIAL 2 A1 144A VAR RT 10/25/2065 DD 10/01/20	388,842.780	389,018.30
ELLINGTON FINANCIAL 1 M1 144A VAR RT 05/25/2065 DD 05/01/20	105,000.000	111,240.24
ELLINGTON FINANCIAL 1 A1 144A VAR RT 02/25/2066 DD 02/01/21	475,764.530	475,109.64
FIDELITY & GUARANTY LIFE 144A 5.500% 05/01/2025 DD 04/20/18	1,406,000.000	1,606,551.84
FIDELITY & GUARANTY LIFE 144A 5.500% 05/01/2025 DD 04/20/18	3,543,000.000	4,048,373.52
FIDELITY NATIONAL INFORMATION 0.600% 03/01/2024 DD 03/02/21	540,000.000	537,048.28
FIDELITY NATIONAL INFORMATION 0.600% 03/01/2024 DD 03/02/21	330,000.000	328,196.17
FIDELITY NATIONAL INFORMATION 2.250% 03/01/2031 DD 03/02/21	80,000.000	78,357.10
FIDELITY NATIONAL INFORMATION 2.250% 03/01/2031 DD 03/02/21	185,000.000	181,200.80
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19	129,000.000	133,681.93
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19	333,000.000	345,085.90
FILTRATION GROUP 3/18 (USD) TL	403,773.490	397,615.94
FILTRATION GROUP 3/18 (USD) TL	716,184.140	705,262.33
FILTRATION GROUP 10/20 INCREME	191,040.000	190,705.68
FILTRATION GROUP 10/20 INCREME	117,410.000	117,204.53
FINANCE OF AMERICA FUNDIN 144A 7.875% 11/15/2025 DD 11/05/20	726,000.000	750,974.40
FINANCE OF AMERICA FUNDIN 144A 7.875% 11/15/2025 DD 11/05/20	351,000.000	363,074.40
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19	182,694.860	184,413.62
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19	502,770.520	507,500.48
FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20	325,000.000	390,614.59
FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20	770,000.000	925,456.10

Security Description	Shares/Par	Base Market Value
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14	296,000.000	320,761.66
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14	848,000.000	918,938.82
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20	304,326.840	301,339.72
FIRSTKEY HOMES 202 SFR2 A 144A 1.266% 10/19/2037 DD 10/20/20	129,713.080	128,439.88
FISERV INC 3.500% 07/01/2029 DD 06/24/19	280,000.000	301,819.41
FISERV INC 3.500% 07/01/2029 DD 06/24/19	629,000.000	678,015.75
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	515,000.000	688,663.15
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	148,000.000	197,907.08
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	1,220,000.000	1,631,396.20
FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	360,000.000	481,395.60
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13	143,000.000	150,681.96
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13	4,164,000.000	4,387,690.08
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13	51,000.000	53,739.72
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17	4,159,000.000	4,221,385.00
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17	2,083,000.000	2,114,245.00
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17	295,000.000	317,125.00
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17	705,000.000	757,875.00
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	217,000.000	243,728.38
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	531,000.000	596,404.46
FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20	1,303,000.000	1,309,736.51
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20	1,393,017.030	1,409,010.54
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20	506,599.470	512,415.84
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20	915,230.320	920,607.39
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20	324,759.130	326,667.12
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19	122,420.040	123,468.93
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19	336,566.970	339,450.68
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19	50,096.980	50,526.21
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19	129,652.340	130,763.20
FLAGSHIP CREDIT AUTO 3 R 144A 0.000% 12/15/2027 DD 08/06/20	1,000.000	382,687.75
FLAGSHIP CREDIT AUTO 3 R 144A 0.000% 12/15/2027 DD 08/06/20	1,000.000	382,687.75
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20	413,233.950	413,773.22
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20	146,797.130	146,988.70
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 03/15/2027 DD 11/21/19	1,000.000	356,036.52
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19	1,453,790.460	1,470,718.54
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19	528,861.410	535,019.53
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19	879,206.670	887,756.78
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19	319,639.540	322,747.97
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 07/17/2028 DD 11/05/20	2,000.000	940,000.00
FLAGSHIP CREDIT AUTO 4 R 144A 0.000% 07/17/2028 DD 11/05/20	1,000.000	470,000.00
HILEX POLY/NOVOLEX 3/21 COV-LI 0.000% 03/02/2028 DD 02/16/21	550,000.030	542,525.53
HILEX POLY/NOVOLEX 3/21 COV-LI 0.000% 03/02/2028 DD 02/16/21	300,000.010	295,923.01
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17	187,000.000	189,842.40
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17	285,000.000	289,332.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18	974,000.000	1,021,482.50
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18	330,000.000	346,087.50

Security Description	Shares/Par	Base Market Value
FLEX LTD 3.750% 02/01/2026 DD 05/12/20	890,000.000	954,564.53
FLEX LTD 3.750% 02/01/2026 DD 05/12/20	2,794,000.000	2,996,689.11
FLUOR CORP 3.500% 12/15/2024 DD 11/25/14	755,000.000	777,177.37
FLUOR CORP 3.500% 12/15/2024 DD 11/25/14	278,000.000	286,165.97
FOMENTO ECONOMICO MEXICANO SAB 2.875% 05/10/2023 DD 05/10/13	160,000.000	166,616.00
FOMENTO ECONOMICO MEXICANO SAB 2.875% 05/10/2023 DD 05/10/13	360,000.000	374,886.00
FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20	30,000.000	29,882.40
FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20	40,000.000	39,843.20
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19	801,323.000	843,752.01
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19	334,963.000	352,698.86
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19	40,000,000.000	903,972.00
FONTAINEBLEAU MIAM FBLU B 144A 3.447% 12/10/2036 DD 12/01/19	352,931.000	369,491.51
FONTAINEBLEAU MIAM FBLU B 144A 3.447% 12/10/2036 DD 12/01/19	147,530.000	154,452.52
FONTAINEBLEAU MIAM FBLU D 144A VAR RT 12/10/2036 DD 12/01/19	133,000.000	138,130.26
FONTAINEBLEAU MIAM FBLU D 144A VAR RT 12/10/2036 DD 12/01/19	246,000.000	255,489.06
FONTAINEBLEAU MIAM FBLU F 144A VAR RT 12/10/2036 DD 12/01/19	251,000.000	252,848.46
FONTAINEBLEAU MIAM FBLU F 144A VAR RT 12/10/2036 DD 12/01/19	481,000.000	484,542.28
FONTAINEBLEAU MIAM FBLU G 144A VAR RT 12/10/2036 DD 12/01/19	201,000.000	199,428.04
FORD CREDIT AUTO OWNER TR A A2 1.030% 10/15/2022 DD 05/12/20	111,322.690	111,550.80
FORD CREDIT AUTO OWNER TR A A2 1.030% 10/15/2022 DD 05/12/20	314,137.300	314,781.00
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20	1,012,000.000	1,021,592.14
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20	359,000.000	362,402.75
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20	230,000.000	234,830.00
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20	650,000.000	663,650.00
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20	339,000.000	336,951.69
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20	956,000.000	950,223.66
FORD CREDIT AUTO OWNER TR A A2 0.170% 10/15/2023 DD 02/22/21	1,905,000.000	1,903,702.50
FORD CREDIT AUTO OWNER TR A A2 0.170% 10/15/2023 DD 02/22/21	5,178,000.000	5,174,473.26
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19	957,000.000	1,030,793.03
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19	2,600,000.000	2,800,482.62
FORD CREDIT AUTO LEASE TR A A2 0.190% 07/15/2023 DD 01/25/21	1,519,000.000	1,517,550.27
FORD CREDIT AUTO LEASE TR A A2 0.190% 07/15/2023 DD 01/25/21	4,129,000.000	4,125,059.28
FORD CREDIT AUTO LEASE TR A A3 0.260% 02/15/2024 DD 01/25/21	3,120,000.000	3,114,881.33
FORD CREDIT AUTO LEASE TR A A3 0.260% 02/15/2024 DD 01/25/21	1,148,000.000	1,146,116.59
FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18	331,436.340	335,385.04
FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18	800,210.990	809,744.62
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20	281,000.000	282,961.77
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20	793,000.000	798,536.25
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20	1,000,000.000	1,001,202.30
FORD CREDIT AUTO OWNER TR C A3 0.410% 07/15/2025 DD 11/20/20	2,667,000.000	2,670,206.53
FORD CREDIT AUTO OWNER TR C A4 0.510% 08/15/2026 DD 11/20/20	1,095,000.000	1,090,835.39
FORD CREDIT AUTO OWNER TR C A4 0.510% 08/15/2026 DD 11/20/20	389,000.000	387,520.52
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	156,000.000	196,689.48
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	351,000.000	442,551.33
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	125,000.000	157,603.75

Security Description	Shares/Par	Base Market Value
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	55,000.000	69,345.65
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	709,000.000	714,246.60
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	295,000.000	297,183.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	667,000.000	743,705.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	450,000.000	501,750.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	321,000.000	357,915.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	303,000.000	337,845.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	295,000.000	328,925.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	255,000.000	284,325.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	1,853,000.000	2,066,095.00
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20	700,000.000	780,500.00
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20	25,000.000	30,277.88
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20	445,000.000	538,946.18
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20	751,000.000	909,547.37
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20	60,000.000	72,666.90
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20	250,000.000	302,778.75
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20	275,000.000	333,056.63
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20	35,000.000	48,843.90
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20	96,000.000	133,971.84
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20	222,000.000	225,603.06
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20	200,000.000	203,246.00
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20	475,000.000	482,709.25
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20	331,000.000	336,372.13
FORD MOTOR CREDIT CO LLC 4.271% 01/09/2027 DD 01/09/20	584,000.000	605,900.00
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	1,551,000.000	1,673,497.98
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	4,557,000.000	4,916,911.86
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20	799,000.000	818,975.00
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20	255,000.000	261,375.00
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20	615,000.000	630,375.00
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20	506,000.000	518,650.00
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20	202,000.000	208,565.00
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20	205,000.000	211,662.50
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20	536,000.000	545,112.00
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20	1,356,000.000	1,379,052.00
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	200,000.000	198,398.00
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	957,000.000	949,334.43
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	205,000.000	203,357.95
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	377,000.000	373,980.23
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21	200,000.000	192,150.00
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21	266,000.000	255,559.50
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21	295,000.000	283,421.25
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21	646,000.000	620,644.50
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11	3,283,000.000	3,327,156.35
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11	904,000.000	916,158.80
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12	200,000.000	206,268.00

Security Description	Shares/Par	Base Market Value
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12	835,000.000	861,168.90
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12	200,000.000	206,268.00
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14	1,026,000.000	1,061,915.13
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14	2,508,000.000	2,595,792.54
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16	1,684,000.000	1,770,001.88
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16	2,442,000.000	2,566,712.94
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17	463,000.000	477,468.75
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17	101,000.000	104,156.25
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17	134,000.000	135,507.50
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17	87,000.000	87,978.75
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17	1,063,000.000	1,053,273.38
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17	2,094,000.000	2,074,839.56
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17	1,200,000.000	1,218,000.00
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17	320,000.000	324,800.00
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17	200,000.000	203,000.00
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17	200,000.000	203,000.00
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18	874,000.000	883,277.51
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18	2,344,000.000	2,368,881.56
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18	240,000.000	242,547.60
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18	200,000.000	202,123.00
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19	668,000.000	720,965.72
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19	205,000.000	221,254.45
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19	2,035,000.000	2,076,107.00
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19	810,000.000	826,362.00
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19	360,000.000	380,952.00
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19	200,000.000	211,640.00
FORESTAR GROUP INC 144A 8.000% 04/15/2024 DD 04/12/19	129,000.000	134,643.75
FORESTAR GROUP INC 144A 8.000% 04/15/2024 DD 04/12/19	331,000.000	345,481.25
FORTINET INC 1.000% 03/15/2026 DD 03/05/21	345,000.000	337,150.81
FORTINET INC 1.000% 03/15/2026 DD 03/05/21	210,000.000	205,222.23
HANSON BUILDING 4/17 COV-LITE TLB	272,583.970	272,652.12
HANSON BUILDING 4/17 COV-LITE TLB	153,858.770	153,897.23
FORTERRA FINANCE LLC / FR 144A 6.500% 07/15/2025 DD 07/16/20	38,000.000	40,850.00
FORTERRA FINANCE LLC / FR 144A 6.500% 07/15/2025 DD 07/16/20	104,000.000	111,800.00
FOUNDATION FINANCE T 1A C 144A 5.400% 07/15/2033 DD 12/13/17	500,000.000	506,288.60
FOUNDATION FINANCE T 1A C 144A 5.400% 07/15/2033 DD 12/13/17	1,046,000.000	1,059,155.75
FOUNDATION FINANCE T 1A D 144A 4.960% 05/15/2041 DD 03/26/21	100,000.000	100,000.00
FOUR SEASONS 12/13 TL	383,000.000	381,743.76
FOUR SEASONS 12/13 TL	785,392.440	782,816.35
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20	232,000.000	235,252.22
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20	100,000.000	101,401.82
FREDDIE MAC MULTIF MN1 M2 144A VAR RT 01/25/2051 DD 01/26/21	123,000.000	128,281.01
FREDDIE MAC MULTIF MN1 M2 144A VAR RT 01/25/2051 DD 01/26/21	62,000.000	64,661.97
FREDDIE MAC MULTIF MN1 B1 144A VAR RT 01/25/2051 DD 01/26/21	346,000.000	381,228.75
FREDDIE MAC MULTIF MN1 B1 144A VAR RT 01/25/2051 DD 01/26/21	42,000.000	46,276.32



Security Description	Shares/Par	Base Market Value
STACR TRUST 2018- HRP2 M3 144A VAR RT 02/25/2047 DD 11/20/18	120,000.000	120,903.74
STACR TRUST 2018- HRP2 M3 144A VAR RT 02/25/2047 DD 11/20/18	50,000.000	50,376.56
FREDDIE MAC STACR HQA1 B1 144A VAR RT 08/25/2033 DD 02/23/21	1,000,000.000	987,547.80
FREDDIE MAC STACR HQA1 B1 144A VAR RT 08/25/2033 DD 02/23/21	500,000.000	493,773.90
FREDDIE MAC STRUC DNA2 B1 144A VAR RT 08/25/2033 DD 03/09/21	700,000.000	693,000.28
FREDDIE MAC STRUC DNA2 B1 144A VAR RT 08/25/2033 DD 03/09/21	400,000.000	396,000.16
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20	819,253.000	826,025.03
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20	360,509.470	363,489.48
FREDDIE MAC STACR HQA4 M1 144A VAR RT 09/25/2050 DD 09/29/20	63,468.740	63,481.25
FREDDIE MAC STACR HQA4 M1 144A VAR RT 09/25/2050 DD 09/29/20	126,937.490	126,962.51
FREDDIE MAC STRUC HQA5 B1 144A VAR RT 11/25/2050 DD 11/20/20	105,000.000	107,600.54
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20	973,767.750	978,698.62
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20	432,511.050	434,701.16
FREDDIE MAC STACR DNA3 B1 144A VAR RT 06/25/2050 DD 07/08/20	400,000.000	412,716.84
FREDDIE MAC STACR DNA3 B1 144A VAR RT 06/25/2050 DD 07/08/20	220,000.000	226,994.26
FREDDIE MAC STACR DNA4 M1 144A VAR RT 08/25/2050 DD 08/25/20	32,727.750	32,727.74
FREDDIE MAC STACR DNA4 M1 144A VAR RT 08/25/2050 DD 08/25/20	65,455.500	65,455.48
FREDDIE MAC STACR DNA4 B1 144A VAR RT 08/25/2050 DD 08/25/20	410,000.000	431,537.92
FREDDIE MAC STACR DNA4 B1 144A VAR RT 08/25/2050 DD 08/25/20	200,000.000	210,506.30
FREDDIE MAC STACR DNA5 M1 144A VAR RT 10/25/2050 DD 10/20/20	25,217.820	25,217.81
FREDDIE MAC STACR DNA5 B1 144A VAR RT 10/25/2050 DD 10/20/20	100,000.000	103,815.18
FREDDIE MAC STACR DNA6 B1 144A VAR RT 12/25/2050 DD 12/18/20	594,000.000	584,754.03
FREDDIE MAC STACR DNA6 B1 144A VAR RT 12/25/2050 DD 12/18/20	287,000.000	282,532.67
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17	184,000.000	190,670.00
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17	111,000.000	115,023.75
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18	25,000.000	26,031.25
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18	55,000.000	57,268.75
FREEDOM MORTGAGE CORP 144A 7.625% 05/01/2026 DD 10/19/20	2,532,000.000	2,656,954.20
FREEDOM MORTGAGE CORP 144A 7.625% 05/01/2026 DD 10/19/20	1,259,000.000	1,321,131.65
FREEPOR-T-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12	2,600,000.000	2,633,215.00
FREEPOR-T-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13	269,000.000	280,117.77
FREEPOR-T-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13	97,000.000	101,009.01
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	1,135,000.000	1,362,726.40
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	75,000.000	90,048.00
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	30,000.000	36,019.20
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	480,000.000	576,307.20
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	860,000.000	1,032,550.40
FREEPOR-T-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	2,088,000.000	2,506,936.32
FREEPOR-T-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14	1,420,000.000	1,552,393.70
FREEPOR-T-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14	4,014,000.000	4,388,245.29
FREEPOR-T-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19	506,000.000	553,321.12
FREEPOR-T-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19	886,000.000	968,858.72
FREEPOR-T-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20	45,000.000	47,304.00
FREEPOR-T-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20	110,000.000	115,632.00
FREEPOR-T-MCMORAN INC 4.375% 08/01/2028 DD 07/27/20	10,000.000	10,607.50



Security Description	Shares/Par	Base Market Value
FREEMPORT-MCMORAN INC 4.375% 08/01/2028 DD 07/27/20	30,000.000	31,822.50
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20	325,000.000	353,673.13
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20	15,000.000	16,323.38
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20	35,000.000	38,087.88
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20	770,000.000	837,933.25
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12	738,000.000	767,879.95
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12	1,629,000.000	1,694,954.53
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16	15,000.000	15,431.25
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16	30,000.000	30,862.50
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18	278,000.000	295,722.50
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18	681,000.000	724,413.75
FRONTERA GENERATION 4/18 TLB	347,012.500	17,784.39
FRONTERA GENERATION 4/18 TLB	180,837.490	9,267.92
FRONTIER COMMUNICATIONS C 144A 5.875% 10/15/2027 DD 10/08/20	10,000.000	10,600.00
FRONTIER COMMUNICATIONS C 144A 5.875% 10/15/2027 DD 10/08/20	25,000.000	26,500.00
FRONTIER COMMUNICATIONS C 144A 5.000% 05/01/2028 DD 11/25/20	433,000.000	440,577.50
FRONTIER COMMUNICATIONS C 144A 5.000% 05/01/2028 DD 11/25/20	766,000.000	779,405.00
FRONTIER COMMUNICATIONS C 144A 6.750% 05/01/2029 DD 11/25/20	45,000.000	47,461.50
FRONTIER COMMUNICATIONS C 144A 6.750% 05/01/2029 DD 11/25/20	20,000.000	21,094.00
FULL HOUSE RESORTS INC 144A 8.250% 02/15/2028 DD 02/12/21	50,000.000	53,265.00
FULL HOUSE RESORTS INC 144A 8.250% 02/15/2028 DD 02/12/21	20,000.000	21,306.00
GA GLOBAL FUNDING TRUST 144A 1.625% 01/15/2026 DD 01/15/21	226,000.000	225,610.23
GA GLOBAL FUNDING TRUST 144A 1.625% 01/15/2026 DD 01/15/21	614,000.000	612,941.07
GATX CORP 4.350% 02/15/2024 DD 11/05/18	177,000.000	193,800.97
GATX CORP 4.350% 02/15/2024 DD 11/05/18	412,000.000	451,107.34
GCP APPLIED TECHNOLOGIES 144A 5.500% 04/15/2026 DD 04/10/18	40,000.000	41,148.00
GCP APPLIED TECHNOLOGIES 144A 5.500% 04/15/2026 DD 04/10/18	90,000.000	92,583.00
GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20	529,000.000	598,511.76
GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20	1,496,000.000	1,692,577.69
GCAT 2020-NQM2 TR NQM2 A2 144A VAR RT 004/25/2065 DD 07/01/20	265,570.850	269,470.70
GCAT 2020-NQM2 TR NQM2 A2 144A VAR RT 004/25/2065 DD 07/01/20	603,570.080	612,433.39
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20	330,000.000	337,837.50
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20	795,000.000	813,881.25
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20	197,727.960	201,622.07
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20	473,536.380	482,862.35
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19	60,000.000	66,075.00
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19	1,254,000.000	1,380,967.50
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19	548,000.000	603,485.00
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19	25,000.000	27,531.25
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19	655,000.000	690,206.25
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19	325,000.000	342,468.75
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19	30,000.000	31,612.50
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19	15,000.000	15,806.25
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20	163,000.000	167,890.00
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20	447,000.000	460,410.00

Security Description	Shares/Par	Base Market Value
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20	302,000.000	306,530.00
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20	827,000.000	839,405.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20	291,000.000	281,542.50
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20	808,000.000	781,740.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20	10,000.000	9,675.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20	20,000.000	19,350.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20	713,000.000	689,827.50
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20	457,000.000	442,147.50
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20	352,000.000	341,440.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20	50,000.000	48,500.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20	104,000.000	100,880.00
GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20	20,000.000	19,400.00
GNMA II POOL #OMA0391 3.000% 09/20/2042 DD 09/01/12	42,731.107	45,481.35
GNMA II POOL #OMA0533 3.000% 11/20/2042 DD 11/01/12	71,681.827	76,295.34
GNMA II POOL #OMA0533 3.000% 11/20/2042 DD 11/01/12	71,648.474	76,259.84
GNMA II POOL #OMA0624 3.000% 12/20/2042 DD 12/01/12	77,861.257	83,111.58
GNMA II POOL #OMA0698 3.000% 01/20/2043 DD 01/01/13	48,568.356	51,865.40
GNMA II POOL #OMA1284 3.000% 09/20/2043 DD 09/01/13	79,952.536	85,016.26
GNMA II POOL #OMA1374 3.000% 10/20/2043 DD 10/01/13	37,917.332	40,372.09
GNMA II POOL #OMA1374 3.000% 10/20/2043 DD 10/01/13	38,143.306	40,612.69
GNMA II POOL #OMA2678 3.500% 03/20/2045 DD 03/01/15	61,426.000	65,817.60
GNMA II POOL #OMA2304 4.000% 10/20/2044 DD 10/01/14	660,346.619	730,290.41
GNMA II POOL #OMA2304 4.000% 10/20/2044 DD 10/01/14	403,058.370	445,750.24
GNMA II POOL #OMA3521 3.500% 03/20/2046 DD 03/01/16	104,761.400	112,027.72
GNMA II POOL #OMA3521 3.500% 03/20/2046 DD 03/01/16	40,101.336	42,882.79
GNMA II POOL #OMA3522 4.000% 03/20/2046 DD 03/01/16	67,702.292	74,397.55
GNMA II POOL #OMA3522 4.000% 03/20/2046 DD 03/01/16	41,749.754	45,878.50
GNMA II POOL #OMA3596 3.000% 04/20/2046 DD 04/01/16	32,628.224	34,454.97
GNMA II POOL #OMA3596 3.000% 04/20/2046 DD 04/01/16	53,688.256	56,694.08
GNMA II POOL #OMA2826 3.500% 05/20/2045 DD 05/01/15	120,507.930	128,872.73
GNMA II POOL #OMA2893 4.000% 06/20/2045 DD 06/01/15	60,576.960	66,650.19
GNMA II POOL #OMA2893 4.000% 06/20/2045 DD 06/01/15	166,585.717	183,287.01
GNMA II POOL #OMA3035 4.000% 08/20/2045 DD 08/01/15	2,526,284.998	2,772,433.83
GNMA II POOL #OMA3035 4.000% 08/20/2045 DD 08/01/15	899,977.751	987,667.17
GNMA II POOL #OMA3105 3.500% 09/20/2045 DD 09/01/15	796,459.534	853,333.11
GNMA II POOL #OMA3105 3.500% 09/20/2045 DD 09/01/15	486,481.969	521,220.67
GNMA II POOL #OMA3245 4.000% 11/20/2045 DD 11/01/15	44,987.056	49,437.86
GNMA II POOL #OMA3245 4.000% 11/20/2045 DD 11/01/15	89,373.106	98,215.25
GNMA II POOL #OMA3245 4.000% 11/20/2045 DD 11/01/15	123,713.627	135,953.25
GNMA II POOL #OMA3245 4.000% 11/20/2045 DD 11/01/15	54,407.413	59,790.22
GNMA II POOL #OMA3377 4.000% 01/20/2046 DD 01/01/16	261,715.899	286,954.60
GNMA II POOL #OMA3377 4.000% 01/20/2046 DD 01/01/16	36,688.080	40,226.11
GNMA II POOL #OMA3377 4.000% 01/20/2046 DD 01/01/16	159,500.666	174,882.19
GNMA II POOL #OMA3377 4.000% 01/20/2046 DD 01/01/16	100,891.823	110,621.38
GNMA II POOL #OMA4382 3.500% 04/20/2047 DD 04/01/17	46,534.439	49,549.16

Security Description	Shares/Par	Base Market Value
GNMA II POOL #OMA4382 3.500% 04/20/2047 DD 04/01/17	131,134.270	139,629.76
GNMA II POOL #OMA4451 3.500% 05/20/2047 DD 05/01/17	542,281.478	578,594.22
GNMA II POOL #OMA4451 3.500% 05/20/2047 DD 05/01/17	186,508.541	198,997.69
GNMA II POOL #OMA3663 3.500% 05/20/2046 DD 05/01/16	1,461,030.915	1,569,688.24
GNMA II POOL #OMA3663 3.500% 05/20/2046 DD 05/01/16	516,907.547	555,350.12
GNMA II POOL #OMA4003 3.000% 10/20/2046 DD 10/01/16	927,819.176	977,067.29
GNMA II POOL #OMA4003 3.000% 10/20/2046 DD 10/01/16	565,652.336	595,676.84
GNMA II POOL #OMA4196 3.500% 01/20/2047 DD 01/01/17	16,445.481	17,504.02
GNMA II POOL #OMA4196 3.500% 01/20/2047 DD 01/01/17	45,224.988	48,135.97
GNMA II POOL #OMA4262 3.500% 02/20/2047 DD 02/01/17	367,439.986	392,017.04
GNMA II POOL #OMA4262 3.500% 02/20/2047 DD 02/01/17	1,010,436.238	1,078,021.55
GNMA II POOL #OMA4321 3.500% 02/20/2047 DD 03/01/17	865,198.866	922,483.97
GNMA II POOL #OMA4321 3.500% 02/20/2047 DD 03/01/17	295,186.775	314,731.19
GNMA II POOL #OMA4511 4.000% 06/20/2047 DD 06/01/17	308,004.642	333,760.34
GNMA II POOL #OMA4511 4.000% 06/20/2047 DD 06/01/17	112,003.295	121,369.14
GNMA II POOL #OMA4587 4.000% 07/20/2047 DD 07/01/17	906,762.746	983,060.97
GNMA II POOL #OMA4587 4.000% 07/20/2047 DD 07/01/17	322,449.728	349,581.79
GNMA II POOL #OMA4652 3.500% 08/20/2047 DD 08/01/17	15,676.523	16,694.22
GNMA II POOL #OMA4652 3.500% 08/20/2047 DD 08/01/17	77,215.079	82,227.78
GNMA II POOL #OMA4720 4.000% 09/20/2047 DD 09/01/17	197,233.126	212,802.17
GNMA II POOL #OMA4720 4.000% 09/20/2047 DD 09/01/17	596,110.717	643,166.06
GNMA II POOL #OMA4778 3.500% 10/20/2047 DD 10/01/17	66,849.614	71,413.10
GNMA II POOL #OMA4778 3.500% 10/20/2047 DD 10/01/17	106,959.374	114,260.96
GNMA II POOL #OMA4837 3.500% 11/20/2047 DD 11/01/17	160,058.020	170,697.83
GNMA II POOL #OMA4837 3.500% 11/20/2047 DD 11/01/17	67,144.227	71,607.62
GNMA II POOL #OMA4837 3.500% 11/20/2047 DD 11/01/17	450,907.829	480,881.80
GNMA II POOL #OMA4837 3.500% 11/20/2047 DD 11/01/17	39,496.603	42,122.13
GNMA II POOL #OMA4900 3.500% 12/20/2047 DD 12/01/17	420,704.127	447,767.15
GNMA II POOL #OMA4900 3.500% 12/20/2047 DD 12/01/17	1,010,476.289	1,075,478.14
GNMA II POOL #OMA4900 3.500% 12/20/2047 DD 12/01/17	115,833.856	123,285.21
GNMA II POOL #OMA4900 3.500% 12/20/2047 DD 12/01/17	313,651.424	333,827.97
GNMA II POOL #OMA4901 4.000% 12/20/2047 DD 12/01/17	742,294.633	801,392.54
GNMA II POOL #OMA4901 4.000% 12/20/2047 DD 12/01/17	263,566.636	284,550.54
GNMA II POOL #OMA5136 3.500% 04/20/2048 DD 04/01/18	345,828.940	368,350.49
GNMA II POOL #OMA5136 3.500% 04/20/2048 DD 04/01/18	997,014.375	1,061,943.31
GNMA II POOL #OMA5191 3.500% 05/20/2048 DD 05/01/18	14,535.610	15,493.67
GNMA II POOL #OMA5264 4.000% 06/20/2048 DD 06/01/18	252,205.964	271,375.94
GNMA II POOL #OMA5264 4.000% 06/20/2048 DD 06/01/18	413,998.458	445,466.15
GNMA II POOL #OMA6542 3.500% 03/20/2050 DD 03/01/20	180,171.689	190,158.85
GNMA II POOL #OMA6542 3.500% 03/20/2050 DD 03/01/20	292,778.910	309,008.04
GNMA II POOL #OMA6710 3.000% 06/20/2050 DD 06/01/20	370,590.403	386,212.75
GNMA II POOL #OMA6710 3.000% 06/20/2050 DD 06/01/20	611,698.753	637,485.09
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20	785,000.000	786,929.69
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20	279,000.000	279,685.84
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12	752,000.000	489,230.22

Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12	437,000.000	284,300.01
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12	1,745,000.000	1,723,189.77
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12	3,732,000.000	3,685,354.85
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12	646,000.000	604,634.29
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12	1,672,000.000	1,564,935.82
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12	2,081,000.000	2,103,622.55
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12	5,384,000.000	5,442,529.46
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13	19,854.100	20,009.43
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13	31,766.520	32,015.04
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13	259,000.000	270,898.80
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13	583,000.000	609,783.78
GS MORTGAGE SECURI GC14 F 144A VAR RT 08/10/2046 DD 08/01/13	548,000.000	349,886.88
GS MORTGAGE SECURI GC14 F 144A VAR RT 08/10/2046 DD 08/01/13	391,000.000	249,645.56
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13	1,017,000.000	507,043.05
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13	657,000.000	327,558.78
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03	113,832.960	131,892.62
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02	6,727.340	7,965.09
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02	31,765.970	36,917.39
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02	11,513.220	13,412.97
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02	2,457.230	2,798.13
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01	3,297.810	3,400.17
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02	1,123.220	1,265.40
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02	2,168.020	2,228.00
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02	10,128.970	11,691.26
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02	12,099.820	14,075.91
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02	71.505	71.79
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02	108.750	125.12
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02	48.068	49.22
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11	32,501.260	38,106.41
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11	49,893.720	55,949.12
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11	68,957.650	77,328.16
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94	834.110	886.25
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94	79.350	80.55
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94	1,197.400	1,202.14
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93	52.550	52.73
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94	44.230	44.42
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94	1,432.840	1,454.96
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94	5,983.710	6,061.14
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97	639.300	642.07
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99	124.395	124.88
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00	374.830	383.55
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09	81,031.130	94,033.42
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10	58,542.520	65,750.30
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99	1,413.790	1,419.07
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00	1,489.710	1,554.51

Security Description	Shares/Par	Base Market Value
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01	3,083.760	3,086.93
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00	3,773.380	3,868.77
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02	3,205.680	3,217.89
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02	12,510.720	14,289.87
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01	5,925.080	6,006.89
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01	891.310	914.80
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01	6,735.790	7,616.67
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01	836.060	918.71
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01	4,325.840	4,850.39
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93	1,468.400	1,474.40
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92	97.140	97.47
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95	2,383.240	2,600.99
GNMA POOL #0780397 8.000% 12/15/2022 DD 07/01/96	621.220	636.99
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01	4,387.250	5,301.93
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01	14,151.880	17,364.32
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02	4,945.570	5,847.62
GS MORTGAGE SECURI ROCK A 144A 5.366% 05/03/2032 DD 05/01/05	2,767,000.000	3,185,207.70
GS MORTGAGE SECURI ROCK A 144A 5.366% 05/03/2032 DD 05/01/05	1,037,000.000	1,193,733.42
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16	868,678.478	929,364.04
GNMA II POOL #0784114 3.500% 02/20/2046 DD 03/01/16	2,491,349.921	2,665,394.70
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06	22,981.022	2,298.10
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06	123,944.397	12,394.44
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06	4,969.693	670.91
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08	111,197.810	133,390.69
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11	30,209.910	36,199.52
GS MORTGAGE SECURITIES GC32 D 3.345% 07/10/2048 DD 07/01/15	117,000.000	107,670.34
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15	5,000,000.000	5,434,320.00
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16	396,000.000	431,498.71
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16	144,000.000	156,908.62
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14	365,000.000	393,447.77
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14	133,000.000	143,365.90
GS MORTGAGE SECURITIES GS2 A4 3.050% 05/10/2049 DD 05/01/16	4,828,087.000	5,153,181.41
GS MORTGAGE SECURI GC22 E 144A 3.582% 06/10/2047 DD 06/01/14	403,000.000	239,587.05
GS MORTGAGE SECURI GC22 E 144A 3.582% 06/10/2047 DD 06/01/14	459,000.000	272,879.54
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14	1,560,000.000	1,681,642.56
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14	4,015,000.000	4,328,073.64
GM FINANCIAL CONSUMER AUT 1 A3 2.320% 07/18/2022 DD 01/18/18	115,751.370	116,023.73
GM FINANCIAL CONSUMER AUT 1 A3 2.320% 07/18/2022 DD 01/18/18	42,102.080	42,201.15
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18	1,149,000.000	942,569.51
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18	394,000.000	323,213.57
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18	1,149,000.000	2,309.49
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18	394,000.000	791.94
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18	487,000.000	380,087.92
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18	1,243,000.000	970,121.72
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18	487,000.000	2,430.13

Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18	1,419,000.000	7,080.81
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18	464,000.000	329,300.80
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18	1,353,000.000	960,224.10
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18	464,000.000	2,788.64
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18	1,353,000.000	8,131.53
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20	6,399,000.000	6,421,404.82
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19	838,000.000	837,482.79
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19	100,000.000	99,938.28
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19	69,000.000	71,818.66
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19	179,000.000	186,312.17
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19	70,055.920	70,257.17
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19	181,614.190	182,135.91
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17	100,000.000	99,535.86
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17	100,000.000	99,535.86
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19	1,092,957.680	1,108,265.32
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19	2,639,384.010	2,676,350.43
GS MORTGAGE SECURITIES GC40 C 3.946% 07/10/2052 DD 07/01/19	274,000.000	283,845.72
GS MORTGAGE SECURITIES GC40 C 3.946% 07/10/2052 DD 07/01/19	105,000.000	108,773.00
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19	1,314,345.000	1,312,749.91
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19	4,875,175.000	4,869,258.49
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19	603,189.000	599,006.07
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19	288,835.000	286,832.02
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20	1,877,000.000	1,905,579.39
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20	682,000.000	692,384.20
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20	936,000.000	950,172.07
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20	332,000.000	337,026.85
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20	210,000.000	219,276.12
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20	578,000.000	603,531.42
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20	754,000.000	755,246.44
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20	267,000.000	267,441.38
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19	540,000.000	540,381.73
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19	1,320,000.000	1,320,933.11
GS MORTGAGE SECURI HART D 144A VAR RT 10/15/2031 DD 10/31/18	365,000.000	361,331.71
GS MORTGAGE SECURI HART D 144A VAR RT 10/15/2031 DD 10/31/18	717,000.000	709,794.08
GS MORTGAGE SECURI HART E 144A VAR RT 10/15/2031 DD 10/31/18	446,000.000	435,078.93
GS MORTGAGE SECURI HART E 144A VAR RT 10/15/2031 DD 10/31/18	215,000.000	209,735.36
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19	2,000,000.000	2,001,424.40
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19	1,000,000.000	1,000,712.20
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19	4,900,000.000	4,901,674.82
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19	2,315,000.000	2,315,791.27
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20	708,304.700	709,890.17
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20	1,710,723.080	1,714,552.36
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20	1,099,000.000	1,105,328.59
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20	343,000.000	344,975.17
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20	966,000.000	971,562.71



Security Description	Shares/Par	Base Market Value
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20	455,000.000	457,620.12
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20	288,000.000	290,767.05
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20	102,000.000	102,980.00
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20	3,455,252.49	3,455,252.49
GM FINANCIAL CONSUMER AUT 4 A3 0.380% 08/18/2025 DD 10/14/20	1,295,000.000	1,294,345.38
GM FINANCIAL CONSUMER AUT 4 A4 0.500% 02/17/2026 DD 10/14/20	365,000.000	363,513.72
GM FINANCIAL CONSUMER AUT 4 A4 0.500% 02/17/2026 DD 10/14/20	1,029,000.000	1,024,809.91
GM FINANCIAL CONSUMER AUT 1 A2 0.230% 11/16/2023 DD 01/20/21	892,000.000	892,293.20
GM FINANCIAL CONSUMER AUT 1 A2 0.230% 11/16/2023 DD 01/20/21	2,425,000.000	2,425,797.10
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21	697,000.000	696,254.56
GM FINANCIAL CONSUMER AUT 1 A3 0.350% 10/16/2025 DD 01/20/21	1,893,000.000	1,890,975.44
GM FINANCIAL LEASING TRUS 1 A2 0.170% 04/20/2023 DD 02/24/21	2,164,000.000	2,162,302.99
GM FINANCIAL LEASING TRUS 1 A2 0.170% 04/20/2023 DD 02/24/21	5,880,000.000	5,875,388.90
GM FINANCIAL LEASING TRUS 1 A3 0.260% 02/20/2024 DD 02/24/21	1,477,000.000	1,474,401.81
GM FINANCIAL LEASING TRUS 1 A3 0.260% 02/20/2024 DD 02/24/21	4,013,000.000	4,005,940.73
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03	7,595.070	8,006.61
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09	130,882.240	146,865.83
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06	433,035.541	142,174.23
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06	42,445.426	13,935.68
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21	1,670,000.000	1,670,000.00
GALAXY XIX CLO L 19A A1RR 144A VAR RT 07/24/2030 DD 03/30/21	610,000.000	610,000.00
GALAXY XXIII CLO LT 23A F 144A VAR RT 04/24/2029 DD 03/30/17	300,000.000	277,500.00
GAP INC/THE 144A 8.375% 05/15/2023 DD 05/07/20	20,000.000	22,843.60
GAP INC/THE 144A 8.375% 05/15/2023 DD 05/07/20	40,000.000	45,687.20
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20	275,000.000	275,000.00
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20	10,000.000	10,312.50
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20	659,000.000	679,593.75
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20	20,000.000	20,625.00
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20	1,567,000.000	1,615,968.75
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20	255,000.000	252,450.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20	110,000.000	108,900.00
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19	769,000.000	805,527.50
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19	1,880,000.000	1,969,300.00
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	61,000.000	65,448.43
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	25,000.000	26,823.13
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	25,000.000	32,892.90
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	60,000.000	78,942.95
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	40,000.000	56,101.34
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	70,000.000	80,173.75
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	150,000.000	171,800.90
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	101,000.000	127,825.58
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	232,000.000	293,619.15
GENERAL MOTORS CO 6.800% 10/01/2027 DD 05/12/20	656,000.000	813,392.06
GENERAL MOTORS CO 6.800% 10/01/2027 DD 05/12/20	226,000.000	280,223.48
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20	125,000.000	146,932.66

Security Description	Shares/Par	Base Market Value
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20	315,000.000	370,270.31
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20	156,000.000	169,380.53
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20	376,000.000	408,250.50
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15	144,000.000	156,367.10
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15	310,000.000	336,623.62
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16	299,000.000	314,911.32
GENERAL MOTORS FINANCIAL CO IN 3.200% 07/06/2021 DD 07/05/16	387,000.000	388,680.08
GENERAL MOTORS FINANCIAL CO IN 3.200% 07/06/2021 DD 07/05/16	154,000.000	154,668.56
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17	1,611,000.000	1,733,694.73
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17	278,000.000	299,172.65
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17	86,000.000	88,408.86
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17	241,000.000	247,750.41
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17	678,000.000	696,990.78
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17	251,000.000	258,030.51
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/05/2023 DD 01/05/18	621,000.000	626,312.11
GENERAL MOTORS FINANCIAL CO IN 4.350% 04/09/2025 DD 04/10/18	2,299,000.000	2,520,719.47
GENERAL MOTORS FINANCIAL CO IN 4.350% 04/09/2025 DD 04/10/18	803,000.000	880,442.69
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19	1,495,000.000	1,653,178.56
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19	2,561,000.000	2,831,966.76
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20	222,000.000	232,683.09
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20	552,000.000	578,563.36
GENERAL MOTORS FINANCIAL CO IN 5.200% 03/20/2023 DD 05/15/20	655,000.000	710,314.68
GENERAL MOTORS FINANCIAL CO IN 5.200% 03/20/2023 DD 05/15/20	260,000.000	281,956.97
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20	1,159,000.000	1,209,427.42
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20	4,041,000.000	4,216,821.57
GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17	275,000.000	269,568.75
GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17	202,000.000	198,010.50
GENESIS ENERGY LP / GENESIS EN 7.750% 02/01/2028 DD 01/16/20	561,000.000	561,168.30
GENESIS ENERGY LP / GENESIS EN 7.750% 02/01/2028 DD 01/16/20	144,000.000	144,043.20
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04	1,438,000.000	1,412,835.00
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04	2,009,000.000	1,973,842.50
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18	330,400.000	318,836.00
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18	1,516,200.000	1,463,133.00
GENTIVA HEALTH/KINDRED AT HOME	663,281.260	658,585.23
GENTIVA HEALTH/KINDRED AT HOME	324,350.460	322,054.06
GENWORTH MORTGAGE HOLDING 144A 6.500% 08/15/2025 DD 08/21/20	145,000.000	156,690.63
GEORGIA-PACIFIC LLC 144A 2.100% 04/30/2027 DD 04/30/20	583,000.000	592,429.76
GEORGIA-PACIFIC LLC 144A 2.100% 04/30/2027 DD 04/30/20	214,000.000	217,461.35
GETTY IMAGES 2/19 COV-LITE	298,456.660	295,084.10
GETTY IMAGES 2/19 COV-LITE	527,273.440	521,315.25
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	55,000.000	60,980.20
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	90,000.000	99,785.77
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20	425,000.000	425,464.22
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20	231,000.000	231,252.32
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20	260,000.000	260,283.99



Security Description	Shares/Par	Base Market Value
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20	650,000.000	650,709.98
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13	1,113,000.000	1,190,208.81
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13	421,000.000	450,204.77
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14	1,470,000.000	1,618,316.83
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14	479,000.000	527,329.09
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17	1,496,000.000	1,543,755.28
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17	688,000.000	709,962.32
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19	754,000.000	816,305.41
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19	1,860,000.000	2,013,697.70
GLENCORE FUNDING LLC 144A 2.500% 09/01/2030 DD 09/01/20	278,000.000	267,136.75
GLENCORE FUNDING LLC 144A 2.500% 09/01/2030 DD 09/01/20	626,000.000	601,538.14
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20	351,000.000	341,010.31
GLOBAL NET LEASE INC / GL 144A 3.750% 12/15/2027 DD 12/16/20	621,000.000	603,325.94
GLOBALLOGIC 7/18 TLB	200,424.120	199,422.00
GLOBALLOGIC 7/18 TLB	410,625.030	408,571.90
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19	852,607.000	817,650.11
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19	141,743.000	135,931.54
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19	555,161.000	532,399.40
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19	1,743,869.000	1,672,370.37
GO DADDY 2/21 TLB3 0.000% 08/10/2027 DD 02/24/21	394,797.100	392,246.71
GO DADDY 2/21 TLB3 0.000% 08/10/2027 DD 02/24/21	694,730.080	690,242.12
GOEASY LTD 144A 5.375% 12/01/2024 DD 11/27/19	45,000.000	46,631.25
GOEASY LTD 144A 5.375% 12/01/2024 DD 11/27/19	20,000.000	20,725.00
GOLDEN ENTERTAINMENT 10/17	293,450.000	289,048.25
GOLDEN ENTERTAINMENT 10/17	514,275.000	506,560.88
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16	70,000.000	70,700.00
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16	30,000.000	30,300.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17	676,000.000	676,386.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17	251,000.000	251,143.32
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17	1,193,000.000	1,201,686.90
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17	3,981,000.000	4,009,987.89
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17	1,223,000.000	1,231,926.95
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17	3,075,000.000	3,097,445.10
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17	989,000.000	1,060,953.02
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18	1,267,000.000	1,277,322.06
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18	2,173,000.000	2,190,703.11
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	479,000.000	535,437.30
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	1,079,000.000	1,206,131.20
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	115,000.000	128,549.66
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	190,000.000	212,386.40
GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20	2,987,000.000	3,235,005.05
GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20	1,183,000.000	1,281,222.29
GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20	100,000.000	97,946.20
GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20	65,000.000	63,665.03
GOLDMAN SACHS GROUP INC/THE 0.481% 01/27/2023 DD 01/27/21	215,000.000	214,697.66

Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE 0.481% 01/27/2023 DD 01/27/21	365,000.000	364,486.72
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21	165,000.000	156,023.90
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21	105,000.000	99,287.94
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21	236,000.000	231,880.37
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21	205,000.000	201,421.50
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21	686,000.000	674,025.13
GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21	110,000.000	108,079.83
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17	1,129,000.000	1,144,001.73
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17	400,000.000	405,315.05
GNMA GTD REMIC P/T 17-H24 QI VAR RT 11/20/2067 DD 12/01/17	6,156,661.580	682,170.42
GNMA GTD REMIC P/T 17-H24 QI VAR RT 11/20/2067 DD 12/01/17	2,762,362.713	306,075.31
GNMA GTD REMIC P/T 17-H09 BI VAR RT 04/20/2067 DD 04/01/17	5,466,822.806	437,624.63
GNMA GTD REMIC P/T 17-H09 BI VAR RT 04/20/2067 DD 04/01/17	12,189,732.264	975,800.26
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11	124,868.160	124,353.89
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11	362,917.340	361,422.66
GNMA GTD REMIC P/T 10-26 QS VAR RT 02/20/2040 DD 02/20/10	2,386,869.145	471,092.54
GNMA GTD REMIC P/T 10-26 QS VAR RT 02/20/2040 DD 02/20/10	5,370,350.795	1,059,937.54
GNMA GTD REMIC P/T 18-153 AI 4.500% 09/16/2045 DD 11/01/18	2,144,195.283	369,078.40
GNMA GTD REMIC P/T 18-153 AI 4.500% 09/16/2045 DD 11/01/18	4,824,930.267	830,510.90
GNMA GTD REMIC P/T 20-18 GS VAR RT 02/20/2050 DD 02/20/20	1,239,960.114	246,113.48
GNMA GTD REMIC P/T 20-18 GS VAR RT 02/20/2050 DD 02/20/20	2,764,529.696	548,717.68
GNMA GTD REMIC P/T 20-85 IB 3.500% 10/20/2049 DD 06/01/20	7,601,499.360	692,775.57
GNMA GTD REMIC P/T 20-85 IB 3.500% 10/20/2049 DD 06/01/20	3,409,484.186	310,729.14
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20	25,000.000	25,880.00
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20	55,000.000	56,936.00
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20	398,000.000	412,009.60
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20	966,000.000	1,000,003.20
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20	107,000.000	107,602.41
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20	5,000.000	5,028.15
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20	190,000.000	191,069.70
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20	10,000.000	10,056.30
GRAFTECH 2/18 COV-LITE TLB	284,216.170	283,860.90
GRAFTECH 2/18 COV-LITE TLB	140,262.530	140,087.20
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21	389,000.000	387,541.25
WIN WASTE/WASTE INNOVATIONS 3/ 0.000% 03/31/2028 DD 03/09/21	220,000.000	219,175.00
SIRIUS COMPUTER 1/20 COV-LITE	800,736.740	797,774.01
SIRIUS COMPUTER 1/20 COV-LITE	454,148.690	452,468.34
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19	45,000.000	50,737.50
GRANITE US HOLDINGS CORP 144A 11.000% 10/01/2027 DD 09/30/19	20,000.000	22,550.00
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18	25,000.000	27,187.50
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18	10,000.000	10,875.00
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18	136,000.000	147,900.00
GRAY TELEVISION INC 144A 4.750% 10/15/2030 DD 10/19/20	10,000.000	9,912.50
GRAY TELEVISION INC 144A 4.750% 10/15/2030 DD 10/19/20	25,000.000	24,781.25
GRAY TELEVISION 2/17 TLB	275,000.000	273,022.75

Security Description	Shares/Par	Base Market Value
GRAY TELEVISION 2/17 TLB	130,000.000	129,065.30
GRAY TELEVISION 10/18	152,658.880	151,538.36
GRAY TELEVISION 10/18	305,285.820	303,045.02
EVERGY INC STEP 06/15/2022 DD 03/15/2012	412,000.000	429,938.57
EVERGY INC STEP 06/15/2022 DD 03/15/2012	1,068,000.000	1,114,500.95
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19	5,750,000.000	5,743,060.90
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19	2,400,000.000	2,397,103.68
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19	4,400,000.000	4,356,249.92
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19	1,600,000.000	1,584,090.88
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19	944,000.000	926,851.77
GREATBATCH/INTEGER 11/19 COV-LITE TLB	263,620.860	263,620.86
GREATBATCH/INTEGER 11/19 COV-LITE TLB	118,417.860	118,417.86
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98	21.220	0.00
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20	15,000.000	14,988.75
GENESYS 10/20 (USD) TLB 0.000% 12/01/2027 DD 09/29/20	40,000.000	39,970.00
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17	200,000.000	207,254.00
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17	450,000.000	466,321.50
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21	200,000.000	200,800.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21	475,000.000	476,900.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21	337,000.000	338,348.00
GREENKO DUTCH BV 144A 3.850% 03/29/2026 DD 03/29/21	915,000.000	918,660.00
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD 07/29/19	200,000.000	205,300.00
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD 07/29/19	425,000.000	436,262.50
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19	295,000.000	303,844.13
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19	1,145,000.000	1,179,327.23
GREENWAY MEDICAL 2/17 COV-LITE TL	693,434.350	658,762.63
GREENWAY MEDICAL 2/17 COV-LITE TL	349,137.190	331,680.33
GREIF INC 144A 6.500% 03/01/2027 DD 02/11/19	55,000.000	57,956.25
GREIF INC 144A 6.500% 03/01/2027 DD 02/11/19	25,000.000	26,343.75
GREYSTONE COMMERCIA HC1 A 144A VAR RT 09/15/2028 DD 09/21/18	974,000.000	973,450.47
GREYSTONE COMMERCIA HC1 A 144A VAR RT 09/15/2028 DD 09/21/18	376,000.000	375,787.86
GREYSTONE COMMERCIA HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18	297,000.000	292,528.72
GREYSTONE COMMERCIA HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18	115,000.000	113,268.70
GRIFOLS 11/19 (USD) COV-LITE T	605,998.820	598,908.63
GRIFOLS 11/19 (USD) COV-LITE T	280,327.920	277,048.08
GUARDIAN LIFE GLOBAL FUND 144A 1.100% 06/23/2025 DD 06/23/20	135,000.000	133,967.08
GUARDIAN LIFE GLOBAL FUND 144A 1.100% 06/23/2025 DD 06/23/20	85,000.000	84,349.64
GUARDIAN LIFE GLOBAL FUND 144A 1.400% 07/06/2027 DD 07/06/20	190,000.000	186,443.92
GUARDIAN LIFE GLOBAL FUND 144A 1.400% 07/06/2027 DD 07/06/20	310,000.000	304,197.97
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20	125,000.000	120,567.62
GUARDIAN LIFE GLOBAL FUND 144A 1.250% 11/19/2027 DD 11/19/20	205,000.000	197,730.90
HLF FINANCING SARL LLC / 144A 7.250% 08/15/2026 DD 08/16/18	952,000.000	997,220.00
HLF FINANCING SARL LLC / 144A 7.250% 08/15/2026 DD 08/16/18	2,685,000.000	2,812,537.50
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20	1,570,000.000	1,526,825.00
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20	641,000.000	623,372.50

Security Description	Shares/Par	Base Market Value
H.B. FULLER 10/17 COV-LITE TLB	99,142.240	98,671.31
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20	454,000.000	461,291.24
HB FULLER CO 4.250% 10/15/2028 DD 10/20/20	185,000.000	187,971.10
HCA INC 5.000% 03/15/2024 DD 03/17/14	2,321,000.000	2,582,278.45
HCA INC 5.000% 03/15/2024 DD 03/17/14	6,413,000.000	7,134,921.03
HCA INC 5.250% 04/15/2025 DD 10/17/14	1,092,000.000	1,246,312.93
HCA INC 5.250% 04/15/2025 DD 10/17/14	2,433,000.000	2,776,812.61
HCA INC 5.375% 02/01/2025 DD 01/16/15	721,000.000	804,286.32
HCA INC 5.375% 02/01/2025 DD 01/16/15	882,000.000	983,884.23
HCA INC 5.375% 02/01/2025 DD 01/16/15	820,000.000	914,722.30
HCA INC 5.375% 02/01/2025 DD 01/16/15	2,015,000.000	2,247,762.73
HCA INC 5.250% 06/15/2026 DD 03/15/16	1,257,000.000	1,444,153.67
HCA INC 5.250% 06/15/2026 DD 03/15/16	541,000.000	621,549.04
HCA INC 5.500% 06/15/2047 DD 06/22/17	406,000.000	502,162.78
HCA INC 5.500% 06/15/2047 DD 06/22/17	180,000.000	222,633.75
HCA INC 5.875% 02/01/2029 DD 01/30/19	543,000.000	632,595.00
HCA INC 5.875% 02/01/2029 DD 01/30/19	1,024,000.000	1,192,960.00
HCA INC 4.125% 06/15/2029 DD 06/12/19	620,000.000	686,656.41
HCA INC 4.125% 06/15/2029 DD 06/12/19	1,420,000.000	1,572,664.68
HCA INC 3.500% 09/01/2030 DD 02/26/20	20,000.000	20,230.89
HCA INC 3.500% 09/01/2030 DD 02/26/20	45,000.000	45,519.51
HCA INC 3.500% 09/01/2030 DD 02/26/20	294,000.000	297,394.14
HCA INC 3.500% 09/01/2030 DD 02/26/20	206,000.000	208,378.21
HCA INC 3.500% 09/01/2030 DD 02/26/20	1,182,000.000	1,195,645.85
HCA INC 3.500% 09/01/2030 DD 02/26/20	2,823,000.000	2,855,590.72
HCA INC 5.375% 09/01/2026 DD 08/23/18	10,000.000	11,275.00
HCA INC 5.375% 09/01/2026 DD 08/23/18	30,000.000	33,825.00
HCA INC 5.625% 09/01/2028 DD 08/23/18	1,811,000.000	2,082,650.00
HCA INC 5.625% 09/01/2028 DD 08/23/18	480,000.000	552,000.00
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	357,850.980	356,133.30
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	402,727.960	400,794.87
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	969,707.400	965,052.80
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB	2,392,718.240	2,381,233.19
HEARTHSIDE FOOD 4/18 COV-LITE TL	482,433.860	477,310.41
HEARTHSIDE FOOD 4/18 COV-LITE TL	379,275.000	375,247.10
HEARTHSIDE FOOD 11/18 INCREMENTAL TL	156,400.000	155,569.52
HEARTHSIDE FOOD 11/18 INCREMENTAL TL	87,975.000	87,507.85
HILLMAN GROUP INC/THE 144A 6.375% 07/15/2022 DD 06/30/14	454,000.000	454,567.50
HILLMAN GROUP INC/THE 144A 6.375% 07/15/2022 DD 06/30/14	167,000.000	167,208.75
HENRY COMPANY 9/16 COV-LITE TLB	197,544.840	197,396.68
HENRY COMPANY 9/16 COV-LITE TLB	438,515.650	438,186.76
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14	798,000.000	867,454.77
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14	2,163,000.000	2,351,258.98
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19	819,000.000	884,180.21
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19	282,000.000	304,443.00

Security Description	Shares/Par	Base Market Value
HSBC HOLDINGS PLC VAR RT 05/24/2027 DD 11/24/20	100,000.000	98,359.56
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19	384,000.000	384,484.30
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19	803,000.000	804,012.74
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20	502,131.570	504,876.67
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20	209,422.670	210,567.56
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20	263,000.000	266,659.01
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20	629,000.000	637,751.03
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20	190,000.000	193,531.00
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20	100,000.000	101,858.42
HIN TIMESHARE TRUST 2 A D 144A 5.500% 10/09/2039 DD 09/17/20	109,824.560	113,992.86
HIN TIMESHARE TRUST 2 A E 144A 6.500% 10/09/2039 DD 09/17/20	170,270.630	174,221.15
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18	91,674.510	91,756.76
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18	142,278.840	142,406.49
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18	250,000.000	250,052.90
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18	250,000.000	250,052.90
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17	3,107,619.562	3,102,758.62
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17	1,431,124.484	1,428,885.92
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11	1,621,000.000	1,637,078.72
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11	589,000.000	594,842.30
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20	15,000.000	15,871.88
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20	30,000.000	31,743.75
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20	926,000.000	979,823.75
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20	379,000.000	401,029.38
HARBOR FREIGHT TOOLS 10/20 COV-LITE TLB	331,315.370	330,712.38
HARBOR FREIGHT TOOLS 10/20 COV-LITE TLB	585,912.230	584,845.87
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	756,824.250	755,159.24
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB	429,317.330	428,372.83
L3HARRIS TECHNOLOGIES INC 4.854% 04/27/2035 DD 04/27/15	125,000.000	151,402.40
L3HARRIS TECHNOLOGIES INC 4.854% 04/27/2035 DD 04/27/15	205,000.000	248,299.93
HARVEST COMMERCIAL C 1 M6 144A VAR RT 09/25/2046 DD 10/01/19	464,000.000	381,895.20
HARVEST COMMERCIAL C 1 M6 144A VAR RT 09/25/2046 DD 10/01/19	234,000.000	192,593.70
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17	435,000.000	449,868.30
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17	1,115,000.000	1,153,110.70
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18	200,000.000	214,978.00
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18	540,000.000	580,440.60
HASBRO INC 3.000% 11/19/2024 DD 11/19/19	710,000.000	755,601.71
HASBRO INC 3.000% 11/19/2024 DD 11/19/19	268,000.000	285,213.04
HASBRO INC 3.550% 11/19/2026 DD 11/19/19	231,000.000	249,185.45
HASBRO INC 3.550% 11/19/2026 DD 11/19/19	85,000.000	91,691.62
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15	305,000.000	327,275.32
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15	325,000.000	348,736.00
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19	666,000.000	687,645.00
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19	1,838,000.000	1,897,735.00
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20	73,000.000	77,106.25
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20	194,000.000	204,912.50

Security Description	Shares/Par	Base Market Value
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19	159,000.000	158,949.80
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19	412,000.000	411,869.93
HAWAIIAN AIRLINES 2013-1 CLASS 4.950% 07/15/2023 DD 05/29/13	407,066.092	403,533.41
HAWAIIAN AIRLINES 2013-1 CLASS 4.950% 07/15/2023 DD 05/29/13	1,105,458.265	1,095,864.66
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21	340,361.000	361,735.67
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21	145,000.000	154,106.00
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21	299,000.000	317,777.20
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21	826,322.000	878,215.02
HEARTLAND DENTAL 4/18 COV-LITE	729,973.320	716,614.81
HEARTLAND DENTAL 4/18 COV-LITE	364,985.990	358,306.75
HEALTHPEAK PROPERTIES INC 2.875% 01/15/2031 DD 06/23/20	65,000.000	65,479.70
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	55,000.000	76,611.49
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	130,000.000	181,081.69
MWI HOLDINGS 4/18 COV-LITE TLB	107,287.980	102,728.24
MWI HOLDINGS 4/18 COV-LITE TLB	242,564.120	232,255.14
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19	2,207,000.000	2,413,049.93
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19	812,000.000	887,809.94
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19	1,176,000.000	1,251,499.20
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19	481,000.000	511,880.20
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17	749,000.000	805,175.00
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17	1,672,000.000	1,797,400.00
HERTZ 6/16 COV-LITE TLB	451,000.000	451,847.88
HERTZ 6/16 COV-LITE TLB	1,165,000.000	1,167,190.20
HERTZ VEHICLE FINANC 4A D 144A 6.030% 07/25/2022 DD 06/08/16	200,000.000	196,094.26
HERTZ VEHICLE FINANC 4A D 144A 6.030% 07/25/2022 DD 06/08/16	300,000.000	294,141.39
HERTZ VEHICLE FINANC 1A D 144A 5.860% 02/25/2024 DD 01/24/18	200,000.000	197,277.78
HERTZ VEHICLE FINANC 1A D 144A 5.860% 02/25/2024 DD 01/24/18	300,000.000	295,916.67
HESS CORP 3.500% 07/15/2024 DD 06/24/14	1,044,000.000	1,101,358.21
HESS CORP 3.500% 07/15/2024 DD 06/24/14	400,000.000	421,976.32
HESS MIDSTREAM OPERATIONS 144A 5.125% 06/15/2028 DD 12/10/19	115,000.000	116,265.00
HESS MIDSTREAM OPERATIONS 144A 5.125% 06/15/2028 DD 12/10/19	50,000.000	50,550.00
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18	6,478,000.000	6,479,060.58
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18	2,586,000.000	2,586,423.38
HIDROVIAS INTERNATIONAL F 144A 4.950% 02/08/2031 DD 02/08/21	475,000.000	475,000.00
HIDROVIAS INTERNATIONAL F 144A 4.950% 02/08/2031 DD 02/08/21	200,000.000	200,000.00
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18	92,000.000	94,760.00
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18	200,000.000	206,000.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	10,000.000	10,087.50
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	268,000.000	270,345.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	5,000.000	5,043.75
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	952,000.000	960,330.00
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21	287,000.000	291,305.00
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21	10,000.000	10,150.00
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21	5,000.000	5,075.00
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21	695,000.000	705,425.00

Security Description	Shares/Par	Base Market Value
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17	883,000.000	906,841.00
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17	213,000.000	218,751.00
HILLENBRAND INC 3.750% 03/01/2031 DD 03/03/21	255,000.000	249,655.20
HILLENBRAND INC 3.750% 03/01/2031 DD 03/03/21	621,000.000	607,983.84
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19	100,000.000	106,080.00
HILTON DOMESTIC OPERATING CO I 4.875% 01/15/2030 DD 06/20/19	225,000.000	238,680.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20	458,000.000	482,732.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20	75,000.000	79,050.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20	135,000.000	142,290.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20	1,129,000.000	1,189,966.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20	135,000.000	142,290.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20	325,000.000	342,550.00
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20	161,000.000	173,279.47
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20	440,000.000	473,558.80
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21	380,000.000	368,828.00
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21	160,000.000	155,296.00
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20	170,630.000	182,028.87
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20	82,660.780	88,182.90
HILTON GRAND VACATIO AA C 144A 6.420% 02/25/2039 DD 06/10/20	126,645.360	140,819.77
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17	10,000.000	10,437.50
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17	20,000.000	20,875.00
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16	2,111,000.000	2,112,302.49
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16	1,010,000.000	1,010,623.17
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16	100,000.000	100,241.71
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16	190,000.000	190,459.25
HOFFMASTER 6/18 COV-LITE TL	172,350.000	159,035.96
HOFFMASTER 6/18 COV-LITE TL	277,675.000	256,224.61
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20	225,000.000	227,880.00
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20	65,000.000	65,832.00
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20	25,000.000	25,320.00
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20	881,000.000	892,276.80
HOME PARTNERS OF AMER 2 F 144A 4.055% 01/17/2041 DD 11/17/20	198,241.560	202,758.10
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18	362,430.760	363,042.18
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18	143,604.630	143,846.89
HOME POINT CAPITAL INC 144A 5.000% 02/01/2026 DD 01/19/21	10,000.000	9,900.00
HOME POINT CAPITAL INC 144A 5.000% 02/01/2026 DD 01/19/21	25,000.000	24,750.00
HOMEWARD OPPORTUNITI 2 A2 144A VAR RT 05/25/2065 DD 06/01/20	1,187,000.000	1,214,288.30
HOMEWARD OPPORTUNITI 2 A2 144A VAR RT 05/25/2065 DD 06/01/20	528,000.000	540,138.35
HOMEWARD OPPORTUNITI 2 B1 144A VAR RT 05/25/2065 DD 06/01/20	194,000.000	200,145.20
HONDA AUTO RECEIVABLES 20 2 A2 0.740% 11/15/2022 DD 05/27/20	233,418.250	233,831.70
HONDA AUTO RECEIVABLES 20 2 A2 0.740% 11/15/2022 DD 05/27/20	657,815.090	658,980.28
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20	1,531,000.000	1,541,233.82
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20	1,233,000.000	1,241,241.87
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20	438,000.000	440,927.77
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20	3,698,000.000	3,722,718.91



Security Description	Shares/Par	Base Market Value
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20	3,868,000.000	3,919,474.96
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20	145,000.000	146,929.65
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20	701,000.000	710,328.84
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20	409,000.000	414,442.93
HONDA AUTO RECEIVABLES 20 1 A2 0.160% 07/21/2023 DD 02/24/21	1,400,000.000	1,398,570.04
HONDA AUTO RECEIVABLES 20 1 A2 0.160% 07/21/2023 DD 02/24/21	3,770,000.000	3,766,149.32
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20	1,034,000.000	1,034,346.39
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20	2,755,000.000	2,755,922.93
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20	473,000.000	472,711.42
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20	1,333,000.000	1,332,186.74
SERVICE PROPERTIES TRUST 5.000% 08/15/2022 DD 08/16/12	48,000.000	48,716.64
SERVICE PROPERTIES TRUST 5.000% 08/15/2022 DD 08/16/12	116,000.000	117,731.88
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19	786,000.000	781,391.84
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19	321,000.000	319,118.04
VIVID SEATS 6/17 COV-LITE TLB	647,730.380	634,166.91
VIVID SEATS 6/17 COV-LITE TLB	311,791.600	305,262.68
HUB INTERNATIONAL 4/18 (USD)	309,616.960	305,043.92
HUB INTERNATIONAL 4/18 (USD)	175,050.000	172,464.51
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21	232,068.370	231,738.83
HUB INTERNATIONAL 1/21 COV-LIT 0.000% 04/25/2025 DD 01/12/21	508,572.180	507,850.01
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18	754,000.000	782,961.14
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18	1,845,000.000	1,915,866.45
HUBBARD RADIO 5/15 TLB	133,083.900	131,753.06
HUBBARD RADIO 5/15 TLB	241,521.710	239,106.49
HUBBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20	402,000.000	429,135.00
HUBBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20	935,000.000	998,112.50
HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	20,000.000	20,786.20
HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	301,000.000	312,832.31
HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	732,000.000	760,774.92
HUBBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	10,000.000	10,393.10
HUDSONS BAY SIMO HBFL DFL 144A VAR RT 08/05/2034 DD 11/23/15	404,000.000	287,955.61
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17	215,000.000	236,605.35
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17	425,000.000	467,708.25
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17	420,000.000	465,402.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17	295,000.000	326,889.50
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20	298,000.000	325,017.85
HUNTINGTON INGALLS INDUSTRIES 3.844% 05/01/2025 DD 11/01/20	127,000.000	138,514.32
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19	440,000.000	486,872.91
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19	195,000.000	215,773.22
CENOVUS ENERGY INC 4.000% 04/15/2024 DD 03/17/14	140,000.000	149,400.11
CENOVUS ENERGY INC 4.000% 04/15/2024 DD 03/17/14	898,000.000	958,294.96
HYATT HOTELS CORP 5.750% 04/23/2030 DD 04/23/20	244,000.000	284,816.94
HYATT HOTELS CORP 5.750% 04/23/2030 DD 04/23/20	583,000.000	680,525.72
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17	197,000.000	204,052.49
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17	514,000.000	532,400.92



Security Description	Shares/Par	Base Market Value
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19	1,480,000.000	1,519,399.11
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19	791,000.000	812,057.23
HYUNDAI CAPITAL AMERICA 144A 5.875% 04/07/2025 DD 04/07/20	4,000,000.000	4,604,044.40
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20	578,000.000	582,252.74
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20	1,607,000.000	1,618,823.81
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20	143,000.000	143,770.71
HYUNDAI CAPITAL AMERICA 144A 1.150% 11/10/2022 DD 11/10/20	407,000.000	409,193.55
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21	892,000.000	884,171.14
HYUNDAI CAPITAL AMERICA 144A 0.800% 01/08/2024 DD 01/08/21	2,426,000.000	2,404,707.60
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21	2,162,000.000	2,112,126.57
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21	766,000.000	748,329.77
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21	452,000.000	441,573.18
HYUNDAI CAPITAL AMERICA 144A 1.300% 01/08/2026 DD 01/08/21	1,228,000.000	1,199,672.26
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20	420,000.000	426,969.86
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20	1,184,000.000	1,203,648.36
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20	323,000.000	333,850.09
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20	909,000.000	939,534.76
HYUNDAI AUTO LEASE S A A2 144A 0.250% 04/17/2023 DD 01/20/21	1,803,000.000	1,802,533.02
HYUNDAI AUTO LEASE S A A2 144A 0.250% 04/17/2023 DD 01/20/21	663,000.000	662,828.28
HYLAND SOFTWARE 10/18	506,031.560	505,242.15
HYLAND SOFTWARE 10/18	289,858.810	289,406.63
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19	6,250,000.000	6,401,416.25
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19	2,880,000.000	2,949,772.61
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19	1,157,000.000	1,213,403.75
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19	473,000.000	496,058.75
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17	557,000.000	613,257.00
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17	248,000.000	273,048.00
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18	665,000.000	712,620.65
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18	1,657,000.000	1,775,657.77
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19	310,000.000	338,675.00
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19	305,000.000	333,212.50
IMS HEALTH/IQVIA 3/20 TL2	2,724,410.430	2,710,788.38
IMS HEALTH/IQVIA 3/20 TL2	1,021,228.260	1,016,122.12
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16	492,000.000	498,150.00
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16	1,153,000.000	1,167,412.50
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB	353,846.387	350,668.85
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB	90,219.280	89,409.11
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB	700,495.950	694,205.50
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB	345,446.700	342,344.59
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20	20,000.000	19,906.20
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20	389,025.000	387,200.47
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20	10,000.000	9,953.10
ARBY'S/INSPIRE BRANDS 11/20 CO 0.000% 12/15/2027 DD 11/12/20	270,000.000	268,733.70
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18	318,000.000	329,130.00
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18	874,000.000	904,590.00

Security Description	Shares/Par	Base Market Value
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18	2,137,000.000	2,211,795.00
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18	768,000.000	794,880.00
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	20,000.000	21,529.00
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	368,000.000	396,133.60
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	697,000.000	750,285.65
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	10,000.000	10,764.50
IRI 11/18 TLB	1,593,325.000	1,591,333.34
IRI 11/18 TLB	786,887.500	785,903.89
ISTAR INC 4.750% 10/01/2024 DD 09/16/19	35,000.000	36,414.18
ISTAR INC 4.750% 10/01/2024 DD 09/16/19	15,000.000	15,606.08
ISTAR INC 4.250% 08/01/2025 DD 12/16/19	55,000.000	55,379.50
ISTAR INC 4.250% 08/01/2025 DD 12/16/19	30,000.000	30,207.00
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19	65,000.000	68,087.50
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19	30,000.000	31,425.00
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19	80,000.000	82,600.00
ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19	35,000.000	36,137.50
ICAHN ENTERPRISES LP / IC 144A 4.375% 02/01/2029 DD 01/19/21	25,000.000	24,430.25
ICAHN ENTERPRISES LP / IC 144A 4.375% 02/01/2029 DD 01/19/21	60,000.000	58,632.60
ICON BRAND HOLDINGS 1A A 144A 4.229% 01/25/2043 DD 11/29/12	240,646.753	119,251.08
ICON BRAND HOLDINGS 1A A 144A 4.229% 01/25/2043 DD 11/29/12	940,613.382	466,115.41
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	1,220,804.000	1,295,578.25
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	604,042.000	641,039.57
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	104,391.000	110,784.95
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	407,124.000	432,060.35
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19	683,945.000	734,385.94
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19	1,673,451.000	1,796,868.01
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19	35,000.000	37,581.25
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19	80,000.000	85,900.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19	385,000.000	396,014.85
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19	711,000.000	731,341.71
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19	609,000.000	613,567.50
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19	231,000.000	232,732.50
CLEAR CHANNEL 2/20 COV-LITE TL	395,000.000	389,876.85
CLEAR CHANNEL 7/20 INCREMENTAL TL	24,875.000	24,882.71
CLEAR CHANNEL 7/20 INCREMENTAL TL	59,700.000	59,718.51
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03	145,363.641	150,821.32
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03	372,272.729	386,249.71
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10	167,500.000	169,254.51
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10	350,000.000	353,666.15
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20	123,000.000	138,411.90
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20	45,000.000	50,638.50
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21	226,432.500	225,205.24
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/30/2027 DD 02/03/21	399,997.500	397,829.51
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19	3,310,000.000	3,497,717.42
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19	1,603,000.000	1,693,909.67

Security Description	Shares/Par	Base Market Value
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15	200,000.000	206,587.07
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15	255,000.000	263,398.51
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20	400,000.000	397,854.15
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20	695,000.000	691,271.58
INTERNET BRANDS 8/17 COV-LITE	612,775.000	605,421.70
INTERNET BRANDS 8/17 COV-LITE	275,025.000	271,724.70
INDIGO NATURAL RESOURCES 144A 5.375% 02/01/2029 DD 02/02/21	40,000.000	39,408.40
INDIGO NATURAL RESOURCES 144A 5.375% 02/01/2029 DD 02/02/21	216,000.000	212,805.36
INDIGO NATURAL RESOURCES 144A 5.375% 02/01/2029 DD 02/02/21	526,000.000	518,220.46
INDIGO NATURAL RESOURCES 144A 5.375% 02/01/2029 DD 02/02/21	85,000.000	83,742.85
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14	485,000.000	548,636.46
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14	200,000.000	226,241.84
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18	705,000.000	769,080.23
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20	295,000.000	323,910.25
INEOS 10/17 (USD) TLB	106,425.000	105,142.58
INFORMATICA 2/20 (USD) COV-LIT	494,010.000	489,810.92
INFORMATICA 2/20 (USD) COV-LIT	876,150.000	868,702.73
NIELSENIQ 1/21 (USD) TLB 0.000% 02/05/2028 DD 01/22/21	370,000.000	368,335.00
NIELSENIQ 1/21 (USD) TLB 0.000% 02/05/2028 DD 01/22/21	654,000.000	651,057.00
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19	200,000.000	218,150.00
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19	200,000.000	218,150.00
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20	421,000.000	408,370.00
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20	1,021,000.000	990,370.00
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20	40,000.000	38,800.00
INGEVITY CORP 144A 3.875% 11/01/2028 DD 10/28/20	15,000.000	14,550.00
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00	1,844,460.078	68,429.47
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20	444,000.000	478,410.00
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20	1,112,000.000	1,198,180.00
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	55,000.000	62,710.41
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	35,000.000	39,906.62
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13	747,000.000	29,880.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13	1,145,000.000	45,800.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13	208,000.000	127,400.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13	416,000.000	254,800.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18	104,000.000	65,205.40
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18	208,000.000	130,410.80
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18	938,000.000	318,920.00
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18	1,413,000.000	480,420.00
INTELLIGENT PACKAGING HOL 144A 9.000% 01/15/2026 DD 12/08/20	15,000.000	15,270.00
INTELLIGENT PACKAGING HOL 144A 9.000% 01/15/2026 DD 12/08/20	35,000.000	35,630.00
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20	15,000.000	15,487.50
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20	10,000.000	10,325.00
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20	201,000.000	207,783.75
INTERFACE INC 144A 5.500% 12/01/2028 DD 11/17/20	487,000.000	503,436.25
INTERCONTINENTAL EXCHANGE INC 0.700% 06/15/2023 DD 08/20/20	750,000.000	751,792.50

Security Description	Shares/Par	Base Market Value
INTERCONTINENTAL EXCHANGE INC 0.700% 06/15/2023 DD 08/20/20	270,000.000	270,645.30
INTERCONTINENTAL EXCHANGE INC 0.700% 06/15/2023 DD 08/20/20	90,000.000	90,215.10
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20	62,000.000	56,645.06
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20	142,000.000	129,735.46
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	123,000.000	113,164.92
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	283,000.000	260,371.32
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	40,000.000	36,801.60
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	70,000.000	64,402.80
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18	366,000.000	414,623.64
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18	163,000.000	184,654.79
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15	272,000.000	297,840.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15	739,000.000	809,205.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15	1,360,000.000	1,489,200.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15	540,000.000	591,300.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15	1,142,000.000	1,250,490.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15	373,000.000	408,435.00
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21	490,000.000	503,514.20
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21	219,000.000	225,040.02
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21	531,000.000	545,644.98
INTERNATIONAL GAME TECHNO 144A 4.125% 04/15/2026 DD 03/25/21	200,000.000	205,516.00
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18	532,000.000	611,834.43
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18	236,000.000	271,415.27
INTESA SANPAOLO SPA 144A VAR RT 12/31/2049 DD 09/17/15	470,000.000	533,450.00
INTESA SANPAOLO SPA 144A VAR RT 12/31/2049 DD 09/17/15	200,000.000	227,000.00
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17	233,000.000	239,529.17
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19	200,000.000	213,012.26
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19	427,000.000	454,781.18
INTRAWEST 7/17 (USD) TLB1	948,844.030	931,650.98
INTRAWEST 7/17 (USD) TLB1	535,682.100	525,975.54
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20	1,992,614.000	1,957,743.26
INVITATION HOMES 12/20 TLA 0.000% 01/31/2025 DD 12/08/20	5,414,900.000	5,320,139.25
IPALCO ENTERPRISES INC 144A 4.250% 05/01/2030 DD 04/14/20	360,000.000	391,910.60
IPALCO ENTERPRISES INC 144A 4.250% 05/01/2030 DD 04/14/20	155,000.000	168,739.29
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17	240,000.000	243,508.72
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17	395,000.000	400,774.76
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19	374,000.000	394,867.33
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19	701,000.000	740,112.30
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21	228,000.000	230,850.00
IRIS HOLDINGS INC 144A 8.750% 02/15/2026 DD 02/09/21	555,000.000	561,937.50
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17	45,000.000	46,040.63
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17	196,000.000	200,532.50
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17	20,000.000	20,462.50
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17	45,000.000	46,743.75
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17	20,000.000	20,775.00
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20	208,000.000	212,680.00

Security Description	Shares/Par	Base Market Value
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20	570,000.000	582,825.00
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20	302,000.000	311,603.60
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20	733,000.000	756,309.40
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20	2,120,000.000	2,095,832.00
IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20	880,000.000	869,968.00
SOUND PHYSICIANS 6/18 TL	160,462.500	159,401.84
SOUND PHYSICIANS 6/18 TL	325,787.500	323,634.04
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13	205,000.000	230,625.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13	360,000.000	405,000.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13	127,000.000	142,875.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13	349,000.000	392,625.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03	145,000.000	198,415.99
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03	130,000.000	177,890.20
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20	200,000.000	209,264.00
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20	455,000.000	476,075.60
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20	1,460,000.000	1,488,645.20
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20	592,000.000	603,615.04
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18	212,000.000	218,802.39
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18	597,000.000	616,155.80
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16	1,185,000.000	844,128.83
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16	1,817,000.000	1,294,330.87
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18	57,000.000	59,113.24
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18	148,000.000	153,487.00
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19	68,000.000	75,258.66
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19	265,000.000	293,287.43
JP MORGAN CHASE CO BKWD D 144A VAR RT 09/15/2029 DD 10/16/19	115,000.000	114,419.32
JP MORGAN CHASE CO BKWD E 144A VAR RT 09/15/2029 DD 10/16/19	790,000.000	782,048.65
JP MORGAN CHASE CO BKWD E 144A VAR RT 09/15/2029 DD 10/16/19	386,000.000	382,114.91
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19	219,000.000	203,872.77
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19	620,000.000	577,174.06
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20	2,850,000.000	2,983,248.90
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20	1,190,000.000	1,245,637.26
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20	110,365,260.000	1,522,488.76
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20	260,000.000	267,747.14
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20	630,000.000	648,771.92
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17	1,933,000.000	2,041,546.07
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17	800,000.000	844,923.36
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20	654,573.000	659,740.13
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20	1,565,916.000	1,578,277.18
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20	327,393.000	331,377.11
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20	783,214.000	792,745.09
JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14	1,178,000.000	1,291,200.37
JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14	505,000.000	553,528.17
JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	80,000.000	88,284.37
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07	94,159.890	92,570.69

Security Description	Shares/Par	Base Market Value
JP MORGAN ALTERNATIVE LO S1 A1 VAR RT 04/25/2047 DD 05/31/07	178,418.057	175,406.77
JP MORGAN CHASE COMMER CB18 AJ VAR RT 06/12/2047 DD 03/01/07	890,153.013	388,501.14
JP MORGAN CHASE COMMER CB18 AJ VAR RT 06/12/2047 DD 03/01/07	2,237,955.314	976,740.15
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07	6,353.685	285.92
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07	15,710.941	706.99
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12	1,270,289.025	986,572.00
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12	2,655,979.402	2,062,770.65
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12	10,889.720	11,164.47
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14	1,700,000.000	1,838,085.22
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14	6,758,000.000	7,306,929.36
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14	847,000.000	689,124.20
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14	760,000.000	618,340.48
JPMBB COMMERCIAL MORTGA C30 A5 3.822% 07/15/2048 DD 07/01/15	4,594,000.000	5,051,414.47
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18	884,000.000	935,548.78
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18	2,287,000.000	2,420,362.06
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16	2,716,000.000	2,625,314.93
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	475,000.000	525,980.13
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	255,000.000	282,368.28
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	70,000.000	69,471.35
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	70,000.000	69,471.35
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	328,000.000	333,593.18
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	145,000.000	147,472.60
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20	2,803,000.000	2,830,637.69
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20	995,000.000	1,004,810.74
JPMORGAN CHASE & CO VAR RT 11/19/2026 DD 11/19/20	480,000.000	468,615.72
JPMORGAN CHASE & CO VAR RT 11/19/2026 DD 11/19/20	300,000.000	292,884.82
JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20	240,000.000	223,671.91
JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20	185,000.000	172,413.77
JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21	1,261,000.000	1,193,347.65
JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21	441,000.000	417,340.46
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21	1,010,000.000	1,014,243.96
JPMORGAN CHASE & CO VAR RT 03/16/2024 DD 03/16/21	635,000.000	637,668.23
J.P. MORGAN CHASE MARK D 144A VAR RT 06/05/2032 DD 06/01/17	167,000.000	161,998.20
J.P. MORGAN CHASE MARK D 144A VAR RT 06/05/2032 DD 06/01/17	302,000.000	292,954.83
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18	0.016	0.02
JP MORGAN CHASE COM LAQ E 144A VAR RT 06/15/2035 DD 07/06/18	900,800.009	901,352.65
JP MORGAN CHASE COM LAQ E 144A VAR RT 06/15/2035 DD 07/06/18	476,799.999	477,092.52
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18	2,323,000.000	2,479,456.14
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18	5,511,000.000	5,882,170.81
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18	911,000.000	969,732.17
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18	538,000.000	572,684.86
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18	810,000.000	862,220.70
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18	200,000.000	212,894.00
JBS INVESTMENTS II GMBH 144A 5.750% 01/15/2028 DD 07/30/19	464,000.000	488,944.64
JBS INVESTMENTS II GMBH 144A 5.750% 01/15/2028 DD 07/30/19	924,000.000	973,674.24



Security Description	Shares/Par	Base Market Value
JUICE PLUS+ 11/18 TL	526,441.230	502,314.43
JUICE PLUS+ 11/18 TL	261,008.670	249,046.64
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19	1,687,699.000	1,779,322.49
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19	4,116,301.000	4,339,770.86
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19	8,850,000.000	281,293.71
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19	22,905,000.000	728,026.26
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19	6,689,000.000	103,436.69
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19	17,314,000.000	267,738.50
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19	63,000.000	62,845.02
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19	164,000.000	163,596.56
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19	152,000.000	150,692.80
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19	59,000.000	58,492.60
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19	709,000.000	752,206.46
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19	274,000.000	290,697.56
JACKSON MILL CLO LT 1A AR 144A VAR RT 04/15/2027 DD 05/30/18	527,917.981	527,991.26
JACKSON MILL CLO LT 1A AR 144A VAR RT 04/15/2027 DD 05/30/18	1,275,260.305	1,275,437.31
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19	324,000.000	291,643.29
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19	171,000.000	153,922.85
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19	2,408,000.000	2,078,910.44
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19	1,089,000.000	940,171.71
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20	382,000.000	382,230.50
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20	134,000.000	139,561.00
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20	798,000.000	829,920.00
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20	341,000.000	354,640.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17	200,000.000	211,500.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17	485,000.000	512,887.50
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18	1,500,000.000	1,501,321.95
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18	3,100,000.000	3,102,732.03
JBS USA LUX SA / JBS USA 144A 6.750% 02/15/2028 DD 02/15/18	452,000.000	496,770.60
JBS USA LUX SA / JBS USA 144A 6.750% 02/15/2028 DD 02/15/18	186,000.000	204,423.30
BY CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16	496,000.000	504,060.00
BY CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16	180,000.000	182,925.00
JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13	170,000.000	183,325.46
JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13	79,000.000	85,192.42
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13	2,185,000.000	2,375,647.81
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13	788,000.000	856,755.36
JO-ANN STORES 9/16 TL	795,581.940	792,033.64
JO-ANN STORES 9/16 TL	423,087.460	421,200.49
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04	38,721.897	0.00
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04	83,383.963	0.00
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06	25,565.107	10,131.45
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06	87,740.827	34,771.69
J2 GLOBAL INC 144A 4.625% 10/15/2030 DD 10/07/20	115,000.000	116,541.58
J2 GLOBAL INC 144A 4.625% 10/15/2030 DD 10/07/20	270,000.000	273,619.35
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20	696,000.000	704,073.60

Security Description	Shares/Par	Base Market Value
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20	309,000.000	312,584.40
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19	244,000.000	276,693.68
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19	549,000.000	622,560.78
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19	7,470,585.576	467,022.91
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19	3,293,419.808	205,887.81
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17	708,000.000	716,142.00
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17	1,733,000.000	1,752,929.50
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16	692,000.000	713,161.36
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16	340,000.000	350,397.20
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16	705,000.000	726,558.90
KREF 2018-FL1 LTD FL1 A 144A VAR RT 06/15/2036 DD 11/28/18	5,590,910.600	5,601,531.65
KREF 2018-FL1 LTD FL1 A 144A VAR RT 06/15/2036 DD 11/28/18	2,314,629.030	2,319,026.13
KAR AUCTION 9/19 COV-LITE B6 0.000% 09/19/2026 DD 09/03/19	329,907.720	329,897.18
KAR AUCTION 9/19 COV-LITE B6 0.000% 09/19/2026 DD 09/03/19	666,157.590	652,001.74
KAYNE CLO 5 LTD 5A A 144A VAR RT 07/24/2032 DD 07/24/19	352,702.000	353,607.46
KAYNE CLO II LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21	2,890,000.000	2,895,618.74
KAYNE CLO II LTD 2A AR 144A VAR RT 10/15/2031 DD 02/17/21	1,060,000.000	1,062,060.85
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15	186,000.000	202,201.40
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15	464,000.000	504,416.40
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14	355,000.000	358,475.45
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14	915,000.000	923,957.85
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	45,000.000	50,769.40
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	30,000.000	33,846.27
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14	650,000.000	714,025.00
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14	1,734,000.000	1,904,799.00
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	270,000.000	285,498.11
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20	607,000.000	641,842.04
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18	5,638,260.662	5,908,914.65
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18	2,113,246.178	2,214,688.55
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12	589,000.000	593,247.67
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12	1,635,000.000	1,646,791.08
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14	551,000.000	619,713.40
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14	1,565,000.000	1,760,166.02
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16	265,000.000	268,418.50
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16	200,000.000	202,580.00
KOHL'S CORP 4.250% 07/17/2025 DD 07/17/15	2,100,000.000	2,298,522.70
KOHL'S CORP 4.250% 07/17/2025 DD 07/17/15	773,000.000	846,075.26
KONTOOR 5/19 COV-LITE TLB	218,566.670	216,927.42
KONTOOR 5/19 COV-LITE TLB	107,966.670	107,156.92
KOREA NATIONAL OIL CORP 144A 2.875% 03/27/2022 DD 03/27/17	2,000,000.000	2,047,198.82
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	40,000.000	44,910.29
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	458,000.000	514,222.80
KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	955,000.000	1,312,973.97
KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	400,000.000	549,936.74
KRATON POLYMERS LLC / KRA 144A 4.250% 12/15/2025 DD 12/21/20	25,000.000	25,093.75



Security Description	Shares/Par	Base Market Value
KRATON POLYMERS LLC / KRA 144A 4.250% 12/15/2025 DD 12/21/20	50,000.000	50,187.50
KRATOS DEFENSE & SECURITY 144A 6.500% 11/30/2025 DD 11/20/17	257,000.000	270,009.34
KRATOS DEFENSE & SECURITY 144A 6.500% 11/30/2025 DD 11/20/17	95,000.000	99,808.90
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	2,841,000.000	2,962,023.67
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	1,162,000.000	1,211,500.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	90,000.000	93,833.91
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	220,000.000	229,371.77
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	345,000.000	359,696.64
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	150,000.000	156,389.85
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16	243,000.000	256,205.73
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16	89,000.000	93,836.67
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16	542,000.000	571,454.75
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16	227,000.000	239,336.22
KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16	20,000.000	23,012.22
KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16	50,000.000	57,530.55
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	515,000.000	594,140.29
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	476,000.000	549,147.14
KRAFT HEINZ FOODS CO 3.750% 04/01/2030 DD 10/01/20	430,000.000	456,075.42
KRAFT HEINZ FOODS CO 3.750% 04/01/2030 DD 10/01/20	1,035,000.000	1,097,762.93
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20	855,000.000	921,759.68
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20	355,000.000	382,718.93
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	183,000.000	204,686.26
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	713,000.000	797,493.45
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20	65,000.000	71,100.80
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20	30,000.000	32,815.75
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20	120,000.000	131,263.02
KRAFT HEINZ FOODS CO 3.875% 05/15/2027 DD 11/15/20	285,000.000	311,749.66
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20	520,000.000	572,668.88
KRAFT HEINZ FOODS CO 4.250% 03/01/2031 DD 09/01/20	1,240,000.000	1,365,595.02
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15	150,000.000	178,768.50
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15	661,000.000	787,773.19
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18	277,000.000	297,082.50
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18	170,000.000	182,325.00
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19	60,000.000	68,168.40
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19	870,000.000	988,441.80
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19	337,000.000	382,879.18
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19	25,000.000	28,403.50
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20	10,000.000	11,112.00
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20	449,000.000	498,928.80
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20	183,000.000	203,349.60
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20	20,000.000	22,224.00
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20	481,000.000	598,845.00
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20	198,000.000	246,510.00
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20	1,308,000.000	1,628,460.00
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20	72,000.000	89,640.00

Security Description	Shares/Par	Base Market Value
L BRANDS INC 144A 6.625% 10/01/2030 DD 09/30/20	739,000.000	837,379.38
L BRANDS INC 144A 6.625% 10/01/2030 DD 09/30/20	399,000.000	452,116.88
LGI HOMES INC 144A 6.875% 07/15/2026 DD 07/06/18	179,000.000	186,831.25
LGI HOMES INC 144A 6.875% 07/15/2026 DD 07/06/18	488,000.000	509,350.00
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17	7,868,852.548	483,120.01
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17	3,497,874.817	214,757.27
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21	255,000.000	259,493.10
LCPR SENIOR SECURED FINAN 144A 5.125% 07/15/2029 DD 03/30/21	610,000.000	620,748.20
LL ABS TRUST 2020-1 1A B 144A 3.790% 01/17/2028 DD 09/23/20	124,000.000	127,968.88
BOYD 8/18 COV-LITE TLB	498,874.970	490,663.49
BOYD 8/18 COV-LITE TLB	248,625.000	244,532.63
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB	386,524.070	29,801.01
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB	196,652.620	15,161.92
LES SCHWAB 10/20 COV-LITE TLB	393,015.000	392,688.80
LES SCHWAB 10/20 COV-LITE TLB	694,260.000	693,683.76
LSEGA FINANCING PLC 144A 0.650% 04/06/2024 DD 04/06/21	245,000.000	244,259.25
LSEGA FINANCING PLC 144A 1.375% 04/06/2026 DD 04/06/21	250,000.000	247,598.30
LSEGA FINANCING PLC 144A 1.375% 04/06/2026 DD 04/06/21	200,000.000	198,078.64
LSEGA FINANCING PLC 144A 2.000% 04/06/2028 DD 04/06/21	315,000.000	311,335.56
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19	70,000.000	79,389.19
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19	368,000.000	417,360.30
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19	164,000.000	185,997.53
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19	115,000.000	130,425.09
L3HARRIS TECHNOLOGIES INC 1.800% 01/15/2031 DD 11/25/20	160,000.000	149,849.08
L3HARRIS TECHNOLOGIES INC 1.800% 01/15/2031 DD 11/25/20	70,000.000	65,558.97
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17	244,000.000	245,830.00
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17	914,000.000	920,855.00
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17	347,000.000	349,602.50
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17	301,000.000	303,257.50
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17	650,000.000	654,875.00
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17	146,000.000	147,095.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	412,000.000	412,000.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	199,000.000	199,000.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	1,885,000.000	1,885,000.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	30,000.000	30,000.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	15,000.000	15,000.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	769,000.000	769,000.00
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	20,000.000	19,700.00
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	341,000.000	335,885.00
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	40,000.000	39,400.00
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	30,000.000	29,550.00
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	83,000.000	81,755.00
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	168,000.000	165,480.00
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20	258,111.070	202,617.19
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20	127,225.070	99,871.68

Security Description	Shares/Par	Base Market Value
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20	205,608.480	187,103.72
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2025 DD 09/24/20	101,346.110	92,224.96
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20	112,396.180	112,208.48
WORLDSTRIDES / LAKELAND TOURS 0.000% 09/25/2023 DD 09/24/20	55,401.000	55,308.48
LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20	276,000.000	275,655.00
LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20	617,000.000	616,228.75
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16	140,000.000	145,280.80
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16	384,000.000	398,484.48
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16	284,000.000	293,940.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16	695,000.000	719,325.00
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20	1,041,000.000	1,118,252.61
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20	40,000.000	42,968.40
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20	370,000.000	397,457.70
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20	20,000.000	21,484.20
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20	435,000.000	467,281.35
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20	135,000.000	145,018.35
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB	172,228.490	169,343.66
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB	307,450.300	302,300.51
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20	719,000.000	692,095.02
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20	1,875,000.000	1,804,837.50
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19	1,563,000.000	1,629,487.03
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19	449,000.000	468,099.60
LAUREATE EDUCATION INC 144A 8.250% 05/01/2025 DD 04/26/17	641,000.000	669,845.00
LAUREATE EDUCATION INC 144A 8.250% 05/01/2025 DD 04/26/17	1,635,000.000	1,708,575.00
LD HOLDINGS GROUP LLC 144A 6.125% 04/01/2028 DD 03/26/21	314,000.000	319,306.60
LD HOLDINGS GROUP LLC 144A 6.125% 04/01/2028 DD 03/26/21	207,000.000	210,498.30
LEARNING CARE 3/18 COV-LITE TLB	236,098.980	231,131.46
LEARNING CARE 3/18 COV-LITE TLB	473,749.000	463,781.32
LEIDOS INC 144A 2.300% 02/15/2031 DD 10/08/20	205,000.000	193,388.80
LEIDOS INC 144A 2.300% 02/15/2031 DD 10/08/20	125,000.000	117,920.00
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15	75,000.000	81,924.75
LENNAR CORP 4.875% 12/15/2023 DD 11/05/15	201,000.000	219,558.33
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17	974,000.000	1,059,487.98
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17	351,000.000	381,807.27
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18	373,000.000	428,248.76
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18	163,000.000	187,143.56
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18	1,081,000.000	1,226,935.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18	3,138,000.000	3,561,630.00
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13	570,000.000	619,050.47
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13	1,116,000.000	1,212,035.66
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16	334,000.000	344,020.00
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16	906,000.000	933,180.00
LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19	130,000.000	133,792.10
LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19	55,000.000	56,604.35
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20	30,000.000	30,339.30

Security Description	Shares/Par	Base Market Value
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20	65,000.000	65,735.15
LEVI STRAUSS & CO 144A 3.500% 03/01/2031 DD 02/19/21	25,000.000	24,125.00
LEVI STRAUSS & CO 144A 3.500% 03/01/2031 DD 02/19/21	10,000.000	9,650.00
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21	1,765,000.000	1,817,950.00
LIFE TIME INC 144A 8.000% 04/15/2026 DD 02/05/21	735,000.000	757,050.00
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20	300,000.000	294,000.00
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20	170,000.000	166,600.00
LIGHTSTONE 2/18 COV-LITE TLB	222,230.810	174,142.29
LIGHTSTONE 2/18 COV-LITE TLB	423,508.130	331,865.21
LIGHTSTONE 2/18 COV-LITE TLC	12,534.293	9,822.00
LIGHTSTONE 2/18 COV-LITE TLC	23,886.530	18,717.72
LIONS GATE 3/18 TLA	629,200.000	620,548.50
LIONS GATE 3/18 TLA	308,000.000	303,765.00
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17	25,000.000	25,734.50
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17	60,000.000	61,762.80
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17	1,410,000.000	1,451,425.80
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17	590,000.000	607,334.20
LIONS GATE CAPITAL HOLDIN 144A 6.375% 02/01/2024 DD 02/04/19	370,000.000	381,795.60
LIONS GATE CAPITAL HOLDIN 144A 6.375% 02/01/2024 DD 02/04/19	880,000.000	908,054.40
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21	320,000.000	320,035.20
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21	35,000.000	35,003.85
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21	75,000.000	75,008.25
LIONS GATE CAPITAL HOLDIN 144A 5.500% 04/15/2029 DD 04/01/21	770,000.000	770,084.70
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16	25,000.000	25,442.50
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16	10,000.000	10,177.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16	294,000.000	299,203.80
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16	800,000.000	814,160.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19	317,000.000	319,377.50
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19	776,000.000	781,820.00
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	30,000.000	33,263.10
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	15,000.000	16,631.55
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	760,000.000	842,665.20
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	277,000.000	307,129.29
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16	268,000.000	299,114.86
LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16	200,000.000	223,220.04
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18	200,000.000	228,500.00
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18	200,000.000	228,500.00
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20	253,000.000	255,342.95
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20	200,000.000	201,852.14
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19	4,018,500.000	4,019,712.78
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19	1,689,000.000	1,689,509.74
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19	0.005	0.01
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19	255,600.010	255,319.59
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19	99,000.010	98,891.40
LOANPAL SOLAR LOAN 2GS C 144A 3.500% 03/20/2048 DD 03/31/21	200,000.000	180,559.46

Security Description	Shares/Par	Base Market Value
LOANPAL SOLAR LOAN 2GS C 144A 3.500% 03/20/2048 DD 03/31/21	350,000.000	315,979.06
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20	737,000.000	771,550.56
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20	1,803,000.000	1,887,524.64
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	35,000.000	57,401.08
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	15,000.000	24,600.46
LOUISIANA-PACIFIC CORP 144A 3.625% 03/15/2029 DD 03/11/21	25,000.000	24,312.50
LOUISIANA-PACIFIC CORP 144A 3.625% 03/15/2029 DD 03/11/21	65,000.000	63,212.50
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	60,000.000	68,109.87
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	45,000.000	51,082.40
ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 05/22/2026 DD 04/02/19	402,529.280	392,188.30
ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 05/22/2026 DD 04/02/19	721,331.940	702,800.92
LOWE'S COS INC 2.625% 04/01/2031 DD 03/31/21	986,000.000	988,054.74
LOWE'S COS INC 2.625% 04/01/2031 DD 03/31/21	345,000.000	345,718.95
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17	2,397,080.840	2,419,529.26
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17	1,146,904.710	1,157,645.36
LUCID ENERGY GROUP 2/18 TL	256,770.420	248,104.42
LUCID ENERGY GROUP 2/18 TL	111,416.250	107,655.95
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17	3,650,000.000	3,770,267.50
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17	15,000.000	15,494.25
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17	1,169,000.000	1,207,518.55
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17	35,000.000	36,153.25
MEG ENERGY CORP 144A 5.875% 02/01/2029 DD 02/02/21	164,000.000	164,410.00
MEG ENERGY CORP 144A 5.875% 02/01/2029 DD 02/02/21	5,000.000	5,012.50
MEG ENERGY CORP 144A 5.875% 02/01/2029 DD 02/02/21	5,000.000	5,012.50
MEG ENERGY CORP 144A 5.875% 02/01/2029 DD 02/02/21	399,000.000	399,997.50
MICRO FOCUS 4/17 (USD) COV-LITE TLB3	15,052.920	14,889.90
MBRT 2019-MBR MBR H1 144A VAR RT 11/15/2036 DD 12/19/19	399,000.000	390,198.46
MBRT 2019-MBR MBR H1 144A VAR RT 11/15/2036 DD 12/19/19	734,000.000	717,808.69
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20	48,000.000	49,980.00
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20	132,000.000	137,445.00
MITEL NETWORKS 7/18 TL	259,037.390	226,927.12
MITEL NETWORKS 7/18 TL	522,962.270	458,135.87
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14	213,000.000	228,176.25
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14	214,000.000	229,247.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14	80,000.000	85,700.00
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20	427,000.000	459,025.00
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20	153,000.000	164,475.00
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20	35,000.000	36,150.45
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20	80,000.000	82,629.60
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17	720,000.000	753,544.80
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17	333,000.000	348,514.47
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16	379,000.000	406,806.59
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16	224,000.000	240,434.50
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18	118,000.000	121,835.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18	34,000.000	35,105.00

Security Description	Shares/Par	Base Market Value
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19	422,000.000	465,227.57
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19	109,000.000	120,165.42
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20	80,000.000	84,376.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20	190,000.000	200,393.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20	520,000.000	548,444.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20	35,000.000	36,914.50
M/I HOMES INC 5.625% 08/01/2025 DD 08/03/17	2,258,000.000	2,325,740.00
M/I HOMES INC 5.625% 08/01/2025 DD 08/03/17	574,000.000	591,220.00
MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20	25,000.000	24,515.00
MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20	10,000.000	9,806.00
MULTIPLAN 6/16 COV-LITE TL	395,312.150	392,932.37
MULTIPLAN 6/16 COV-LITE TL	696,321.350	692,129.50
MPLX LP 4.700% 04/15/2048 DD 02/08/18	70,000.000	75,319.78
MPLX LP 4.700% 04/15/2048 DD 02/08/18	115,000.000	123,739.64
MPLX LP VAR RT 09/09/2022 DD 09/09/19	5,303,000.000	5,305,748.07
MPLX LP VAR RT 09/09/2022 DD 09/09/19	912,000.000	912,472.61
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20	855,000.000	838,465.67
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20	495,000.000	485,427.49
MSBAM COMMERCIAL M CKSV C 144A VAR RT 10/15/2030 DD 10/01/12	900,000.000	647,066.52
MSBAM COMMERCIAL M CKSV C 144A VAR RT 10/15/2030 DD 10/01/12	1,022,000.000	734,779.98
MSCI INC 144A 4.750% 08/01/2026 DD 08/04/16	90,000.000	93,240.00
MSCI INC 144A 4.750% 08/01/2026 DD 08/04/16	210,000.000	217,560.00
MSCI INC 144A 4.000% 11/15/2029 DD 11/07/19	475,000.000	488,518.50
MSCI INC 144A 4.000% 11/15/2029 DD 11/07/19	1,125,000.000	1,157,017.50
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20	495,000.000	503,340.75
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20	1,185,000.000	1,204,967.25
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20	655,000.000	669,279.00
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20	275,000.000	280,995.00
MSSG TRUST 2017-23 237P E 144A VAR RT 09/13/2039 DD 08/01/17	180,000.000	171,573.77
MSSG TRUST 2017-23 237P E 144A VAR RT 09/13/2039 DD 08/01/17	371,000.000	353,632.60
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19	188,000.000	204,685.00
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19	48,000.000	52,260.00
LUMOS NETWORKS 10/17 COV-LITE TLB	111,549.950	111,247.65
DUFF & PHELPS 10/17 COV-LITE TLB	207,051.490	206,792.68
DUFF & PHELPS 10/17 COV-LITE TLB	423,645.820	423,116.26
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19	1,688,000.000	1,691,767.28
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19	808,000.000	809,803.29
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19	2,465,000.000	2,468,439.17
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19	5,151,000.000	5,158,186.68
MVW 2020-1 LLC 1A C 144A 4.210% 10/20/2037 DD 07/22/20	92,441.560	97,964.94
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17	440,000.000	457,982.80
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17	1,125,000.000	1,170,978.75
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18	1,343,000.000	1,431,170.72
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18	511,000.000	544,548.20
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21	362,000.000	355,043.43



Security Description	Shares/Par	Base Market Value
MACQUARIE GROUP LTD 144A VAR RT 01/12/2027 DD 01/12/21	982,000.000	963,128.87
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11	279,000.000	279,098.15
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11	720,000.000	720,253.30
MACY'S INC 144A 8.375% 06/15/2025 DD 06/08/20	188,000.000	208,155.48
MACY'S INC 144A 8.375% 06/15/2025 DD 06/08/20	460,000.000	509,316.60
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21	159,000.000	163,047.35
MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21	386,000.000	395,825.63
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19	675,000.000	661,501.82
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19	325,000.000	318,500.88
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21	1,710,000.000	1,710,000.00
MADISON PARK FUND 11A AR2 144A VAR RT 07/23/2029 DD 03/25/21	630,000.000	630,000.00
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16	250,000.000	250,452.50
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17	30,000.000	29,831.01
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17	20,000.000	19,887.34
MAGNETITE XXIX LTD 29A A 144A VAR RT 01/15/2034 DD 03/18/21	2,360,000.000	2,360,000.00
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18	1,006,000.000	1,039,952.50
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18	397,000.000	410,398.75
MALLINCKRODT INTERNATIONAL 144A 10.000% 04/15/2025 DD 12/06/19	25,000.000	24,875.00
MALLINCKRODT INTERNATIONAL 144A 10.000% 04/15/2025 DD 12/06/19	10,000.000	9,950.00
WELBILT INC 9.500% 02/15/2024 DD 08/15/16	30,000.000	30,900.00
WELBILT INC 9.500% 02/15/2024 DD 08/15/16	139,000.000	143,170.00
WELBILT INC 9.500% 02/15/2024 DD 08/15/16	283,000.000	291,490.00
WELBILT INC 9.500% 02/15/2024 DD 08/15/16	705,000.000	726,150.00
MARATHON CRE 2018 F FL1 A 144A VAR RT 06/15/2028 DD 07/06/18	188,551.820	188,787.51
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	35,000.000	43,503.58
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	20,000.000	24,859.19
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	30,000.000	33,190.96
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	20,000.000	22,127.31
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18	850,000.000	933,530.19
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18	302,000.000	331,677.78
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18	388,000.000	452,560.63
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18	1,097,000.000	1,279,533.53
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20	1,466,000.000	1,652,011.46
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20	521,000.000	587,106.39
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21	455,000.000	433,387.50
MARB BONDCO PLC 144A 3.950% 01/29/2031 DD 01/29/21	200,000.000	190,500.00
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19	569,000.000	566,104.13
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19	220,000.000	218,880.33
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20	197,000.000	209,782.80
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20	361,000.000	384,424.32
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19	173,000.000	198,231.85
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19	389,000.000	445,735.21
MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20	1,318,000.000	1,511,866.95
MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20	485,000.000	556,339.51
MARYLAND ST HLTH & HGR EDUCNL 3.052% 07/01/2040 DD 07/22/20	140,000.000	136,453.58

Security Description	Shares/Par	Base Market Value
MASERGY COMMUNICATIONS 6/17 TL B	343,059.020	341,772.55
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	65,000.000	70,011.62
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	40,000.000	43,084.08
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18	2,036,000.000	1,982,555.00
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18	842,000.000	819,897.50
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18	2,833,000.000	2,758,633.75
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18	1,076,000.000	1,047,755.00
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19	33,000.000	35,392.50
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19	128,000.000	137,280.00
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20	300,000.000	300,843.00
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20	705,000.000	706,981.05
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20	167,000.000	170,633.92
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20	587,000.000	599,773.12
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20	30,000.000	30,652.80
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20	215,000.000	219,678.40
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20	293,000.000	299,375.68
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20	65,000.000	66,414.40
MATCH GROUP 2/20 TLB	265,000.000	261,687.50
MATCH GROUP 2/20 TLB	465,000.000	459,187.50
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20	90,000.000	89,395.20
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20	40,000.000	39,731.20
MATTEL INC 5.450% 11/01/2041 DD 11/08/11	9,000.000	9,832.50
MATTEL INC 5.450% 11/01/2041 DD 11/08/11	35,000.000	38,237.50
MATTEL INC 3.150% 03/15/2023 DD 03/07/13	186,000.000	187,860.00
MATTEL INC 3.150% 03/15/2023 DD 03/07/13	506,000.000	511,060.00
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17	140,000.000	147,203.00
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17	387,000.000	406,911.15
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17	151,000.000	158,768.95
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17	55,000.000	57,829.75
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	25,000.000	27,445.50
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	231,000.000	253,596.42
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	10,000.000	10,978.20
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	596,000.000	654,300.72
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21	5,000.000	5,162.20
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21	215,000.000	221,974.60
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21	185,000.000	191,001.40
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21	10,000.000	10,324.40
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21	448,000.000	462,533.12
MATTEL INC 144A 3.375% 04/01/2026 DD 03/19/21	585,000.000	603,977.40
MATTEL INC 144A 3.750% 04/01/2029 DD 03/19/21	40,000.000	40,472.00
MATTEL INC 144A 3.750% 04/01/2029 DD 03/19/21	15,000.000	15,177.00
MAUSER PACKAGING SOLUTION 144A 8.500% 04/15/2024 DD 05/07/20	10,000.000	10,350.00
MAUSER PACKAGING SOLUTION 144A 8.500% 04/15/2024 DD 05/07/20	5,000.000	5,175.00
MAXLINEAR 4/17 COV-LITE TLB	322,836.390	322,836.39
MAXLINEAR 4/17 COV-LITE TLB	160,622.760	160,622.76



Security Description	Shares/Par	Base Market Value
EXPRESS OIL 2/18 TL	125,261.980	124,680.76
EXPRESS OIL/MAVIS TIRE 11/20 ADD-ON TLB	508,725.000	507,773.68
EXPRESS OIL/MAVIS TIRE 11/20 ADD-ON TLB	164,587.500	164,279.72
MCCORMICK & CO INC/MD 0.900% 02/15/2026 DD 02/11/21	604,000.000	628,438.86
MCCORMICK & CO INC/MD 0.900% 02/15/2026 DD 02/11/21	304,000.000	296,194.44
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19	540,000.000	575,100.00
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19	200,000.000	213,000.00
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20	200,000.000	200,600.00
MEDCO BELL PTE LTD 144A 6.375% 01/30/2027 DD 01/30/20	475,000.000	476,425.00
MEITUAN 144A 2.125% 10/28/2025 DD 10/28/20	705,000.000	700,009.58
MEITUAN 144A 2.125% 10/28/2025 DD 10/28/20	264,000.000	262,131.25
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	25,000.000	29,540.58
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	25,000.000	29,540.58
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21	200,000.000	198,540.00
MERCADOLIBRE INC 2.375% 01/14/2026 DD 01/14/21	435,000.000	431,824.50
MERCADOLIBRE INC 3.125% 01/14/2031 DD 01/14/21	200,000.000	190,400.00
MERCEDES-BENZ AUTO LEASE A A2 0.180% 03/15/2023 DD 01/27/21	1,891,000.000	1,889,521.05
MERCEDES-BENZ AUTO LEASE A A2 0.180% 03/15/2023 DD 01/27/21	696,000.000	695,455.66
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21	764,000.000	762,702.96
MERCEDES-BENZ AUTO LEASE A A3 0.250% 01/16/2024 DD 01/27/21	2,078,000.000	2,074,472.18
MERCER INTERNATIONAL INC 5.500% 01/15/2026 DD 07/15/18	45,000.000	46,125.00
MERCER INTERNATIONAL INC 5.500% 01/15/2026 DD 07/15/18	20,000.000	20,500.00
MERCER INTERNATIONAL INC 144A 5.125% 02/01/2029 DD 01/26/21	15,000.000	15,540.00
MERCER INTERNATIONAL INC 144A 5.125% 02/01/2029 DD 01/26/21	30,000.000	31,080.00
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17	248,139.040	248,785.86
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17	285,854.190	286,599.33
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19	105,000.000	107,625.00
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19	45,000.000	46,125.00
MEREDITH CORP 144A 6.500% 07/01/2025 DD 06/29/20	10,000.000	10,728.80
MEREDITH CORP 144A 6.500% 07/01/2025 DD 06/29/20	25,000.000	26,822.00
MEREDITH 2/20 COV-LITE TL	454,309.100	448,802.87
MEREDITH 2/20 COV-LITE TL	202,558.200	200,103.19
MET TOWER GLOBAL FUNDING 144A 0.700% 04/05/2024 DD 04/07/21	205,000.000	204,915.95
MET TOWER GLOBAL FUNDING 144A 0.700% 04/05/2024 DD 04/07/21	335,000.000	334,862.65
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15	283,000.000	317,313.75
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15	800,000.000	897,000.00
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17	467,106.935	163,487.43
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17	850,134.641	297,547.12
METLIFE INC 4.550% 03/23/2030 DD 03/23/20	95,000.000	110,678.29
METLIFE INC 4.550% 03/23/2030 DD 03/23/20	155,000.000	180,580.37
MGM 6/18 2ND LIEN COV-LITE TL	250,000.000	248,672.50
MGM 6/18 2ND LIEN COV-LITE TL	505,000.000	502,318.45
MEXICO REMITTANCES FUNDIN 144A 4.875% 01/15/2028 DD 01/20/21	205,000.000	200,920.50
MEXICO REMITTANCES FUNDIN 144A 4.875% 01/15/2028 DD 01/20/21	490,000.000	480,249.00
MICHAELS STORES 9/20 TLB 0.000% 10/01/2027 DD 09/09/20	194,025.000	193,733.96

Security Description	Shares/Par	Base Market Value
MICHAELS STORES 9/20 TLB 0.000% 10/01/2027 DD 09/09/20	328,350.000	327,857.48
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	170,000.000	165,766.44
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	382,000.000	372,486.93
MICROCHIP TECHNOLOGY INC 3.922% 06/01/2021 DD 05/29/18	1,236,000.000	1,243,143.94
MICROCHIP TECHNOLOGY INC 3.922% 06/01/2021 DD 05/29/18	3,433,000.000	3,452,842.36
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18	1,903,000.000	2,040,967.50
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18	42,000.000	45,045.00
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18	19,000.000	20,377.50
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18	700,000.000	750,750.00
MICROCHIP TECHNOLOGY INC 144A 2.670% 09/01/2023 DD 05/29/20	7,583,000.000	7,896,818.51
MICROCHIP TECHNOLOGY INC 144A 2.670% 09/01/2023 DD 05/29/20	2,907,000.000	3,027,304.68
MICROCHIP TECHNOLOGY INC 144A 4.250% 09/01/2025 DD 05/29/20	633,000.000	661,237.96
MICROCHIP TECHNOLOGY INC 144A 4.250% 09/01/2025 DD 05/29/20	1,548,000.000	1,617,055.86
MICROCHIP TECHNOLOGY INC 144A 4.250% 09/01/2025 DD 05/29/20	20,000.000	20,892.19
MICROCHIP TECHNOLOGY INC 144A 4.250% 09/01/2025 DD 05/29/20	10,000.000	10,446.10
MICROCHIP TECHNOLOGY INC 144A 0.972% 02/15/2024 DD 12/17/20	547,000.000	545,942.07
MICROCHIP TECHNOLOGY INC 144A 0.972% 02/15/2024 DD 12/17/20	1,486,000.000	1,483,126.00
MICROCHIP TECHNOLOGY INC 144A 0.972% 02/15/2024 DD 12/17/20	3,172,000.000	3,165,865.19
MICROCHIP TECHNOLOGY INC 144A 0.972% 02/15/2024 DD 12/17/20	1,101,000.000	1,098,870.61
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01	637,000.000	115,381.72
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01	1,762,243.000	35,526.82
MIDCONTINENT 7/19 TL	487,315.800	484,879.22
MIDCONTINENT 7/19 TL	290,575.000	289,122.13
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19	901,000.000	913,866.48
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19	2,285,000.000	2,317,630.30
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20	723,187.500	719,571.56
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20	408,975.000	406,930.13
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20	275,000.000	301,125.00
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20	1,080,854.000	1,183,535.13
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20	2,623,887.000	2,873,156.27
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20	645,000.000	706,275.00
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21	205,284.180	206,268.91
MILL CITY MORTGAG NMR1 A1 144A VAR RT 11/25/2060 DD 01/01/21	587,208.230	590,025.01
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20	200,000.000	208,000.00
MILLICOM INTERNATIONAL CE 144A 4.500% 04/27/2031 DD 10/27/20	410,000.000	426,400.00
MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20	388,000.000	400,125.00
MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20	948,000.000	978,656.25
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17	115,000.000	127,472.44
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17	90,000.000	99,761.04
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20	450,000.000	450,435.52
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20	1,307,000.000	1,308,264.95
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20	250,000.000	250,241.96
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20	105,000.000	105,101.62
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17	150,000.000	164,905.86
MIZUHO FINANCIAL GROUP INC 3.663% 02/28/2027 DD 02/28/17	95,000.000	104,440.38

Security Description	Shares/Par	Base Market Value
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07	243,325.057	167,829.20
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07	83,828.871	57,819.50
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16	923,000.000	967,802.42
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16	340,000.000	356,503.60
MONEYGRAM PAYMENT 6/19 TLB	306,604.080	306,450.78
MONEYGRAM PAYMENT 6/19 TLB	172,293.410	172,207.26
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13	345,000.000	371,632.58
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13	565,000.000	608,615.68
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20	75,000.000	60,353.04
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20	170,000.000	136,800.22
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19	325,000.000	331,500.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19	655,000.000	668,100.00
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13	354,000.000	366,026.44
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13	146,000.000	150,960.06
MORGAN STANLEY CAPIT MP D 144A VAR RT 07/11/2040 DD 08/01/18	705,000.000	669,948.81
MORGAN STANLEY CAPIT MP D 144A VAR RT 07/11/2040 DD 08/01/18	418,000.000	397,217.88
MORGAN STANLEY CAPI SUN F 144A VAR RT 07/15/2035 DD 08/02/18	856,000.000	845,326.45
MORGAN STANLEY CAPI SUN F 144A VAR RT 07/15/2035 DD 08/02/18	487,000.000	480,927.55
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18	219,000.000	249,158.77
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18	616,000.000	700,830.16
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14	688,000.000	777,698.17
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14	1,548,000.000	1,749,820.87
MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20	105,000.000	106,766.16
MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20	65,000.000	66,093.34
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20	45,000.000	41,805.65
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20	25,000.000	23,225.36
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21	740,000.000	738,625.20
MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21	1,245,000.000	1,242,686.99
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	40,000.000	36,430.11
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	70,000.000	63,752.70
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	35,000.000	38,135.60
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	40,000.000	43,583.54
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16	1,045,000.000	1,064,110.04
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16	2,263,000.000	2,304,383.75
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13	831,000.000	888,562.47
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13	298,000.000	318,642.14
MORGAN STANLEY CAPIT C3 B 144A VAR RT 07/15/2049 DD 10/01/11	514,000.000	517,308.88
MORGAN STANLEY CAPIT C3 B 144A VAR RT 07/15/2049 DD 10/01/11	226,000.000	227,454.88
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12	2,112,000.000	2,114,119.81
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12	5,467,000.000	5,472,487.23
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13	85,000.000	88,202.75
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13	264,000.000	233,333.65
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13	590,000.000	521,465.36
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13	489,000.000	298,045.50
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13	1,277,000.000	778,331.50

Security Description	Shares/Par	Base Market Value
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13	569,000.000	227,277.95
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13	195,650.000	78,149.26
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13	191,000.000	144,336.60
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13	502,000.000	379,355.88
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13	346,000.000	57,877.84
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13	1,008,000.000	168,615.22
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13	1,500,000.000	1,474,594.35
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13	3,809,000.000	3,744,486.59
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14	1,100,000.000	1,099,894.29
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14	400,000.000	399,961.56
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14	556,000.000	526,145.80
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14	479,000.000	456,381.09
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14	946,000.000	901,328.84
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14	705,000.000	500,159.99
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14	162,000.000	114,930.38
MORGAN STANLEY BANK C20 D 144A 3.071% 02/15/2048 DD 01/01/15	2,517,000.000	2,440,201.55
MORGAN STANLEY BANK C20 D 144A 3.071% 02/15/2048 DD 01/01/15	1,234,000.000	1,196,348.32
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15	882,000.000	946,851.08
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15	313,000.000	336,014.04
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15	5,517,949.729	5,932,170.08
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15	2,063,233.368	2,218,115.76
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15	453,000.000	497,138.10
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15	1,275,000.000	1,399,229.75
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15	246,000.000	73,549.08
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15	879,000.000	262,803.42
MORGAN STANLEY CAPI BPR E 144A VAR RT 05/15/2036 DD 05/15/19	742,000.000	465,608.78
MORGAN STANLEY CAPI BPR E 144A VAR RT 05/15/2036 DD 05/15/19	725,000.000	454,941.20
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17	1,989,268.228	1,993,035.90
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17	1,125,834.342	1,127,966.67
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17	792,818.488	793,004.32
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17	378,755.394	378,844.17
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21	450,000.000	431,415.00
MOVIDA EUROPE SA 144A 5.250% 02/08/2031 DD 02/08/21	200,000.000	191,740.00
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17	550,000.000	552,107.38
MULTIFAMILY CONNec 01 M10 144A VAR RT 10/15/2049 DD 10/30/19	120,000.000	119,219.12
MULTIFAMILY CONNECT 01 M7 144A VAR RT 03/25/2050 DD 03/18/20	273,639.163	274,349.78
MULTIFAMILY CONNECT 01 M7 144A VAR RT 03/25/2050 DD 03/18/20	147,470.186	147,853.15
MULTIFAMILY CONNec 01 M10 144A VAR RT 03/25/2050 DD 03/18/20	1,948,000.000	2,009,679.52
MULTIFAMILY CONNec 01 M10 144A VAR RT 03/25/2050 DD 03/18/20	3,750,000.000	3,868,736.25
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16	1,714,000.000	1,752,565.00
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16	631,000.000	645,197.50
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19	450,000.000	466,605.00
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19	225,000.000	233,302.50
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20	410,000.000	414,899.50
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20	1,250,000.000	1,264,937.50

Security Description	Shares/Par	Base Market Value
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18	94,364.870	97,837.40
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18	240,726.760	249,585.26
UTAH ACQUISITION SUB INC 3.950% 06/15/2026 DD 12/15/16	425,000.000	467,928.94
UTAH ACQUISITION SUB INC 3.950% 06/15/2026 DD 12/15/16	695,000.000	765,201.44
NORTH AMERICAN BANCARD 12/17	285,810.480	284,481.46
NORTH AMERICAN BANCARD 12/17	576,446.720	573,766.24
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19	200,000.000	215,052.00
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19	205,000.000	220,428.30
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19	166,000.000	175,752.50
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19	653,000.000	691,363.75
NCR CORP 144A 8.125% 04/15/2025 DD 04/13/20	350,000.000	383,687.50
NCR CORP 144A 8.125% 04/15/2025 DD 04/13/20	584,000.000	640,210.00
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20	1,715,000.000	1,732,150.00
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20	701,000.000	708,010.00
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20	555,000.000	562,006.88
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20	201,000.000	203,537.63
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19	735,000.000	693,656.25
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19	365,000.000	344,468.75
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	300,000.000	304,017.00
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	816,000.000	826,926.24
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	604,000.000	612,087.56
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	249,000.000	252,334.11
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21	983,000.000	1,001,431.25
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21	309,000.000	314,793.75
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21	2,347,000.000	2,391,006.25
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21	127,000.000	129,381.25
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17	741,000.000	769,143.45
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17	1,677,000.000	1,740,693.08
NMG HOLDING CO INC / NEIM 144A 7.125% 04/01/2026 DD 03/30/21	10,000.000	10,200.00
NMG HOLDING CO INC / NEIM 144A 7.125% 04/01/2026 DD 03/30/21	25,000.000	25,500.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16	1,347,000.000	1,400,880.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16	550,000.000	572,000.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16	1,895,000.000	1,970,800.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16	795,000.000	826,800.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17	295,000.000	306,800.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17	280,000.000	291,200.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17	665,000.000	691,600.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17	30,000.000	31,200.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18	5,000.000	5,312.50
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18	5,000.000	5,312.50
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18	159,000.000	168,937.50
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	520,000.000	556,400.00
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	280,000.000	299,600.00
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	670,000.000	716,900.00
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	30,000.000	32,100.00

Security Description	Shares/Par	Base Market Value
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	70,000.000	74,900.00
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	111,000.000	118,770.00
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19	55,000.000	58,994.03
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19	3,375,000.000	3,620,088.35
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19	1,103,000.000	1,183,098.50
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19	25,000.000	26,815.47
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19	25,000.000	27,145.26
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19	58,000.000	62,977.01
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20	655,000.000	639,443.75
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20	270,000.000	263,587.50
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20	1,375,000.000	1,340,625.00
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20	523,000.000	509,925.00
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20	570,000.000	555,750.00
NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20	1,270,000.000	1,238,250.00
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17	768,000.000	793,420.80
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17	581,000.000	600,231.10
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16	769,000.000	832,969.38
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16	1,665,000.000	1,803,503.27
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16	988,000.000	1,031,638.09
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16	2,603,000.000	2,717,969.59
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17	75,000.000	86,285.81
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17	75,000.000	86,285.81
NTT FINANCE CORP 144A 0.583% 03/01/2024 DD 03/03/21	200,000.000	199,239.26
NTT FINANCE CORP 144A 0.583% 03/01/2024 DD 03/03/21	353,000.000	351,657.30
NTT FINANCE CORP 144A 1.162% 04/03/2026 DD 03/03/21	235,000.000	231,788.61
NTT FINANCE CORP 144A 1.162% 04/03/2026 DD 03/03/21	947,000.000	934,058.76
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20	231,000.000	191,730.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20	555,000.000	460,650.00
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18	10,000.000	7,422.00
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18	25,000.000	18,555.00
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19	180,599.990	179,223.82
NASCAR 7/19 COV-LITE TLB 0.000% 10/19/2026 DD 05/23/19	361,200.020	358,447.68
NASDAQ INC 0.445% 12/21/2022 DD 12/21/20	365,000.000	365,225.32
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03	1,136,000.000	317,591.52
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03	573,000.000	160,193.61
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04	2,191,000.000	493,522.75
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04	1,099,000.000	247,549.75
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04	689,000.000	154,990.55
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04	1,488,569.000	334,853.60
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13	73,000.000	76,371.44
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13	192,000.000	200,867.34
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20	1,102,000.000	1,258,901.07
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20	2,772,000.000	3,166,673.12
NATIONAL RURAL UTILITIES COOPE 1.650% 06/15/2031 DD 02/08/21	268,000.000	248,086.80
NATIONAL RURAL UTILITIES COOPE 1.650% 06/15/2031 DD 02/08/21	94,000.000	87,015.52



Security Description	Shares/Par	Base Market Value
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17	130,000.000	133,128.37
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17	215,000.000	220,173.84
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20	200,000.000	201,968.62
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20	330,000.000	333,248.22
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20	25,000.000	25,937.50
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20	10,000.000	10,375.00
NATIONSTAR MORTGAGE HOLDI 144A 5.125% 12/15/2030 DD 12/04/20	5,000.000	4,913.55
NATIONSTAR MORTGAGE HOLDI 144A 5.125% 12/15/2030 DD 12/04/20	15,000.000	14,740.65
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18	139,000.000	143,360.08
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18	361,000.000	372,323.67
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18	210,000.000	215,514.60
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18	200,000.000	205,252.00
NATWEST MARKETS PLC 144A 2.375% 05/21/2023 DD 05/21/20	847,000.000	878,286.99
NATWEST MARKETS PLC 144A 2.375% 05/21/2023 DD 05/21/20	301,000.000	312,118.52
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB	701,848.530	701,673.07
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB	29,769.810	29,762.37
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB	69,462.910	69,445.54
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB	315,268.860	315,190.04
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14	783,000.000	822,236.13
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14	2,498,000.000	2,623,174.78
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16	431,000.000	439,081.25
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16	1,019,000.000	1,038,106.25
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16	200,000.000	203,750.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17	845,000.000	886,751.45
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17	165,000.000	173,152.65
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17	467,000.000	507,278.75
NAVIENT CORP 4.875% 03/15/2028 DD 02/02/21	210,000.000	205,537.50
NAVIENT CORP 4.875% 03/15/2028 DD 02/02/21	511,000.000	500,141.25
NAVICURE/WAYSTAR 9/19 COV-LITE TLB	653,400.000	652,994.89
NAVICURE/WAYSTAR 9/19 COV-LITE TLB	321,750.000	321,550.52
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20	2,404,174.035	2,413,710.43
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20	889,633.480	893,162.30
CABLEVISION SYSTEMS 3/17 TLB	129,672.850	127,754.99
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21	40,000.000	41,020.00
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21	673,000.000	690,161.50
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21	276,000.000	283,038.00
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21	15,000.000	15,382.50
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16	430,000.000	480,417.50
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16	220,000.000	245,795.00
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16	190,000.000	212,277.50
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16	143,000.000	159,766.75
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16	510,000.000	569,797.50
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16	218,000.000	243,560.50
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17	80,000.000	90,952.80
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17	35,000.000	39,791.85

Security Description	Shares/Par	Base Market Value
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17	1,160,000.000	1,318,815.60
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17	575,000.000	653,723.25
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17	2,075,000.000	2,359,088.25
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17	2,770,000.000	3,149,240.70
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18	1,115,000.000	1,348,668.77
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18	665,000.000	804,362.99
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18	1,615,000.000	1,953,452.97
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18	331,000.000	400,367.14
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19	174,000.000	200,367.96
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19	427,000.000	491,707.58
NETFLIX INC 6.375% 05/15/2029 DD 10/26/18	75,000.000	93,000.00
NETFLIX INC 6.375% 05/15/2029 DD 10/26/18	35,000.000	43,400.00
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20	3,470,000.000	3,687,916.00
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20	814,000.000	865,119.20
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10	390,000.000	464,479.47
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10	1,065,000.000	1,268,386.25
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	75,000.000	117,835.73
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	25,000.000	39,278.58
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19	401,000.000	399,463.41
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19	1,038,000.000	1,034,022.49
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19	966,000.000	819,425.15
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19	484,000.000	410,560.84
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17	185,386.300	188,423.59
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17	69,127.120	70,259.67
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20	175,194.320	177,582.66
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20	419,508.160	425,227.10
NEW RESIDENTIAL M RPL2 A1 144A VAR RT 08/25/2025 DD 07/01/20	423,925.980	431,944.16
NEW RESIDENTIAL M RPL2 A1 144A VAR RT 08/25/2025 DD 07/01/20	1,196,413.283	1,219,042.36
NEW RESIDENTIAL M NPL2 A1 144A VAR RT /08/25/2060 DD 09/10/20	829,751.460	836,403.49
NEW RESIDENTIAL M NPL2 A1 144A VAR RT /08/25/2060 DD 09/10/20	296,891.410	299,271.56
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	60,000.000	70,633.27
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	100,000.000	117,722.12
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	65,000.000	68,975.81
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	40,000.000	42,446.65
NEW YORK LIFE GLOBAL FUND 144A 0.950% 06/24/2025 DD 06/24/20	250,000.000	247,852.97
NEW YORK LIFE GLOBAL FUND 144A 0.950% 06/24/2025 DD 06/24/20	415,000.000	411,435.92
NEW YORK LIFE GLOBAL FUND 144A 1.200% 08/07/2030 DD 08/07/20	175,000.000	158,404.81
NEW YORK LIFE GLOBAL FUND 144A 1.200% 08/07/2030 DD 08/07/20	250,000.000	226,292.59
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	65,000.000	84,911.01
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	205,000.000	267,796.26
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	195,000.000	251,248.51
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	90,000.000	115,960.85
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09	15,000.000	18,781.92
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17	315,000.000	319,937.72
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17	110,000.000	111,724.28



Security Description	Shares/Par	Base Market Value
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20	120,000.000	121,103.21
NEW YORK ST TRANSPRTN DEV CORP 1.610% 12/01/2022 DD 12/01/20	320,000.000	322,941.89
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21	1,300,000.000	1,302,280.59
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21	500,000.000	500,877.15
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16	1,933,000.000	2,041,692.59
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16	767,000.000	810,128.41
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16	50,000.000	55,293.00
NEWELL BRANDS INC VAR RT 04/01/2026 DD 03/30/16	125,000.000	138,232.50
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20	25,000.000	27,593.75
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20	105,000.000	115,893.75
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20	55,000.000	60,706.25
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20	265,000.000	292,493.75
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20	454,000.000	501,102.50
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20	1,110,000.000	1,225,162.50
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12	15,000.000	16,488.57
OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12	25,000.000	27,480.95
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15	311,000.000	341,401.21
OVINTIV EXPLORATION INC 5.375% 01/01/2026 DD 03/10/15	761,000.000	835,390.10
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3	72,414.640	71,918.60
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3	16,896.750	16,781.01
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19	925,155.900	917,412.35
NEXSTAR BROADCASTING 6/19 0.000% 09/18/2026 DD 06/10/19	543,496.150	538,947.09
NEXSTAR BROADCASTING INC 144A 4.750% 11/01/2028 DD 09/25/20	966,000.000	976,176.81
NEXSTAR BROADCASTING INC 144A 4.750% 11/01/2028 DD 09/25/20	395,000.000	399,161.33
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17	221,000.000	229,891.76
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17	607,000.000	631,422.18
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18	95,000.000	95,026.82
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18	46,000.000	46,012.99
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19	210,000.000	215,282.79
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19	70,000.000	71,760.93
NEXTERA ENERGY CAPITAL HOLDING 0.650% 03/01/2023 DD 03/17/21	243,000.000	243,829.98
NEXTERA ENERGY CAPITAL HOLDING 0.650% 03/01/2023 DD 03/17/21	600,000.000	602,049.32
NEXTERA ENERGY CAPITAL HOLDING 0.650% 03/01/2023 DD 03/17/21	430,000.000	431,468.68
NEXTERA ENERGY CAPITAL HOLDING 0.650% 03/01/2023 DD 03/17/21	732,000.000	734,500.18
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14	200,000.000	200,000.00
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14	590,000.000	590,000.00
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18	251,000.000	255,488.23
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18	649,000.000	660,605.03
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18	259,000.000	263,663.37
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18	100,000.000	101,800.53
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17	467,000.000	504,943.75
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17	1,143,000.000	1,235,868.75
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19	511,000.000	537,827.50
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19	131,000.000	137,877.50
NFP CORP 144A 7.000% 05/15/2025 DD 05/08/20	183,000.000	196,267.50

Security Description	Shares/Par	Base Market Value
NFP CORP 144A 7.000% 05/15/2025 DD 05/08/20	446,000.000	478,335.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20	1,165,000.000	1,209,969.00
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20	2,847,000.000	2,956,894.20
NEXSTAR BROADCASTING INC 144A 5.625% 07/15/2027 DD 07/03/19	75,000.000	78,842.63
NEXSTAR BROADCASTING INC 144A 5.625% 07/15/2027 DD 07/03/19	35,000.000	36,793.23
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14	139,000.000	139,028.56
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14	50,000.000	50,010.28
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20	202,000.000	212,352.50
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20	551,000.000	579,238.75
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20	412,000.000	444,960.00
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20	150,000.000	162,000.00
VNU 4/17 COV-LITE TLB4	2,922,728.820	2,916,795.68
VNU 4/17 COV-LITE TLB4	1,077,079.630	1,074,893.16
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17	65,000.000	66,462.50
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17	30,000.000	30,675.00
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20	534,000.000	578,389.08
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20	189,000.000	204,710.74
NISOURCE INC 1.700% 02/15/2031 DD 08/18/20	663,000.000	613,592.46
NISOURCE INC 1.700% 02/15/2031 DD 08/18/20	232,000.000	214,711.09
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19	2,167,756.540	2,202,241.64
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19	897,551.190	911,829.61
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20	418,000.000	424,318.53
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20	1,179,000.000	1,196,821.88
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20	3,135,000.000	3,139,640.11
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20	1,177,000.000	1,178,742.08
NORBORD INC 144A 6.250% 04/15/2023 DD 04/16/15	497,000.000	538,623.75
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18	1,077,000.000	1,158,616.38
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18	2,833,000.000	3,047,688.22
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11	1,630,000.000	1,637,714.17
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11	4,113,000.000	4,132,465.27
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12	2,675,000.000	2,815,551.43
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12	1,012,000.000	1,065,173.10
NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20	40,000.000	45,265.84
NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20	20,000.000	22,632.92
NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20	431,000.000	487,739.43
NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20	176,000.000	199,169.70
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95	20,000.000	24,996.61
NORTHRIVER MIDSTREAM FINA 144A 5.625% 02/15/2026 DD 10/15/20	10,000.000	10,395.00
NORTHRIVER MIDSTREAM FINA 144A 5.625% 02/15/2026 DD 10/15/20	25,000.000	25,987.50
NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01	90,000.000	129,925.13
NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01	60,000.000	86,616.76
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	280,000.000	300,203.78
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	629,000.000	674,386.35
NORTHROP GRUMMAN CORP 4.400% 05/01/2030 DD 03/23/20	180,000.000	207,353.45
NORTHROP GRUMMAN CORP 4.400% 05/01/2030 DD 03/23/20	110,000.000	126,716.00

Security Description	Shares/Par	Base Market Value
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	35,000.000	45,227.06
NORTHROP GRUMMAN CORP 5.250% 05/01/2050 DD 03/23/20	60,000.000	77,532.11
NORTHWEST FIBER/ZIPLY FIBER 2/ 0.000% 04/30/2027 DD 02/02/21	143,580.010	143,160.76
NORTHWEST FIBER/ZIPLY FIBER 2/ 0.000% 04/30/2027 DD 02/02/21	255,565.160	254,818.91
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21	473,000.000	471,817.50
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21	476,000.000	474,810.00
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21	195,000.000	194,512.50
NORTHWEST FIBER LLC / NOR 144A 6.000% 02/15/2028 DD 02/11/21	269,000.000	268,327.50
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93	1,088,000.000	1,241,727.70
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	30,000.000	31,481.10
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	80,000.000	83,949.60
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16	30,000.000	31,404.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16	1,889,000.000	1,977,405.20
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16	10,000.000	10,468.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16	804,000.000	841,627.20
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20	1,741,000.000	1,793,421.51
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20	60,000.000	61,806.60
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20	691,000.000	711,806.01
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20	135,000.000	139,064.85
NUMERICABLE / YPSO / ALTICE 3/	168,184.240	164,729.74
NUMERICABLE / YPSO / ALTICE 3/	86,516.420	84,739.37
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16	2,260,000.000	2,350,400.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16	1,800,000.000	1,872,000.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16	945,000.000	982,800.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16	1,011,000.000	1,051,440.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16	615,000.000	639,600.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16	3,300,000.000	3,432,000.00
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17	553,000.000	578,490.54
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17	496,000.000	518,863.12
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19	525,000.000	565,994.63
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19	298,000.000	321,269.33
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20	172,000.000	184,129.44
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20	570,000.000	610,196.40
NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20	552,000.000	596,160.00
NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20	156,000.000	168,480.00
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20	619,000.000	640,115.82
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20	275,000.000	284,381.02
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18	220,000.000	229,664.89
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18	569,000.000	593,996.91
NUTRITION & BIOSCIENCES I 144A 1.230% 10/01/2025 DD 09/16/20	4,666,000.000	4,583,998.74
NUTRITION & BIOSCIENCES I 144A 1.230% 10/01/2025 DD 09/16/20	1,944,000.000	1,909,835.74
NUTRITION & BIOSCIENCES I 144A 2.300% 11/01/2030 DD 09/16/20	105,000.000	101,918.89
NUTRITION & BIOSCIENCES I 144A 2.300% 11/01/2030 DD 09/16/20	45,000.000	43,679.52
NUTRITION & BIOSCIENCES I 144A 3.468% 12/01/2050 DD 09/16/20	25,000.000	24,426.00
NUTRITION & BIOSCIENCES I 144A 3.468% 12/01/2050 DD 09/16/20	60,000.000	58,622.41

Security Description	Shares/Par	Base Market Value
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11	400,000.000	4.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11	1,745,000.000	17.45
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99	135,116.470	141,373.90
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12	600,000.000	60.00
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12	1,800,000.000	180.00
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18	1,482,223.280	1,483,472.65
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18	578,993.470	579,481.50
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18	1,100,000.000	1,100,951.72
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18	425,000.000	425,367.71
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18	992,191.080	992,947.43
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18	1,984,382.161	1,985,894.86
OZLM FUNDING III 3A A1RR 144A VAR RT 01/22/2029 DD 11/08/19	1,298,558.920	1,300,448.32
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18	714,060.235	631,432.75
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18	1,632,137.681	1,443,274.87
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17	311,507.120	311,908.34
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16	155,000.000	149,040.25
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16	107,000.000	102,885.85
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16	375,000.000	360,581.25
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16	39,000.000	37,500.45
OCCIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19	2,834,000.000	2,804,106.74
OCCIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19	983,000.000	972,631.24
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19	1,092,000.000	1,046,136.00
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19	145,000.000	138,910.00
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19	401,000.000	384,158.00
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19	350,000.000	335,300.00
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19	1,157,000.000	1,084,687.50
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19	2,792,000.000	2,617,500.00
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19	533,000.000	527,089.03
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19	619,000.000	612,135.29
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19	1,644,000.000	1,625,768.04
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19	1,296,000.000	1,281,627.36
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19	1,161,000.000	963,630.00
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19	732,000.000	607,560.00
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19	773,000.000	848,205.17
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19	1,614,000.000	1,771,026.06
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	224,000.000	247,324.00
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	544,000.000	600,644.00
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	30,000.000	30,825.00
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	65,000.000	66,787.50
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	789,000.000	838,312.50
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20	1,319,000.000	1,482,292.20
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20	55,000.000	61,809.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20	540,000.000	606,852.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20	125,000.000	140,475.00
OCCIDENTAL PETROLEUM CORP 5.500% 12/01/2025 DD 12/22/20	125,000.000	131,936.25

Security Description	Shares/Par	Base Market Value
OCCIDENTAL PETROLEUM CORP 5.500% 12/01/2025 DD 12/22/20	50,000.000	52,774.50
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	10,000.000	11,042.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	5,000.000	5,521.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	1,712,000.000	1,890,390.40
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	850,000.000	938,570.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	355,000.000	391,991.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	866,000.000	956,237.20
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14	255,000.000	246,108.15
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14	301,000.000	290,504.13
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19	325,000.000	325,569.27
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19	675,000.000	676,182.33
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21	3,460,000.000	3,460,000.00
OCTAGON INVESTMENT 1A A1R 144A VAR RT 07/15/2029 DD 04/15/21	1,270,000.000	1,270,000.00
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21	1,310,000.000	1,310,361.30
OCTAGON INVESTMEN 1A AARR 144A VAR RT 07/15/2029 DD 03/12/21	480,000.000	480,132.38
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18	1,270,000.000	1,270,671.83
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21	1,000,000.000	1,002,231.50
OCTAGON INVESTMEN 1A AAR3 144A VAR RT 02/14/2031 DD 02/24/21	2,730,000.000	2,736,092.00
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14	489,000.000	551,116.23
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14	220,000.000	247,945.95
WEST CORP 10/17 COV-LITE TL	298,627.760	288,755.13
WEST CORP 10/17 COV-LITE TL	661,247.210	639,386.38
WEST CORP 3/18 INCREMENTAL	86,865.300	83,250.83
WEST CORP 3/18 INCREMENTAL	125,203.260	119,993.55
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20	188,000.000	185,838.98
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20	422,000.000	417,149.20
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21	426,000.000	426,357.84
ONE GAS INC 0.850% 03/11/2023 DD 03/11/21	1,157,000.000	1,157,971.88
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21	1,157,000.000	1,156,581.49
ONE GAS INC 1.100% 03/11/2024 DD 03/11/21	426,000.000	425,845.91
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17	726,000.000	742,392.06
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17	1,518,000.000	1,552,274.31
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17	733,000.000	741,598.09
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17	299,000.000	302,507.27
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	101,000.000	102,084.74
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	1,561,000.000	1,577,765.14
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	394,000.000	398,231.56
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	40,000.000	40,429.60
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	651,000.000	657,991.74
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	90,000.000	90,966.60
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19	1,280,000.000	1,286,041.60
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19	20,000.000	20,094.40
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19	3,055,000.000	3,069,419.60
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19	45,000.000	45,212.40
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20	332,000.000	352,750.00

Security Description	Shares/Par	Base Market Value
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20	248,000.000	263,500.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20	10,000.000	9,650.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20	2,030,000.000	1,958,950.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20	853,000.000	823,145.00
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20	5,000.000	4,825.00
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20	140,000.000	136,325.00
1011778 BC ULC / NEW RED 144A 3.500% 02/15/2029 DD 11/09/20	340,000.000	331,075.00
1SHARPE MORTGAGE T 1 NOTE 144A VAR RT 07/25/2024 DD 08/05/20	170,000.000	170,000.00
1SHARPE MORTGAGE T 1 NOTE 144A VAR RT 07/25/2024 DD 08/05/20	386,000.000	386,000.00
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19	961,277.180	969,734.30
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19	371,563.780	374,832.72
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19	100,000.000	102,528.65
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19	239,000.000	245,043.47
ONEOK INC 7.500% 09/01/2023 DD 08/21/15	310,000.000	354,078.11
ONEOK INC 7.500% 09/01/2023 DD 08/21/15	863,000.000	985,707.76
ONEOK INC 2.750% 09/01/2024 DD 08/15/19	1,167,000.000	1,224,224.04
ONEOK INC 2.750% 09/01/2024 DD 08/15/19	406,000.000	425,908.28
ONEOK INC 4.450% 09/01/2049 DD 08/15/19	35,000.000	34,397.09
ONEOK INC 4.450% 09/01/2049 DD 08/15/19	125,000.000	122,846.74
ONEOK INC 4.500% 03/15/2050 DD 03/10/20	40,000.000	39,925.22
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20	25,000.000	24,312.50
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20	10,000.000	9,725.00
ONEMAIN FINANCIAL IS 2A A 144A 3.140% 10/14/2036 DD 09/20/19	1,143,000.000	1,214,396.69
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18	100,000.000	105,397.29
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18	100,000.000	105,397.29
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	450,000.000	454,226.24
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	200,000.000	201,878.33
ORACLE CORP 1.650% 03/25/2026 DD 03/24/21	291,000.000	293,128.96
ORACLE CORP 1.650% 03/25/2026 DD 03/24/21	822,000.000	828,013.77
ACCUVANT 1/17 COV-LITE TL	451,366.630	434,778.91
ACCUVANT 1/17 COV-LITE TL	253,378.210	244,066.56
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19	122,910.310	127,954.73
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19	47,359.950	49,303.67
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18	380,000.000	381,310.09
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18	984,000.000	987,392.44
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10	10,000.000	13,494.72
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11	1,480,000.000	1,516,971.35
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11	575,000.000	589,363.87
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20	222,000.000	243,236.52
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20	57,000.000	62,452.62
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20	12,000.000	12,901.20
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20	139,000.000	149,438.90
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20	281,000.000	302,103.10
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20	6,000.000	6,450.60
OTIS WORLDWIDE CORP VAR RT 04/05/2023 DD 07/05/20	365,000.000	365,019.02



Security Description	Shares/Par	Base Market Value
OTIS WORLDWIDE CORP VAR RT 04/05/2023 DD 07/05/20	944,000.000	944,049.18
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19	244,000.000	246,440.00
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19	63,000.000	63,630.00
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19	225,000.000	216,562.50
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19	760,000.000	731,500.00
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20	188,000.000	198,810.00
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20	15,000.000	15,862.50
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20	35,000.000	37,012.50
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21	506,000.000	487,136.32
OUTFRONT MEDIA CAPITAL LL 144A 4.250% 01/15/2029 DD 01/19/21	208,000.000	200,245.76
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21	10,000.000	10,050.00
OWENS & MINOR INC 144A 4.500% 03/31/2029 DD 03/10/21	25,000.000	25,125.00
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21	2,500,000.000	2,500,996.50
PFP 2021-7 LTD 7 A 144A VAR RT 04/14/2038 DD 03/25/21	1,000,000.000	1,000,398.60
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17	890,000.000	913,251.25
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17	329,000.000	337,595.13
PG&E CORP 5.000% 07/01/2028 DD 06/23/20	530,000.000	559,931.75
PG&E CORP 5.000% 07/01/2028 DD 06/23/20	195,000.000	206,012.63
PG&E CORP 5.250% 07/01/2030 DD 06/23/20	144,000.000	152,863.20
PG&E CORP 5.250% 07/01/2030 DD 06/23/20	396,000.000	420,373.80
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20	2,449,000.000	2,463,525.51
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20	918,000.000	923,444.84
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20	703,000.000	705,761.10
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20	1,874,000.000	1,881,360.32
PRO MACH 2/18 TLB	286,150.000	280,398.39
PRO MACH 2/18 TLB	460,750.000	451,488.93
PRINCE MINERALS 3/18 COV-LITE	246,731.950	239,946.82
PRINCE MINERALS 3/18 COV-LITE	440,692.690	428,573.64
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19	196,263.640	196,450.09
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19	515,007.601	515,496.86
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19	1,159,595.580	1,162,494.34
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19	484,563.270	485,774.58
POSCO 144A 2.375% 11/12/2022 DD 11/12/19	200,000.000	204,966.00
POSCO 144A 2.375% 11/12/2022 DD 11/12/19	475,000.000	486,794.25
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19	90,000.000	91,579.37
PNC BANK NA 2.700% 10/22/2029 DD 10/22/19	155,000.000	157,720.02
PPG INDUSTRIES INC 1.200% 03/15/2026 DD 03/04/21	685,000.000	672,933.28
PPG INDUSTRIES INC 1.200% 03/15/2026 DD 03/04/21	238,000.000	238,807.48
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17	963,000.000	987,075.00
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17	247,000.000	253,175.00
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13	210,000.000	220,982.15
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14	101,000.000	109,037.12
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14	39,000.000	42,103.44
PQ CORP 6/20 INCREMENTAL COV-L	170,001.760	169,930.36
PQ CORP 6/20 INCREMENTAL COV-L	297,503.070	297,378.12

Security Description	Shares/Par	Base Market Value
PHARMACEUTICAL PRODUCT/PPD 1/2 0.000% 01/13/2028 DD 01/04/21	827,000.000	822,128.97
PHARMACEUTICAL PRODUCT/PPD 1/2 0.000% 01/13/2028 DD 01/04/21	1,462,000.000	1,453,388.82
PHH MORTGAGE CORP 144A 7.875% 03/15/2026 DD 03/04/21	35,000.000	35,875.00
PHH MORTGAGE CORP 144A 7.875% 03/15/2026 DD 03/04/21	75,000.000	76,875.00
PRPM 2020-5 LLC 5 A1 144A VAR RT 11/25/2025 DD 11/03/20	371,526.520	374,077.42
PRPM 2020-5 LLC 5 A1 144A VAR RT 11/25/2025 DD 11/03/20	131,680.290	132,584.41
PRPM 2020-3 LLC 3 A1 144A VAR RT 09/25/2025 DD 10/09/20	185,033.870	186,344.83
PRPM 2020-3 LLC 3 A1 144A VAR RT 09/25/2025 DD 10/09/20	518,997.450	522,674.55
PRPM 2020-2 LLC 2 A1 144A VAR RT 08/25/2025 DD 08/20/20	147,403.640	149,030.74
PRPM 2020-2 LLC 2 A1 144A VAR RT 08/25/2025 DD 08/20/20	608,040.040	614,751.83
PRPM 2020-1 LLC 1A A1 144A VAR RT 02/25/2025 DD 02/21/20	1,432,346.580	1,435,532.69
PRPM 2020-1 LLC 1A A1 144A VAR RT 02/25/2025 DD 02/21/20	521,582.780	522,742.99
PRPM 2019-4 LLC 4A A1 144A VAR RT 11/25/2024 DD 12/04/19	9,477.260	9,477.17
PRPM 2019-4 LLC 4A A1 144A VAR RT 11/25/2024 DD 12/04/19	25,836.090	25,835.85
PRPM 2021-2 LLC 2 A1 144A VAR RT 12/31/2049 DD 03/25/21	350,000.000	349,980.72
PRPM 2021-2 LLC 2 A1 144A VAR RT 12/31/2049 DD 03/25/21	935,000.000	934,948.48
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18	285,000.000	303,720.51
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18	175,000.000	186,495.05
PVH CORP 4.625% 07/10/2025 DD 07/10/20	1,520,000.000	1,670,133.29
PVH CORP 4.625% 07/10/2025 DD 07/10/20	560,000.000	615,312.26
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20	47,000.000	48,233.75
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20	182,000.000	186,777.50
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19	200,000.000	209,000.00
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19	290,000.000	303,050.00
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20	205,000.000	206,891.26
PERTAMINA PERSERO PT 144A 3.100% 01/21/2030 DD 01/21/20	205,000.000	206,891.26
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18	540,000.000	571,050.00
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18	200,000.000	211,500.00
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	261,000.000	277,259.89
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	105,000.000	111,541.33
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	36,000.000	38,242.74
PACIFIC GAS AND ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	709,000.000	753,169.57
PACIFIC GAS AND ELECTRIC CO 3.300% 03/15/2027 DD 03/10/17	320,000.000	333,512.26
PACIFIC GAS AND ELECTRIC CO 3.300% 03/15/2027 DD 03/10/17	255,000.000	265,767.58
PACIFIC GAS AND ELECTRIC CO 3.300% 03/15/2027 DD 03/10/17	115,000.000	119,855.97
PACIFIC GAS AND ELECTRIC CO 3.300% 03/15/2027 DD 03/10/17	111,000.000	115,687.06
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18	403,000.000	429,447.63
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18	170,000.000	181,156.57
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20	594,000.000	594,899.26
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20	211,000.000	211,319.43
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20	142,000.000	138,990.70
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20	62,000.000	60,686.08
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20	1,727,666.000	1,798,781.03
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20	4,696,849.000	4,890,183.00
PACIFIC GAS AND ELECTRIC CO 1.367% 03/10/2023 DD 03/11/21	1,783,000.000	1,783,502.09



Security Description	Shares/Par	Base Market Value
PACIFIC GAS AND ELECTRIC CO 1.367% 03/10/2023 DD 03/11/21	656,000.000	656,184.73
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20	270,000.000	268,809.54
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20	165,000.000	164,272.50
PACIFICORP 4.150% 02/15/2050 DD 03/01/19	90,000.000	101,832.09
PACIFICORP 4.150% 02/15/2050 DD 03/01/19	145,000.000	164,062.80
PALISADES CENTER T PLSA 144A 2.713% 04/13/2033 DD 04/09/16	114,000.000	105,319.71
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18	1,708,458.650	1,708,084.50
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18	4,127,027.542	4,126,123.72
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20	4,707,487.820	4,708,370.47
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20	1,961,453.260	1,961,821.03
PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13	55,000.000	58,830.20
PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13	85,000.000	90,919.40
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19	70,000.000	69,031.20
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19	155,000.000	152,854.80
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20	45,000.000	49,094.55
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20	75,000.000	81,824.25
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19	435,000.000	458,982.91
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19	225,000.000	237,404.95
PANERA BREAD 6/17 TLA	1,076,256.800	1,056,749.65
PANERA BREAD 6/17 TLA	3,332,229.570	3,271,832.91
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19	327,000.000	347,287.08
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19	361,000.000	383,396.44
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19	40,000.000	42,481.60
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19	20,000.000	21,240.80
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19	471,000.000	507,153.96
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19	1,154,000.000	1,242,581.04
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19	20,000.000	21,535.20
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19	45,000.000	48,454.20
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19	643,000.000	683,637.60
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19	1,574,000.000	1,673,476.80
OVINTIV INC 7.200% 11/01/2031 DD 11/05/01	45,000.000	56,030.99
OVINTIV INC 7.200% 11/01/2031 DD 11/05/01	115,000.000	143,190.30
PARALLEL 2015-1 LTD 1A AR 144A VAR RT 007/20/2027 DD 01/22/18	1,324,300.539	1,327,386.16
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15	290,000.000	294,350.00
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15	921,000.000	934,815.00
PAREXEL INTERNATIONAL 8/17 TLB	632,367.740	624,564.32
PAREXEL INTERNATIONAL 8/17 TLB	356,977.010	352,571.91
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17	1,338,000.000	1,404,623.17
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17	2,820,000.000	2,960,416.54
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17	785,000.000	853,263.02
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17	1,853,000.000	2,014,135.51
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17	685,000.000	715,379.42
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17	319,000.000	333,147.50
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20	1,475,000.000	1,612,108.63
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20	543,000.000	593,474.57

Security Description	Shares/Par	Base Market Value
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20	972,000.000	1,030,563.00
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20	398,000.000	421,979.50
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20	124,000.000	126,015.00
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20	338,000.000	343,492.50
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15	365,000.000	399,172.28
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15	194,000.000	212,162.80
PEAK 10 7/17 TL	489,075.400	454,918.37
PEAK 10 7/17 TL	239,852.440	223,101.15
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17	15,000.000	15,562.50
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17	35,000.000	36,312.50
PENN NATIONAL GAMING 8/18 TL	197,013.910	195,936.24
PENNYMAC FINANCIAL SERVIC 144A 5.375% 10/15/2025 DD 09/29/20	10,000.000	10,365.50
PENNYMAC FINANCIAL SERVIC 144A 5.375% 10/15/2025 DD 09/29/20	5,000.000	5,182.75
PENNYMAC FINANCIAL SERVIC 144A 4.250% 02/15/2029 DD 02/11/21	5,000.000	4,781.25
PENNYMAC FINANCIAL SERVIC 144A 4.250% 02/15/2029 DD 02/11/21	10,000.000	9,562.50
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18	377,000.000	405,150.98
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18	168,000.000	180,544.73
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18	416,000.000	447,063.15
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18	1,048,000.000	1,126,255.25
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13	2,406,000.000	2,447,222.55
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13	902,000.000	917,454.17
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12	460,000.000	479,489.44
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12	178,000.000	185,541.57
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21	268,849.660	268,626.51
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21	475,740.710	475,345.85
PERATON 2/21 COV-LITE (3775MM) 0.000% 02/01/2028 DD 02/19/21	837,259.290	836,564.36
PERATON 2/21 COV-LITE (3775MM) 0.000% 02/01/2028 DD 02/19/21	473,150.340	472,757.63
PERFORMANCE FOOD GROUP IN 144A 6.875% 05/01/2025 DD 04/24/20	80,000.000	85,400.00
PERFORMANCE FOOD GROUP IN 144A 6.875% 05/01/2025 DD 04/24/20	219,000.000	233,782.50
PERUVIAN GOVERNMENT INTERNATIO 2.392% 01/23/2026 DD 04/23/20	50,000.000	51,358.50
PERUVIAN GOVERNMENT INTERNATIO 2.392% 01/23/2026 DD 04/23/20	142,000.000	145,858.14
PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20	410,000.000	409,594.10
PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20	245,000.000	244,757.45
PERUVIAN GOVERNMENT INTERNATIO 3.230% 07/28/2121 DD 12/01/20	30,000.000	24,196.50
PERUVIAN GOVERNMENT INTERNATIO 3.230% 07/28/2121 DD 12/01/20	20,000.000	16,131.00
PERUVIAN GOVERNMENT INTERNATIO 3.300% 03/11/2041 DD 03/10/21	110,000.000	106,664.80
PERUVIAN GOVERNMENT INTERNATIO 3.300% 03/11/2041 DD 03/10/21	180,000.000	174,542.40
PERUSAHAAN PENERBIT SBSN 144A 4.325% 05/28/2025 DD 05/28/15	800,000.000	889,016.00
PERUSAHAAN PENERBIT SBSN 144A 4.325% 05/28/2025 DD 05/28/15	1,237,000.000	1,374,640.99
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17	720,000.000	738,252.00
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17	1,500,000.000	1,538,025.00
PERUSAHAAN PERSEROAN PERS 144A 5.500% 11/22/2021 DD 11/22/11	20,000.000	20,575.00
PERUSAHAAN PERSEROAN PERS 144A 5.500% 11/22/2021 DD 11/22/11	53,000.000	54,523.75
PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18	550,000.000	635,937.50
PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18	325,000.000	375,781.25

Security Description	Shares/Par	Base Market Value
SUNCOR ENERGY INC 9.250% 10/15/2021 DD 10/15/91	204,000.000	213,480.89
SUNCOR ENERGY INC 9.250% 10/15/2021 DD 10/15/91	501,000.000	524,283.94
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96	112,000.000	142,846.43
SUNCOR ENERGY INC 7.875% 06/15/2026 DD 06/07/96	305,000.000	389,001.44
PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18	285,000.000	310,937.85
PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18	65,000.000	70,915.65
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19	460,000.000	503,700.00
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19	1,125,000.000	1,231,875.00
PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20	285,000.000	296,086.50
PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20	742,000.000	770,863.80
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13	1,250,000.000	1,265,625.00
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13	450,000.000	455,625.00
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16	1,681,000.000	1,683,370.21
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16	381,000.000	381,537.21
PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18	359,000.000	367,127.76
PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18	484,000.000	494,957.76
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18	862,000.000	873,206.00
PETRONAS ENERGY CANADA LT 144A 2.112% 03/23/2028 DD 03/23/21	564,000.000	556,310.08
PETRONAS ENERGY CANADA LT 144A 2.112% 03/23/2028 DD 03/23/21	212,000.000	209,109.46
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21	462,000.000	473,462.22
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21	190,000.000	194,713.90
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21	111,000.000	120,612.60
PETSMART INC / PETSMART F 144A 7.750% 02/15/2029 DD 02/12/21	269,000.000	292,295.40
KONINKLIJKE PHILIPS NV 7.750% 05/15/2025 DD 05/15/95	220,000.000	271,722.42
KONINKLIJKE PHILIPS NV 7.750% 05/15/2025 DD 05/15/95	135,000.000	166,738.76
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20	546,000.000	555,555.00
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20	309,000.000	314,407.50
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17	570,000.000	610,869.00
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17	1,307,000.000	1,400,711.90
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21	2,292,000.000	2,283,359.16
PILGRIM'S PRIDE CORP 144A 4.250% 04/15/2031 DD 04/08/21	944,000.000	940,441.12
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20	195,000.000	193,780.60
PINNACLE WEST CAPITAL CORP 1.300% 06/15/2025 DD 06/17/20	145,000.000	144,093.26
PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21	420,000.000	394,042.23
PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21	1,209,000.000	1,134,278.70
PLY GEM/PISCES MIDCO 3/18 TL	510,830.600	509,936.65
PLY GEM/PISCES MIDCO 3/18 TL	711,396.680	710,151.74
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15	646,000.000	707,567.19
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15	1,822,000.000	1,995,646.17
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18	1,089,074.996	1,112,686.14
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18	2,293,200.003	2,342,916.58
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15	40,000.000	40,169.40
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15	90,000.000	90,381.15
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15	1,020,000.000	1,024,319.70
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21	2,014,000.000	1,978,755.00

Security Description	Shares/Par	Base Market Value
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21	829,000.000	814,492.50
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21	30,000.000	29,475.00
PLANTRONICS INC 144A 4.750% 03/01/2029 DD 03/04/21	65,000.000	63,862.50
PLANTRONICS 5/18 COV-LITE TLB	217,355.480	214,251.64
PLANTRONICS 5/18 COV-LITE TLB	352,581.100	347,546.24
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21	817,000.000	811,893.75
PLAYTIKA 3/21 COV-LITE TLB 0.000% 03/13/2028 DD 03/01/21	1,440,000.000	1,431,000.00
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21	386,000.000	380,287.20
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21	159,000.000	156,646.80
ACCENTCARE 12/20 INCREMENTAL T 0.000% 06/22/2026 DD 12/03/20	403,987.500	403,987.50
ACCENTCARE 12/20 INCREMENTAL T 0.000% 06/22/2026 DD 12/03/20	228,427.500	228,427.50
POPULAR INC 6.125% 09/14/2023 DD 09/14/18	70,000.000	75,600.00
POPULAR INC 6.125% 09/14/2023 DD 09/14/18	182,000.000	196,560.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17	285,000.000	299,751.60
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17	685,000.000	720,455.60
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17	861,000.000	905,565.36
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17	1,958,000.000	2,059,346.08
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17	70,000.000	73,656.10
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17	341,000.000	358,810.43
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17	1,055,000.000	1,110,102.65
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17	440,000.000	462,981.20
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19	285,000.000	305,178.00
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19	120,000.000	128,496.00
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20	695,000.000	696,320.50
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20	1,633,000.000	1,636,102.70
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20	380,000.000	380,722.00
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20	1,635,000.000	1,638,106.50
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21	1,135,000.000	1,122,515.00
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21	475,000.000	469,775.00
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21	639,000.000	631,971.00
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21	1,552,000.000	1,534,928.00
PRECISION DRILLING CORP 7.750% 12/15/2023 DD 06/15/17	606,000.000	607,515.00
PRECISION DRILLING CORP 7.750% 12/15/2023 DD 06/15/17	223,000.000	223,557.50
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17	50,000.000	48,548.00
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17	20,000.000	19,419.20
PRECISION DRILLING CORP 5.250% 11/15/2024 DD 11/15/14	5,000.000	4,625.00
PRECISION DRILLING CORP 5.250% 11/15/2024 DD 11/15/14	15,000.000	13,875.00
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04	416,999.997	331,453.70
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04	302,999.994	240,840.45
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07	129,023.628	76,675.77
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07	141,347.862	96,109.48
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05	347,919.793	226,441.51
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06	115,722.626	73,348.70
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06	132,937.553	84,260.08
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06	109,984.320	69,711.58

Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07	1,064,451.765	631,247.57
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07	343,553.196	203,735.98
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05	735,913.468	450,213.46
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05	294,554.822	180,201.28
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06	1,187,556.920	863,705.40
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06	253,800.044	184,587.76
PREGIS 7/19 COV-LITE TLB	548,062.500	543,151.86
PREGIS 7/19 COV-LITE TLB	271,562.500	269,129.30
PREGIS 8/20 INCREMENTAL TL	195,000.000	195,000.00
PREGIS 8/20 INCREMENTAL TL	275,000.000	275,000.00
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19	286,000.000	299,896.74
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19	345,000.000	361,763.55
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21	20,000.000	19,075.00
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21	206,000.000	196,472.50
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21	500,000.000	476,875.00
PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21	10,000.000	9,537.50
PRETIUM MORTGAGE RPL1 A1 144A VAR RT 05/27/2060 DD 07/14/20	492,177.580	495,384.86
PRETIUM MORTGAGE RPL1 A1 144A VAR RT 05/27/2060 DD 07/14/20	1,107,165.190	1,114,380.03
ETON 3/18 COV-LITE TL	510,000.000	509,454.30
ETON 3/18 COV-LITE TL	290,000.000	289,689.70
PRICOA GLOBAL FUNDING I 144A 0.800% 09/01/2025 DD 09/01/20	215,000.000	210,972.91
PRICOA GLOBAL FUNDING I 144A 0.800% 09/01/2025 DD 09/01/20	130,000.000	127,565.01
PRIME SECURITY SERVICES B 144A 6.250% 01/15/2028 DD 01/28/20	45,000.000	46,844.55
PRIME SECURITY SERVICES B 144A 6.250% 01/15/2028 DD 01/28/20	20,000.000	20,819.80
PRIME SECURITY SERVICES B 144A 3.375% 08/31/2027 DD 08/20/20	35,000.000	33,950.00
PRIME SECURITY SERVICES B 144A 3.375% 08/31/2027 DD 08/20/20	80,000.000	77,600.00
PRIMA CAPITAL CRE SE 8A C 144A 3.000% 12/01/2070 DD 07/15/20	679,000.000	614,495.00
PRIMA CAPITAL CRE SE 8A C 144A 3.000% 12/01/2070 DD 07/15/20	304,000.000	275,120.00
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13	1,321,000.000	1,321,462.09
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13	510,000.000	510,178.40
PRINCIPAL LIFE GLOBAL FUN 144A 0.875% 01/12/2026 DD 01/12/21	200,000.000	194,148.32
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14	165,000.000	179,204.13
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14	100,000.000	108,608.57
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21	500,000.000	499,571.86
PRIVATE EXPORT FUNDING CO 144A 0.550% 07/30/2024 DD 01/15/21	305,000.000	304,738.83
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	40,000.000	46,443.96
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	45,000.000	52,249.45
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20	25,000.000	26,815.42
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20	40,000.000	42,904.67
PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	35,000.000	38,886.29
PROGRESS RESIDENTI SFR1 G 144A 3.861% 04/17/2038 DD 02/26/21	159,000.000	156,708.49
PROGRESS RESIDENTI SFR3 G 144A 4.116% 09/17/2036 DD 08/22/19	174,000.000	174,343.13
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21	585,357.540	583,162.45
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21	620,831.460	618,503.34
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21	150,077.710	149,514.92

Security Description	Shares/Par	Base Market Value
PROJECT ALPHA (QLIK) 2/21 TLB 0.000% 04/26/2024 DD 02/02/21	1,093,645.420	1,089,544.25
PROQUEST 10/19 COV-LITE TL	405,752.140	402,911.88
PROQUEST 10/19 COV-LITE TL	198,158.020	196,770.91
PROTECTIVE LIFE GLOBAL FU 144A 1.082% 06/09/2023 DD 06/09/20	275,000.000	278,575.46
PROTECTIVE LIFE GLOBAL FU 144A 1.082% 06/09/2023 DD 06/09/20	176,000.000	178,288.30
PROTECTIVE LIFE GLOBAL FU 144A 1.170% 07/15/2025 DD 07/15/20	583,000.000	576,048.10
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17	602,000.000	600,531.12
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17	1,473,000.000	1,469,405.88
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17	5,000.000	4,987.80
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	45,000.000	51,918.90
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	25,000.000	28,843.83
INDONESIA ASAHAN ALUMINIUM 144A 4.750% 05/15/2025 DD 05/15/20	845,000.000	918,261.50
INDONESIA ASAHAN ALUMINIUM 144A 4.750% 05/15/2025 DD 05/15/20	360,000.000	391,212.00
INDONESIA ASAHAN ALUMINIUM 144A 4.750% 05/15/2025 DD 05/15/20	201,000.000	218,426.70
INDONESIA ASAHAN ALUMINIUM 144A 4.750% 05/15/2025 DD 05/15/20	569,000.000	618,332.30
PUBLIC SERVICE ENTERPRISE GROU 0.800% 08/15/2025 DD 08/14/20	518,000.000	503,630.95
PUBLIC SERVICE ENTERPRISE GROU 0.800% 08/15/2025 DD 08/14/20	184,000.000	178,895.94
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL	755,437.500	728,052.89
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL	424,625.000	409,232.34
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12	374,000.000	393,396.65
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12	201,000.000	211,424.40
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	65,000.000	85,742.97
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	40,000.000	52,764.91
PULTEGROUP INC 5.500% 03/01/2026 DD 03/01/16	759,000.000	885,582.23
PULTEGROUP INC 5.500% 03/01/2026 DD 03/01/16	262,000.000	305,695.05
QVC INC 4.850% 04/01/2024 DD 03/18/14	134,000.000	143,787.36
QVC INC 4.850% 04/01/2024 DD 03/18/14	237,000.000	254,310.48
QVC INC 4.750% 02/15/2027 DD 02/04/20	285,000.000	294,975.00
QVC INC 4.750% 02/15/2027 DD 02/04/20	160,000.000	165,600.00
QATAR GOVERNMENT INTERNAT 144A 2.375% 06/02/2021 DD 06/02/16	57,000.000	57,180.12
QATAR GOVERNMENT INTERNAT 144A 2.375% 06/02/2021 DD 06/02/16	160,000.000	160,505.60
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19	595,000.000	728,184.80
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19	205,000.000	250,887.20
QORVO INC 144A 3.375% 04/01/2031 DD 09/29/20	30,000.000	29,396.70
QORVO INC 144A 3.375% 04/01/2031 DD 09/29/20	15,000.000	14,698.35
QUALITYTECH LP / QTS FINA 144A 3.875% 10/01/2028 DD 10/07/20	993,000.000	988,035.00
QUALITYTECH LP / QTS FINA 144A 3.875% 10/01/2028 DD 10/07/20	2,429,000.000	2,416,855.00
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94	115,000.000	135,920.89
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94	245,000.000	289,570.58
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19	75,000.000	79,471.73
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19	120,000.000	127,154.77
QUIKRETE 11/16 COV-LITE TLB	1,110,378.070	1,101,650.50
QUIKRETE 11/16 COV-LITE TLB	627,274.320	622,343.94
QUICKEN LOANS LLC 144A 5.250% 01/15/2028 DD 12/08/17	80,000.000	84,200.00
QUICKEN LOANS LLC 144A 5.250% 01/15/2028 DD 12/08/17	380,000.000	399,950.00



Security Description	Shares/Par	Base Market Value
QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20	405,000.000	391,837.50
QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20	75,000.000	72,562.50
QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20	130,000.000	125,775.00
QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20	783,000.000	757,552.50
QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20	214,000.000	206,510.00
QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20	110,000.000	106,150.00
QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20	518,000.000	499,870.00
QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20	180,000.000	173,700.00
QUORUM 7/20 TL	29,974.990	30,469.58
QUORUM 7/20 TL	69,937.490	71,091.46
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13	4,090,000.000	4,194,065.55
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13	1,957,000.000	2,006,793.71
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 09/25/2025 DD 09/25/20	197,766.580	199,338.53
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 09/25/2025 DD 09/25/20	551,906.710	556,293.54
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19	75,214.220	74,835.73
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19	200,571.260	199,561.95
RHP HOTEL PROPERTIES LP / 144A 4.500% 02/15/2029 DD 02/17/21	188,000.000	188,746.36
RHP HOTEL PROPERTIES LP / 144A 4.500% 02/15/2029 DD 02/17/21	458,000.000	459,818.26
JDA SOFTWARE/BLUE YONDER 7/20 TLB	283,571.440	283,304.88
JDA SOFTWARE/BLUE YONDER 7/20 TLB	502,468.680	501,996.36
RPM INTERNATIONAL INC 4.550% 03/01/2029 DD 02/27/19	100,000.000	112,441.14
RPM INTERNATIONAL INC 4.550% 03/01/2029 DD 02/27/19	65,000.000	73,086.74
ROYALTY PHARMA/RPI 2/20 REMAIN	189,979.530	189,504.58
ROYALTY PHARMA/RPI 2/20 REMAIN	336,748.010	335,906.14
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20	500,000.000	518,125.00
RP ESCROW ISSUER LLC 144A 5.250% 12/15/2025 DD 12/15/20	1,219,000.000	1,263,188.75
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21	735,000.000	706,445.25
RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21	305,000.000	293,150.75
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19	935,000.000	980,581.25
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19	385,000.000	403,768.75
RCN CABLE 9/20 TL 0.000% 09/25/2026 DD 09/08/20	239,400.000	239,155.81
RCN CABLE 9/20 TL 0.000% 09/25/2026 DD 09/08/20	399,000.000	398,593.02
RADIATE HOLDCO LLC / RAD1 144A 4.500% 09/15/2026 DD 09/25/20	732,000.000	740,235.00
RADIATE HOLDCO LLC / RAD1 144A 4.500% 09/15/2026 DD 09/25/20	299,000.000	302,363.75
RADIATE HOLDCO LLC / RAD1 144A 4.500% 09/15/2026 DD 09/25/20	915,000.000	925,293.75
RADIATE HOLDCO LLC / RAD1 144A 4.500% 09/15/2026 DD 09/25/20	380,000.000	384,275.00
RADIATE HOLDCO LLC / RAD1 144A 6.500% 09/15/2028 DD 09/25/20	120,000.000	126,714.00
RADIATE HOLDCO LLC / RAD1 144A 6.500% 09/15/2028 DD 09/25/20	389,000.000	410,764.55
RADIATE HOLDCO LLC / RAD1 144A 6.500% 09/15/2028 DD 09/25/20	491,000.000	518,471.45
RADIATE HOLDCO LLC / RAD1 144A 6.500% 09/15/2028 DD 09/25/20	1,201,000.000	1,268,195.95
RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20	45,000.000	46,985.40
RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20	20,000.000	20,882.40
RAYONIER AM PRODUCTS INC 144A 7.625% 01/15/2026 DD 12/23/20	5,000.000	5,312.50
RAYONIER AM PRODUCTS INC 144A 7.625% 01/15/2026 DD 12/23/20	5,000.000	5,312.50
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19	708,346.340	704,413.39

Security Description	Shares/Par	Base Market Value
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19	277,845.490	276,302.81
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18	116,484.930	119,774.18
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18	301,023.850	309,524.04
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19	957,375.690	974,960.19
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19	400,782.420	408,143.75
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21	413,000.000	426,422.50
REAL HERO MERGER SUB 2 IN 144A 6.250% 02/01/2029 DD 01/29/21	172,000.000	177,590.00
REALOGY GROUP LLC / REALO 144A 5.750% 01/15/2029 DD 01/11/21	20,000.000	19,725.00
REALOGY GROUP LLC / REALO 144A 5.750% 01/15/2029 DD 01/11/21	40,000.000	39,450.00
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	1,084,000.000	1,134,752.07
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	473,000.000	495,145.51
RECKITT BENCKISER TREASUR 144A VAR RT 06/24/2022 DD 06/26/17	4,005,000.000	4,027,513.15
RECKITT BENCKISER TREASUR 144A VAR RT 06/24/2022 DD 06/26/17	800,000.000	804,497.01
RED VENTURES 1/20 COV-LITE TLB	289,310.190	281,490.14
RED VENTURES 1/20 COV-LITE TLB	583,921.960	568,138.55
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20	700,000.000	687,106.00
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20	400,000.000	392,632.00
REGATTA FUNDING L 2A A1R3 144A VAR RT 01/15/2029 DD 03/23/21	1,510,000.000	1,510,000.00
REGATTA FUNDING L 2A A1R3 144A VAR RT 01/15/2029 DD 03/23/21	4,100,000.000	4,100,000.00
REGIONALCARE/LIFEPOINT HEALTH	292,303.340	291,467.35
REGIONALCARE/LIFEPOINT HEALTH	518,640.630	517,157.32
RELIANCE INDUSTRIES LTD 144A 5.400% 02/14/2022 DD 02/14/12	2,400,000.000	2,493,111.94
RENAISSANCE LEARNING 5/18 TL	618,659.620	602,679.64
RENAISSANCE LEARNING 5/18 TL	351,720.830	342,635.88
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	25,000.000	38,658.45
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	25,000.000	38,658.45
REPUBLIC SERVICES INC 1.750% 02/15/2032 DD 11/24/20	220,000.000	203,891.09
REPUBLIC SERVICES INC 1.750% 02/15/2032 DD 11/24/20	135,000.000	125,114.99
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03	2,098.620	2,277.00
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20	305,472.470	309,059.63
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20	127,540.990	129,038.70
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18	304,000.000	320,236.64
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18	728,000.000	766,882.48
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20	525,000.000	538,407.56
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20	1,181,000.000	1,211,160.61
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20	215,000.000	221,858.48
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20	490,000.000	505,630.95
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15	105,000.000	116,471.10
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15	41,000.000	45,479.19
REYNOLDS GROUP 1/20 TLB 0.000% 02/04/2027 DD 01/21/20	247,604.550	246,242.72
REYNOLDS GROUP 1/17 (USD) TL	929,995.540	925,494.36
REYNOLDS GROUP 1/17 (USD) TL	2,499,679.430	2,487,580.98
REYNOLDS GROUP ISSUER INC 144A 4.000% 10/15/2027 DD 10/01/20	425,000.000	416,500.00
REYNOLDS GROUP ISSUER INC 144A 4.000% 10/15/2027 DD 10/01/20	1,015,000.000	994,700.00
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16	1,644,000.000	1,691,429.40



Security Description	Shares/Par	Base Market Value
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16	671,000.000	690,358.35
RITE AID CORP 144A 7.500% 07/01/2025 DD 02/05/20	45,000.000	46,743.75
RITE AID CORP 144A 7.500% 07/01/2025 DD 02/05/20	20,000.000	20,775.00
FOX US BIDCO/ROBERTSHAW 2/18 TLB	19,897.700	18,673.99
FOX US BIDCO/ROBERTSHAW 2/18 TLB	44,769.820	42,016.48
ROCHE HOLDINGS INC 144A 0.450% 03/05/2024 DD 03/05/21	355,000.000	353,913.69
ROCHE HOLDINGS INC 144A 0.450% 03/05/2024 DD 03/05/21	225,000.000	224,311.49
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18	436,100.000	434,682.68
ROCKET SOFTWARE 11/18 COV-LITE 0.000% 11/28/2025 DD 11/01/18	215,600.000	214,899.30
ROCKET SOFTWARE INC 144A 6.500% 02/15/2029 DD 02/02/21	30,000.000	30,270.00
ROCKET SOFTWARE INC 144A 6.500% 02/15/2029 DD 02/02/21	65,000.000	65,585.00
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18	1,185,000.000	1,193,887.50
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18	418,000.000	421,135.00
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15	170,000.000	187,681.34
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15	100,000.000	110,400.79
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12	368,000.000	379,040.00
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12	150,000.000	154,500.00
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17	636,000.000	586,188.48
ROYAL CARIBBEAN CRUISES LTD 3.700% 03/15/2028 DD 11/28/17	259,000.000	238,715.12
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20	771,000.000	899,178.75
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20	341,000.000	397,691.25
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20	2,096,000.000	2,444,460.00
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20	835,000.000	973,818.75
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20	188,000.000	207,162.84
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20	20,000.000	22,038.60
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20	10,000.000	11,019.30
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20	457,000.000	503,582.01
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	200,000.000	201,150.00
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	415,000.000	417,386.25
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	480,000.000	482,760.00
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	1,008,000.000	1,013,796.00
ROYAL BANK OF CANADA 2.250% 11/01/2024 DD 10/24/19	210,000.000	220,267.77
ROYAL BANK OF CANADA 2.250% 11/01/2024 DD 10/24/19	593,000.000	621,994.23
ROYALTY PHARMA PLC 144A 1.200% 09/02/2025 DD 09/02/20	331,000.000	324,019.79
ROYALTY PHARMA PLC 144A 1.200% 09/02/2025 DD 09/02/20	119,000.000	116,490.50
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18	550,000.000	580,401.25
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18	200,000.000	211,055.00
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18	190,000.000	199,399.44
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18	412,000.000	432,381.95
RYDER SYSTEM INC 3.750% 06/09/2023 DD 06/19/18	1,197,000.000	1,275,676.76
RYDER SYSTEM INC 3.750% 06/09/2023 DD 06/19/18	418,000.000	445,474.43
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17	12,000.000	12,322.44
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17	6,000.000	6,161.22
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17	853,000.000	875,920.11
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17	219,000.000	224,884.53

Security Description	Shares/Par	Base Market Value
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21	3,750,000.000	3,727,464.00
SCF EQUIPMENT LEASI 1A A3 144A 0.830% 08/21/2028 DD 02/22/21	1,375,000.000	1,366,736.80
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21	1,000,000.000	988,526.70
SCF EQUIPMENT LEASIN 1A B 144A 1.370% 08/20/2029 DD 02/22/21	1,000,000.000	988,526.70
SK HYNIX INC 144A 1.000% 01/19/2024 DD 01/19/21	1,534,000.000	1,531,453.56
SK HYNIX INC 144A 1.000% 01/19/2024 DD 01/19/21	691,000.000	689,852.94
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21	1,620,000.000	1,593,561.60
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21	380,000.000	373,798.40
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21	590,000.000	580,371.20
SK HYNIX INC 144A 1.500% 01/19/2026 DD 01/19/21	200,000.000	196,736.00
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19	136,317.480	136,698.99
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19	352,920.110	353,907.83
SEG HOLDING LLC / SEG FIN 144A 5.625% 10/15/2028 DD 10/09/20	107,000.000	112,082.50
SEG HOLDING LLC / SEG FIN 144A 5.625% 10/15/2028 DD 10/09/20	263,000.000	275,492.50
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19	215,690.810	217,218.46
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19	450,313.760	453,503.15
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19	918,000.000	942,325.26
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19	1,916,000.000	1,966,770.36
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19	332,000.000	339,842.82
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19	748,000.000	765,669.97
S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20	124,000.000	113,440.68
S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20	55,000.000	50,316.43
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20	159,000.000	162,529.80
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20	960,000.000	981,312.00
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20	2,300,000.000	2,351,060.00
SBA COMMUNICATIONS CORP 144A 3.125% 02/01/2029 DD 01/29/21	750,000.000	720,862.50
SBA COMMUNICATIONS CORP 144A 3.125% 02/01/2029 DD 01/29/21	526,000.000	505,564.90
SBA COMMUNICATIONS CORP 144A 3.125% 02/01/2029 DD 01/29/21	217,000.000	208,569.55
SBA COMMUNICATIONS CORP 144A 3.125% 02/01/2029 DD 01/29/21	315,000.000	302,762.25
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15	533,000.000	402,645.47
SG COMMERCIAL MORT PREZ E 144A VAR RT 09/15/2039 DD 10/01/19	345,000.000	321,674.90
SG COMMERCIAL MORT PREZ E 144A VAR RT 09/15/2039 DD 10/01/19	665,000.000	620,040.02
SG COMMERCIAL MORT PREZ F 144A VAR RT 09/15/2039 DD 10/01/19	709,000.000	643,900.90
SG COMMERCIAL MORT PREZ F 144A VAR RT 09/15/2039 DD 10/01/19	367,000.000	333,302.72
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12	242,000.000	250,772.50
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12	137,000.000	141,966.25
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12	177,000.000	183,416.25
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12	87,000.000	90,153.75
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13	648,000.000	672,300.00
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13	887,000.000	920,262.50
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13	517,000.000	536,387.50
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13	1,704,000.000	1,767,900.00
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14	300,000.000	316,821.00
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14	213,000.000	224,942.91
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14	532,000.000	561,829.24

Security Description	Shares/Par	Base Market Value
SLM CORP 4.200% 10/29/2025 DD 10/29/20	478,000.000	501,909.51
SLM CORP 4.200% 10/29/2025 DD 10/29/20	197,000.000	206,853.92
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17	1,101,000.000	1,135,650.07
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17	465,000.000	479,634.22
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18	850,000.000	850,023.13
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18	350,000.000	350,009.52
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08	264,261.530	271,757.31
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08	102,140.560	105,037.78
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14	1,387.000	169,290.21
SMB PRIVATE EDUCATIO A A1 144A VAR RT 01/15/2053 DD 02/09/21	791,860.570	793,700.14
SMB PRIVATE EDUCATIO A A1 144A VAR RT 01/15/2053 DD 02/09/21	291,593.630	292,271.03
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15	1,073,000.000	1,048,857.50
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15	414,000.000	404,685.00
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15	181,000.000	167,463.01
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15	38,000.000	35,157.98
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16	310,000.000	286,440.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16	966,000.000	892,584.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18	1,045,000.000	966,625.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18	513,000.000	474,525.00
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20	5,000.000	5,625.00
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20	5,000.000	5,625.00
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20	396,000.000	445,500.00
SM ENERGY CO 144A 10.000% 01/15/2025 DD 06/17/20	1,141,000.000	1,283,625.00
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19	35,000.000	37,240.00
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19	75,000.000	79,800.00
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19	500,000.000	532,000.00
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19	205,000.000	218,120.00
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19	691,000.000	735,224.00
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19	283,000.000	301,112.00
SS&C TECHNOLOGIES 4/18 COV-LT TLB3	209,660.450	207,234.68
SS&C TECHNOLOGIES 4/18 COV-LT TLB3	94,874.260	93,776.56
SS&C TECHNOLOGIES 4/18 COV-LT TLB4	70,838.140	70,018.54
SS&C TECHNOLOGIES 4/18 COV-LT TLB4	156,543.550	154,732.34
SRS DISTRIBUTION 5/18 COV-LITE TLB	510,640.650	503,343.60
SRS DISTRIBUTION 5/18 COV-LITE TLB	273,000.030	269,098.86
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17	641,000.000	657,858.30
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17	158,000.000	162,155.40
SOFI CONSUMER LOAN PR 2 C 144A 4.250% 04/26/2027 DD 04/13/18	105,000.000	108,407.16
SOFI CONSUMER LOAN PR 2 C 144A 4.250% 04/26/2027 DD 04/13/18	208,000.000	214,749.41
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16	605,000.000	685,773.55
SEAWORLD 3/17 B5 TLB	513,539.290	504,310.99
SEAWORLD 3/17 B5 TLB	1,040,936.210	1,022,230.59
SPRINGS WINDOW FASHIONS 6/18 C	427,900.000	425,580.78
SPRINGS WINDOW FASHIONS 6/18 C	204,225.000	203,118.10
SABERT 12/19 COV-LITE TLB	283,018.190	282,664.42

Security Description	Shares/Par	Base Market Value
SABERT 12/19 COV-LITE TLB	602,837.580	602,084.03
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13	1,210,000.000	1,312,119.26
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13	3,259,000.000	3,534,046.82
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	4,254,000.000	4,799,646.41
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	1,950,000.000	2,200,120.01
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16	668,000.000	782,221.85
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16	1,959,000.000	2,293,970.96
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20	212,000.000	252,810.00
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20	25,000.000	29,812.50
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20	77,000.000	91,822.50
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20	50,000.000	59,625.00
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20	912,000.000	993,852.00
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20	387,000.000	421,733.25
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20	758,000.000	826,030.50
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20	279,000.000	304,040.25
SALESFORCE.COM INC 3.700% 04/11/2028 DD 04/11/18	692,000.000	772,485.23
SALESFORCE.COM INC 3.700% 04/11/2028 DD 04/11/18	307,000.000	342,706.60
SALLY BEAUTY 6/17 COV-LITE	46,153.850	45,980.77
SALLY BEAUTY 6/17 COV-LITE	94,017.090	93,664.53
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	135,000.000	187,292.60
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	50,000.000	69,367.63
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15	62,145.840	62,365.45
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15	17,143.680	17,204.26
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20	60,000.000	56,326.76
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19	158,000.000	163,626.90
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19	408,000.000	422,530.23
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18	698,000.000	729,440.43
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18	1,405,000.000	1,468,286.24
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20	585,000.000	585,518.54
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20	1,648,000.000	1,649,460.79
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19	23,549.320	23,576.60
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19	8,556.580	8,566.49
SANTANDER RETAIL AUT A A2 144A 2.720% 01/20/2022 DD 04/17/19	0.014	0.00
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18	3,801,000.000	3,944,544.77
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18	1,819,000.000	1,887,694.54
SANTANDER DRIVE AUTO RECE 2 A3 0.670% 04/15/2024 DD 07/22/20	651,000.000	652,556.67
SANTANDER DRIVE AUTO RECE 2 A3 0.670% 04/15/2024 DD 07/22/20	231,000.000	231,552.37
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20	499,000.000	499,957.60
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20	176,000.000	177,047.36
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18	107,631.010	108,429.31
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18	278,712.620	280,779.83
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19	632,000.000	643,476.49
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19	1,320,000.000	1,343,969.88
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21	620,000.000	618,475.42
SANTANDER DRIVE AUTO RECEI 1 C 0.750% 02/17/2026 DD 02/17/21	1,684,000.000	1,679,859.04

Security Description	Shares/Par	Base Market Value
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21	1,665,000.000	1,662,728.44
SANTANDER RETAIL AUT A A3 144A 0.510% 07/22/2024 DD 03/24/21	4,520,000.000	4,513,833.36
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20	486,000.000	487,544.90
SANTANDER DRIVE AUTO RECEI 4 C 1.010% 01/15/2026 DD 11/24/20	1,369,000.000	1,373,351.78
SANTANDER DRIVE AUTO REC 1 A2A 2.070% 01/17/2023 DD 04/22/20	536,520.980	537,709.21
SANTANDER DRIVE AUTO REC 1 A2A 2.070% 01/17/2023 DD 04/22/20	190,253.710	190,675.06
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20	259,000.000	261,627.01
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20	730,000.000	737,404.32
PROMETRIC 1/18 COV-LITE TL	349,272.000	342,625.35
PROMETRIC 1/18 COV-LITE TL	708,491.000	695,008.42
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19	1,087,000.000	1,144,692.39
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19	200,000.000	210,614.98
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19	645,000.000	686,596.89
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19	195,000.000	207,575.81
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19	190,000.000	204,512.53
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19	500,000.000	538,190.88
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19	555,000.000	600,016.78
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19	200,000.000	216,222.26
SAUDI ARABIAN OIL CO 144A 1.625% 11/24/2025 DD 11/24/20	400,000.000	402,677.96
SAUDI ARABIAN OIL CO 144A 1.625% 11/24/2025 DD 11/24/20	513,000.000	516,434.48
SAUDI ARABIAN OIL CO 144A 2.250% 11/24/2030 DD 11/24/20	200,000.000	191,383.02
SAUDI ARABIAN OIL CO 144A 2.250% 11/24/2030 DD 11/24/20	320,000.000	306,212.84
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16	343,000.000	352,325.31
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16	93,000.000	95,528.44
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16	2,262,165.000	2,323,667.61
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16	819,835.000	842,124.26
SI GROUP/ADDIVANT 7/18 TL	615,825.000	611,206.31
SI GROUP/ADDIVANT 7/18 TL	391,000.010	388,067.51
SAIC 2/20 INCREMENTAL TLB	686,800.000	685,941.50
SAIC 2/20 INCREMENTAL TLB	275,626.660	275,282.13
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17	879,000.000	910,380.30
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17	2,151,000.000	2,227,790.70
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19	1,100,000.000	1,179,750.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19	292,000.000	313,170.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19	330,000.000	352,641.30
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19	760,000.000	812,143.60
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19	30,000.000	32,550.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19	70,000.000	75,950.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19	181,000.000	196,385.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19	545,000.000	591,325.00
SCIENTIFIC GAMES INTERNAT 144A 8.625% 07/01/2025 DD 07/01/20	165,000.000	179,388.00
SCIENTIFIC GAMES 1/18 B5	2,080,233.030	2,038,482.75
SCIENTIFIC GAMES 1/18 B5	652,991.260	639,885.73
SCIENTIFIC GAMES 1/18 B5	744,245.520	729,308.51
SCIENTIFIC GAMES 1/18 B5	1,144,619.300	1,121,646.79

Security Description	Shares/Par	Base Market Value
SCOTTS MIRACLE-GRO CO/THE 4.500% 10/15/2029 DD 10/22/19	25,000.000	25,773.75
SCOTTS MIRACLE-GRO CO/THE 4.500% 10/15/2029 DD 10/22/19	55,000.000	56,702.25
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19	78,000.000	80,332.20
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19	306,000.000	315,149.40
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20	188,000.000	184,710.00
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20	25,000.000	24,562.50
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20	10,000.000	9,825.00
SCRIPPS ESCROW II INC 144A 3.875% 01/15/2029 DD 12/30/20	77,000.000	75,652.50
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20	149,000.000	148,299.70
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20	30,000.000	29,859.00
SCRIPPS ESCROW II INC 144A 5.375% 01/15/2031 DD 12/30/20	15,000.000	14,929.50
MICRO FOCUS 6/17 (SEATTLE)	101,656.200	100,555.26
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18	571,837.500	563,654.51
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 12/31/2025 DD 10/29/18	283,475.000	279,418.47
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	574,000.000	610,024.24
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	702,000.000	746,057.52
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	1,866,000.000	1,983,110.16
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	1,405,000.000	1,493,177.80
SENEGAL GOVERNMENT INTERN 144A 8.750% 05/13/2021 DD 05/13/11	650,000.000	649,987.00
SENEGAL GOVERNMENT INTERN 144A 8.750% 05/13/2021 DD 05/13/11	1,278,000.000	1,277,974.44
SENSATA TECHNOLOGIES BV 144A 4.000% 04/15/2029 DD 03/29/21	50,000.000	50,901.50
SENSATA TECHNOLOGIES BV 144A 4.000% 04/15/2029 DD 03/29/21	20,000.000	20,360.60
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14	1,230,000.000	1,175,388.00
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14	421,000.000	402,307.60
SERVICE CORP INTERNATIONAL/US 8.000% 11/15/2021 DD 11/10/09	1,237,000.000	1,288,582.90
SERVICE CORP INTERNATIONAL/US 8.000% 11/15/2021 DD 11/10/09	3,360,000.000	3,500,112.00
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17	167,000.000	175,976.25
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17	377,000.000	397,263.75
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20	20,000.000	19,521.00
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20	50,000.000	48,802.50
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20	20,000.000	22,720.44
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20	10,000.000	11,360.22
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20	84,000.000	88,802.99
SERVICE PROPERTIES TRUST 5.500% 12/15/2027 DD 11/20/20	207,000.000	218,835.93
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20	445,000.000	401,914.48
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20	195,000.000	176,119.83
7-ELEVEN INC 144A 0.800% 02/10/2024 DD 02/10/21	200,000.000	199,171.24
7-ELEVEN INC 144A 0.800% 02/10/2024 DD 02/10/21	325,000.000	323,653.27
7-ELEVEN INC 144A 0.800% 02/10/2024 DD 02/10/21	599,000.000	596,517.88
7-ELEVEN INC 144A 0.800% 02/10/2024 DD 02/10/21	220,000.000	219,088.37
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15	553,000.000	555,765.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15	1,356,000.000	1,362,780.00
SEVEN GENERATIONS ENERGY 144A 5.375% 09/30/2025 DD 10/02/17	1,004,000.000	1,040,846.80
SEVEN GENERATIONS ENERGY 144A 5.375% 09/30/2025 DD 10/02/17	2,731,000.000	2,831,227.70
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL	169,334.600	167,048.58



Security Description	Shares/Par	Base Market Value
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL	300,210.990	296,158.14
SHACKLETON 2017-X 10A AR 144A VAR RT 04/20/2029 DD 02/07/20	1,237,673.000	1,238,313.50
SHACKLETON 2017-X 10A AR 144A VAR RT 04/20/2029 DD 02/07/20	512,327.000	512,592.13
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20	101,000.000	102,819.01
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20	395,000.000	402,113.95
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20	198,000.000	200,277.00
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20	340,000.000	343,910.00
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19	0.019	0.02
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19	88,400.010	88,247.40
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19	228,649.990	228,255.25
SHELTER GROWTH CRE FL2 E 144A VAR RT 05/15/2036 DD 06/05/19	753,100.006	737,225.41
SHELTER GROWTH CRE FL2 E 144A VAR RT 05/15/2036 DD 06/05/19	1,386,349.992	1,357,127.12
SHELTER GROWTH CRE FL2 F 144A VAR RT 05/15/2036 DD 06/05/19	328,099.992	308,760.79
SHELTER GROWTH CRE FL2 F 144A VAR RT 05/15/2036 DD 06/05/19	676,599.997	636,719.16
SHELTER GROWTH CRE FL2 G 144A VAR RT 05/15/2036 DD 06/05/19	283,050.009	255,840.98
SHELTER GROWTH CRE FL2 G 144A VAR RT 05/15/2036 DD 06/05/19	583,100.006	527,047.77
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17	179,000.000	195,277.89
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17	402,000.000	438,557.04
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20	50,000.000	52,000.00
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20	906,000.000	942,240.00
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20	20,000.000	20,800.00
SHIFT4 PAYMENTS LLC / SHI 144A 4.625% 11/01/2026 DD 10/29/20	372,000.000	386,880.00
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16	770,000.000	809,049.90
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16	470,000.000	493,835.65
SIEMENS FINANCIERINGSMAAT 144A 1.200% 03/11/2026 DD 03/11/21	211,000.000	208,453.13
SIEMENS FINANCIERINGSMAAT 144A 1.200% 03/11/2026 DD 03/11/21	555,000.000	548,300.88
SIEMENS FINANCIERINGSMAAT 144A 1.700% 03/11/2028 DD 03/11/21	655,000.000	643,224.48
SIEMENS FINANCIERINGSMAAT 144A 1.700% 03/11/2028 DD 03/11/21	455,000.000	446,820.06
SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21	150,000.000	145,009.09
SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21	65,000.000	62,837.27
SIERRA TIMESHARE 202 2A C 144A 3.510% 07/20/2037 DD 08/13/20	339,105.680	349,579.98
SIERRA TIMESHARE 202 2A C 144A 3.510% 07/20/2037 DD 08/13/20	669,958.780	690,652.47
SILGAN HOLDINGS INC 144A 1.400% 04/01/2026 DD 02/10/21	266,000.000	260,347.50
SILGAN HOLDINGS INC 144A 1.400% 04/01/2026 DD 02/10/21	98,000.000	95,917.50
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17	498,000.000	515,430.00
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17	204,000.000	211,140.00
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21	593,000.000	598,200.61
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21	905,000.000	912,936.85
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21	245,000.000	247,148.65
SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21	2,170,000.000	2,189,030.90
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21	260,000.000	254,625.80
SIMPAR EUROPE SA 144A 5.200% 01/26/2031 DD 01/20/21	200,000.000	195,866.00
SINCLAIR TELEVISION 12/16 TLB2	343,142.870	340,569.30
SINCLAIR TELEVISION 12/16 TLB2	214,981.040	213,368.68
SINCLAIR TELEVISION GROUP 144A 5.500% 03/01/2030 DD 11/27/19	15,000.000	14,625.00

Security Description	Shares/Par	Base Market Value
SINCLAIR TELEVISION GROUP 144A 5.500% 03/01/2030 DD 11/27/19	35,000.000	34,125.00
SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20	25,000.000	24,062.50
SINCLAIR TELEVISION GROUP 144A 4.125% 12/01/2030 DD 12/04/20	10,000.000	9,625.00
SINCLAIR TELEVISION 7/19 (600MM) TLB	216,700.000	213,178.63
SINCLAIR TELEVISION 7/19 (600MM) TLB	546,675.000	537,791.53
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16	475,000.000	490,437.50
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16	399,000.000	411,967.50
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16	805,000.000	831,162.50
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16	1,084,000.000	1,119,230.00
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	550,000.000	576,977.50
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	1,310,000.000	1,374,255.50
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	65,000.000	68,188.25
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	30,000.000	31,471.50
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19	20,000.000	21,625.00
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19	1,797,000.000	1,943,006.25
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19	40,000.000	43,250.00
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19	750,000.000	810,937.50
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19	547,000.000	563,464.70
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19	105,000.000	108,160.50
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20	80,000.000	80,092.00
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20	35,000.000	35,040.25
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20	490,000.000	490,563.50
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20	202,000.000	202,232.30
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16	414,000.000	417,982.68
SIX FLAGS ENTERTAINMENT C 144A 4.875% 07/31/2024 DD 06/16/16	169,000.000	170,625.78
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17	5,000.000	5,181.25
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17	20,000.000	20,725.00
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20	676,000.000	731,580.72
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20	40,000.000	43,288.80
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20	20,000.000	21,644.40
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20	276,000.000	298,692.72
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20	682,000.000	726,232.28
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20	249,000.000	265,149.32
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20	255,000.000	271,538.46
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20	105,000.000	111,809.96
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	1,249,000.000	1,357,506.64
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	456,000.000	495,614.91
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	2,310,000.000	2,510,680.81
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	974,000.000	1,058,616.06
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18	1,273,848.290	1,273,037.87
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18	3,297,184.670	3,295,087.00
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2021 DD 09/28/18	4,696,729.235	46.97
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2021 DD 09/28/18	12,157,840.402	121.58
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18	784,195.160	777,267.82
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18	2,028,964.430	2,011,041.17



Security Description	Shares/Par	Base Market Value
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18	489,653.130	482,248.15
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18	1,268,220.060	1,249,040.89
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15	405,000.000	474,984.00
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15	960,000.000	1,125,888.00
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20	1,243,000.000	1,287,944.87
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20	438,000.000	453,837.37
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/18/20	200,000.000	205,750.00
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/18/20	325,000.000	334,343.75
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19	110,517.800	111,406.32
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19	303,924.000	306,367.43
SOLARWINDS 3/18 TLB	353,788.340	346,677.19
SOLARWINDS 3/18 TLB	623,734.530	611,197.47
SOLENIS 6/18 (USD) COV-LITE TL	69,403.280	69,118.03
SOLENIS 6/18 (USD) COV-LITE TL	29,744.260	29,622.01
SOLENIS 6/18 (USD) COV-LITE TL	367,333.470	365,823.73
SOLENIS 6/18 (USD) COV-LITE TL	267,084.690	265,986.97
SOLENIS 6/18 2ND LIEN COV-LITE TL	80,000.000	79,926.40
SOLENIS 6/18 2ND LIEN COV-LITE TL	165,000.000	164,848.20
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16	264,000.000	272,738.40
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16	1,072,000.000	1,107,483.20
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16	3,044,000.000	3,144,756.40
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16	647,000.000	668,415.70
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21	447,000.000	445,323.75
STERIGENICS-NORDION/SOTERA 1/2 0.000% 12/11/2026 DD 01/11/21	253,000.000	252,051.25
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19	1,307,914.000	1,309,512.92
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19	626,134.000	626,899.45
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18	6,155,234.000	6,083,606.77
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18	2,548,114.000	2,518,462.11
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03	65,000.000	77,316.45
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03	170,000.000	202,212.26
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15	492,857.130	493,461.34
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15	107,142.830	107,274.18
SOUTHERN CALIFORNIA EDISON CO 1.100% 04/01/2024 DD 04/01/21	180,000.000	179,983.49
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14	480,000.000	514,997.54
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14	146,000.000	156,645.08
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	50,000.000	70,950.17
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	140,000.000	198,660.48
SOUTHERN NATURAL GAS CO LLC / 4.400% 06/15/2021 DD 06/07/11	1,349,000.000	1,352,661.17
SOUTHWESTERN ELECTRIC POWER CO 2.750% 10/01/2026 DD 09/29/16	230,000.000	241,842.54
SOUTHWESTERN ELECTRIC POWER CO 2.750% 10/01/2026 DD 09/29/16	145,000.000	152,465.95
SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18	105,000.000	116,153.35
SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18	175,000.000	193,588.92
SOUTHWESTERN ELECTRIC POWER CO 1.650% 03/15/2026 DD 03/10/21	150,000.000	150,352.31
SOUTHWESTERN ELECTRIC POWER CO 1.650% 03/15/2026 DD 03/10/21	90,000.000	90,211.39
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15	95,000.000	101,502.75

Security Description	Shares/Par	Base Market Value
SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15	35,000.000	37,395.75
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	185,000.000	178,672.06
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	115,000.000	111,066.42
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17	584,000.000	596,964.80
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17	239,000.000	244,305.80
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21	20,000.000	19,550.00
SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21	45,000.000	43,987.50
PPC INDUSTRIES/SPECTRUM	185,367.000	176,098.65
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 09/17/20	220,456.000	249,115.28
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 09/17/20	611,511.000	691,007.43
SPIRIT REALTY LP 2.100% 03/15/2028 DD 03/03/21	115,000.000	111,725.48
SPIRIT REALTY LP 2.100% 03/15/2028 DD 03/03/21	185,000.000	179,732.30
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13	276,000.000	310,500.00
ONEMAIN FINANCE CORP 8.250% 10/01/2023 DD 09/24/13	749,000.000	842,625.00
ONEMAIN FINANCE CORP 6.125% 05/15/2022 DD 05/15/17	364,000.000	381,290.00
ONEMAIN FINANCE CORP 6.125% 05/15/2022 DD 05/15/17	134,000.000	140,365.00
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17	984,000.000	1,041,810.00
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17	154,000.000	163,047.50
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17	422,000.000	446,792.50
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17	435,000.000	460,556.25
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18	669,000.000	760,937.33
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18	328,000.000	373,075.40
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18	30,000.000	34,122.75
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18	15,000.000	17,061.38
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18	463,000.000	534,001.05
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18	221,000.000	254,890.35
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19	358,000.000	386,640.00
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19	973,000.000	1,050,840.00
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19	170,000.000	183,600.00
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19	664,000.000	717,120.00
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19	10,000.000	10,637.50
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19	21,000.000	22,338.75
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20	344,000.000	381,083.20
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20	126,000.000	139,582.80
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20	130,000.000	139,750.00
SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20	55,000.000	59,125.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	60,000.000	75,658.20
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	318,000.000	400,988.46
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	616,000.000	776,757.52
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	135,000.000	170,230.95
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	259,000.000	382,996.25
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	703,000.000	1,039,561.25
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	67,000.000	76,547.50
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	145,000.000	165,662.50
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	65,000.000	74,262.50

Security Description	Shares/Par	Base Market Value
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14	1,318,000.000	1,517,347.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14	130,000.000	149,662.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14	55,000.000	63,318.75
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15	778,000.000	924,684.12
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15	2,405,000.000	2,858,438.70
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18	203,000.000	248,661.81
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18	531,000.000	650,440.49
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16	48,875.003	49,241.57
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18	451,000.000	463,616.22
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18	1,411,000.000	1,450,471.14
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20	310,000.000	311,968.50
STANDARD CHARTERED PLC 144A VAR RT 10/14/2023 DD 10/14/20	628,000.000	631,987.80
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21	1,544,000.000	1,535,273.44
STANDARD CHARTERED PLC 144A VAR RT 01/12/2025 DD 01/14/21	568,000.000	564,789.71
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21	200,000.000	200,397.16
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21	200,000.000	200,397.16
STANDARD CHARTERED PLC 144A VAR RT 03/23/2025 DD 03/23/21	291,000.000	291,577.86
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20	200,000.000	207,868.07
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20	233,000.000	242,166.31
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17	171,000.000	178,267.50
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17	70,000.000	72,975.00
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17	385,000.000	401,362.50
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17	30,000.000	31,275.00
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17	65,000.000	67,379.00
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17	30,000.000	31,098.00
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20	195,000.000	184,762.50
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20	85,000.000	80,537.50
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19	40,000.000	42,200.00
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19	90,000.000	94,950.00
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19	934,000.000	985,370.00
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19	403,000.000	425,165.00
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19	46,000.000	45,425.00
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19	181,000.000	178,737.50
NOURYON HOLDING BV 144A 8.000% 10/01/2026 DD 10/01/18	909,000.000	965,621.61
NOURYON HOLDING BV 144A 8.000% 10/01/2026 DD 10/01/18	2,223,000.000	2,361,470.67
STARWOOD PROPERTY 7/19 TLB	472,800.000	470,436.00
STARWOOD PROPERTY 7/19 TLB	231,475.000	230,317.63
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18	10,000.000	10,382.80
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18	25,000.000	25,957.00
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20	258,123.440	262,873.17
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20	618,221.280	629,597.17
STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20	25,000.000	24,875.00
STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20	10,000.000	9,950.00
STATION CASINOS 2/20 COV-LITE	678,139.410	666,577.13
STATION CASINOS 2/20 COV-LITE	381,144.050	374,645.54

Security Description	Shares/Par	Base Market Value
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14	110,000.000	119,049.15
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14	80,000.000	86,581.20
STATION PLACE SECURI 15 A 144A VAR RT 12/10/2021 DD 10/26/20	225,000.000	225,000.00
STATION PLACE SECURI 15 A 144A VAR RT 12/10/2021 DD 10/26/20	512,000.000	512,000.00
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19	290,000.000	299,425.00
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19	145,000.000	149,712.50
STERICYCLE 11/17 TL	33,668.880	33,290.11
STERICYCLE 11/17 TL	80,619.680	79,712.71
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18	100,000.000	107,089.29
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18	387,000.000	414,435.55
STRATEGIC MATERIALS 11/17 COV-LITE TL	698,345.880	613,671.44
STRATEGIC MATERIALS 11/17 COV-LITE TL	344,323.360	302,574.15
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18	45,000.000	49,662.13
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18	75,000.000	82,770.22
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19	75,000.000	79,208.54
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20	80,000.000	83,007.64
SUMITOMO MITSUI FINANCIAL GROU 2.142% 09/23/2030 DD 09/23/20	580,000.000	543,362.02
SUMITOMO MITSUI FINANCIAL GROU 2.142% 09/23/2030 DD 09/23/20	206,000.000	192,987.20
SUMITOMO MITSUI FINANCIAL GROU 0.948% 01/12/2026 DD 01/12/21	460,000.000	447,362.61
SUMITOMO MITSUI FINANCIAL GROU 0.948% 01/12/2026 DD 01/12/21	175,000.000	170,192.30
SUMMIT MATERIALS LLC / SU 144A 5.125% 06/01/2025 DD 06/01/17	479,000.000	486,185.00
SUMMIT MATERIALS LLC / SU 144A 5.125% 06/01/2025 DD 06/01/17	176,000.000	178,640.00
SUNBIRD ENGINE FINAN 1A A 144A 3.671% 02/15/2045 DD 03/02/20	268,860.196	260,258.50
SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	95,000.000	92,337.07
SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	150,000.000	145,795.37
ENERGY TRANSFER LP 5.950% 12/01/2025 DD 11/17/15	95,000.000	110,576.85
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18	106,000.000	108,892.74
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18	531,000.000	545,490.99
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19	621,000.000	652,050.00
SUNOCO LP / SUNOCO FINANCE COR 6.000% 04/15/2027 DD 03/14/19	368,000.000	386,400.00
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18	222,000.000	222,372.85
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18	483,000.000	483,811.20
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19	200,000.000	214,371.00
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19	70,000.000	75,029.85
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21	255,000.000	257,601.00
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21	618,000.000	624,303.60
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19	148,000.000	163,170.00
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19	54,000.000	59,535.00
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17	200,000.000	204,683.89
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17	370,000.000	378,665.19
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20	568,000.000	576,957.36
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20	1,614,000.000	1,639,452.78
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20	269,000.000	264,889.68
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20	99,000.000	97,487.28
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17	108,000.000	111,629.55

Security Description	Shares/Par	Base Market Value
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17	279,000.000	288,376.34
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20	250,000.000	252,116.83
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20	250,000.000	252,116.83
SYNEOS HEALTH INC 144A 3.625% 01/15/2029 DD 11/24/20	157,000.000	152,682.50
SYNCHRONY CARD ISSUANCE T A1 A 3.380% 09/15/2024 DD 09/26/18	2,094,000.000	2,123,550.11
SYNCHRONY CARD ISSUANCE T A1 A 3.380% 09/15/2024 DD 09/26/18	5,586,000.000	5,664,828.51
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21	630,000.000	630,000.00
TCI-FLATIRON CLO 20 1A AR 144A VAR RT 11/18/2030 DD 04/06/21	1,720,000.000	1,720,000.00
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21	400,000.000	400,833.28
TCI-FLATIRON CLO 2 1A ANR 144A VAR RT 01/29/2032 DD 03/02/21	1,000,000.000	1,002,083.20
TCW CLO 2019-1 AMR L 1A A 144A VAR RT 02/15/2029 DD 02/28/19	470,000.000	470,306.86
TCW CLO 2019-1 AMR L 1A A 144A VAR RT 02/15/2029 DD 02/28/19	1,270,000.000	1,270,829.18
TMS INTERNATIONAL CORP/DE 144A 7.250% 08/15/2025 DD 08/14/17	25,000.000	25,437.50
TMS INTERNATIONAL CORP/DE 144A 7.250% 08/15/2025 DD 08/14/17	55,000.000	55,962.50
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	1,760,000.000	1,771,000.00
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	5,572,000.000	5,606,825.00
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	740,000.000	744,625.00
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	2,006,000.000	2,018,537.50
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17	525,000.000	556,552.50
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17	2,103,000.000	2,229,390.30
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18	85,000.000	86,965.63
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18	880,000.000	900,350.00
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18	471,000.000	481,891.88
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18	2,140,000.000	2,189,487.50
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18	836,000.000	893,391.40
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18	55,000.000	58,775.75
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18	373,000.000	398,606.45
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18	130,000.000	138,924.50
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18	75,000.000	80,148.75
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18	165,000.000	176,327.25
T-MOBILE USA INC 144A 3.750% 04/15/2027 DD 04/09/20	195,000.000	213,142.80
T-MOBILE USA INC 144A 3.750% 04/15/2027 DD 04/09/20	470,000.000	513,728.80
T-MOBILE USA INC 144A 3.875% 04/15/2030 DD 04/09/20	936,000.000	1,019,987.28
T-MOBILE USA INC 144A 3.875% 04/15/2030 DD 04/09/20	417,000.000	454,417.41
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21	10,000.000	9,710.40
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21	340,000.000	330,153.60
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21	580,000.000	563,203.20
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21	25,000.000	24,276.00
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21	145,000.000	140,800.80
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21	1,408,000.000	1,367,224.32
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	130,000.000	125,645.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	782,000.000	755,803.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	322,000.000	311,213.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	310,000.000	299,615.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	35,000.000	33,827.50

Security Description	Shares/Par	Base Market Value
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	15,000.000	14,497.50
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21	185,000.000	188,237.50
T-MOBILE USA INC 2.625% 04/15/2026 DD 03/23/21	75,000.000	76,312.50
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21	155,000.000	156,596.50
T-MOBILE USA INC 3.375% 04/15/2029 DD 03/23/21	370,000.000	373,811.00
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	246,000.000	248,226.30
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	615,000.000	620,565.75
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	697,000.000	703,307.85
T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	255,000.000	257,307.75
TRI POINTE HOMES INC 5.700% 06/15/2028 DD 06/10/20	45,000.000	49,734.45
TRI POINTE HOMES INC 5.700% 06/15/2028 DD 06/10/20	20,000.000	22,104.20
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18	0.007	0.01
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19	5,419,000.000	5,418,729.05
TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21	15,000.000	14,793.75
TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21	35,000.000	34,518.75
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05	290,000.000	195,560.92
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05	619,000.000	417,421.41
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05	589,000.000	340,883.75
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05	1,659,000.000	952,637.62
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05	1,912,000.000	1,097,916.29
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07	730,942.710	606,135.70
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16	433,125.003	469,334.25
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16	875,875.002	949,098.15
TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/2028 DD 11/26/19	250,000.000	295,700.71
TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/2028 DD 11/26/19	155,000.000	183,334.44
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16	36,000.000	36,540.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17	486,000.000	474,651.90
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17	25,000.000	24,416.25
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17	78,000.000	76,178.70
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17	55,000.000	53,715.75
TALLGRASS ENERGY PARTNERS 144A 6.000% 03/01/2027 DD 02/20/20	66,000.000	66,660.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20	20,000.000	19,770.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20	45,000.000	44,482.50
TAMKO BUILDING 4/19 COV-LITE T	284,278.480	282,680.83
TAMKO BUILDING 4/19 COV-LITE T	354,600.000	352,607.15
TAMPA ELECTRIC CO 4.200% 05/15/2045 DD 05/20/15	150,000.000	161,984.77
TAMPA ELECTRIC CO 4.200% 05/15/2045 DD 05/20/15	240,000.000	259,175.63
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13	223,000.000	223,892.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13	76,000.000	76,304.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16	134,000.000	138,966.71
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16	475,000.000	492,605.88
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17	467,000.000	486,263.75
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17	1,536,000.000	1,599,360.00
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19	65,000.000	70,634.20
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19	30,000.000	32,600.40



Security Description	Shares/Par	Base Market Value
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19	395,000.000	435,171.50
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19	259,000.000	285,340.30
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19	35,000.000	36,750.00
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19	1,195,000.000	1,254,750.00
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19	392,000.000	411,600.00
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19	80,000.000	84,000.00
TARGA RESOURCES PARTNERS 144A 4.875% 02/01/2031 DD 08/18/20	255,000.000	258,378.75
TARGA RESOURCES PARTNERS 144A 4.875% 02/01/2031 DD 08/18/20	699,000.000	708,261.75
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21	698,000.000	656,482.96
TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21	288,000.000	270,869.76
TASEKO MINES LTD 144A 7.000% 02/15/2026 DD 02/10/21	20,000.000	20,360.00
TASEKO MINES LTD 144A 7.000% 02/15/2026 DD 02/10/21	45,000.000	45,810.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14	117,000.000	125,482.50
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15	541,000.000	574,136.25
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15	1,202,000.000	1,275,622.50
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19	538,000.000	592,633.90
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19	138,000.000	152,013.90
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	45,000.000	54,547.56
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	75,000.000	90,912.60
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	55,000.000	53,343.28
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	35,000.000	33,945.73
TEAM HEALTH 1/17 COV-LITE TL	485,845.070	450,650.45
TEAM HEALTH 1/17 COV-LITE TL	235,899.520	218,810.96
TECH DATA CORP 6/20 ABL COV-LI	71,575.590	71,715.88
TECH DATA CORP 6/20 ABL COV-LI	194,425.490	194,806.56
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05	50,000.000	56,707.50
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05	350,000.000	396,952.50
TELEDYNE TECHNOLOGIES INC 0.950% 04/01/2024 DD 03/22/21	273,000.000	271,864.87
TELEDYNE TECHNOLOGIES INC 0.950% 04/01/2024 DD 03/22/21	807,000.000	803,644.52
TELEDYNE TECHNOLOGIES INC 2.250% 04/01/2028 DD 03/22/21	279,000.000	277,444.01
TELEDYNE TECHNOLOGIES INC 2.250% 04/01/2028 DD 03/22/21	97,000.000	96,459.03
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20	290,000.000	300,512.50
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20	106,000.000	109,842.50
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18	115,000.000	130,038.21
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18	190,000.000	214,845.73
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19	367,761.270	353,124.37
TELESAT CANADA 11/19 TL 0.000% 12/07/2026 DD 11/18/19	744,472.480	714,842.48
TEMPO ACQUISITION 5/17 COV-LITE TLB	898,637.930	896,508.16
TEMPO ACQUISITION 5/17 COV-LITE TLB	439,682.630	438,640.58
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17	172,000.000	175,762.50
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17	345,000.000	352,546.88
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17	851,000.000	869,615.63
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17	348,000.000	355,612.50
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20	445,000.000	470,031.25
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20	163,000.000	172,168.75

Security Description	Shares/Par	Base Market Value
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19	1,225,000.000	1,223,566.75
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19	2,975,000.000	2,971,519.25
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17	580,000.000	589,715.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17	339,000.000	344,678.25
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17	395,000.000	400,549.75
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17	518,000.000	525,277.90
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17	170,000.000	172,388.50
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19	179,000.000	188,999.84
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19	700,000.000	739,105.50
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19	215,000.000	223,462.40
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19	100,000.000	103,936.00
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19	225,000.000	233,856.00
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19	754,000.000	783,677.44
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19	519,000.000	542,718.30
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19	1,199,000.000	1,253,794.30
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20	716,000.000	773,043.72
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20	97,000.000	104,727.99
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20	172,000.000	185,703.24
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20	220,000.000	237,527.40
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20	165,000.000	169,121.70
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20	283,000.000	290,069.34
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20	290,000.000	297,244.20
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20	104,000.000	106,597.92
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20	1,732,000.000	1,803,878.00
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20	709,000.000	738,423.50
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20	511,000.000	574,578.62
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20	1,241,000.000	1,395,405.22
TENNECO INC 144A 7.875% 01/15/2029 DD 11/30/20	5,000.000	5,622.10
TENNECO INC 144A 5.125% 04/15/2029 DD 03/17/21	261,000.000	257,332.95
TENNECO INC 144A 5.125% 04/15/2029 DD 03/17/21	634,000.000	625,092.30
TENNECO INC 144A 5.125% 04/15/2029 DD 03/17/21	40,000.000	39,438.00
TENNECO INC 144A 5.125% 04/15/2029 DD 03/17/21	15,000.000	14,789.25
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20	545,000.000	550,109.92
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20	1,373,000.000	1,385,873.25
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97	20,000.000	27,052.66
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97	35,000.000	47,342.15
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15	120,000.000	154,075.09
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15	100,000.000	128,395.91
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20	1,342,000.000	1,339,862.81
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20	476,000.000	475,241.95
TEREX CORP 144A 5.000% 05/15/2029 DD 04/01/21	25,000.000	25,880.00
TEREX CORP 144A 5.000% 05/15/2029 DD 04/01/21	10,000.000	10,352.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17	195,000.000	201,337.50
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17	477,000.000	492,502.50
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17	172,000.000	185,596.60



Security Description	Shares/Par	Base Market Value
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17	612,000.000	660,378.60
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19	840,000.000	872,180.40
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19	415,000.000	430,898.65
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19	65,000.000	69,943.25
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19	30,000.000	32,281.50
TESLA INC 144A 5.300% 08/15/2025 DD 08/18/17	1,161,000.000	1,204,653.60
TESLA INC 144A 5.300% 08/15/2025 DD 08/18/17	3,129,000.000	3,246,650.40
TESLA AUTO LEASE TRUS A E 144A 4.640% 08/20/2024 DD 08/05/20	269,000.000	283,209.33
TESLA AUTO LEASE TRUS A E 144A 4.640% 08/20/2024 DD 08/05/20	136,000.000	143,183.90
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3	324,711.280	322,188.27
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3	566,759.470	562,355.75
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12	75,000.000	76,871.49
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12	171,000.000	175,267.01
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	130,000.000	131,138.12
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	80,000.000	80,700.38
THL CREDIT WIND RIV 1A AR 144A VAR RT 04/18/2029 DD 10/18/19	6,054,957.000	6,056,198.27
THL CREDIT WIND RIV 1A AR 144A VAR RT 04/18/2029 DD 10/18/19	2,269,016.000	2,269,481.15
TIBCO SOFTWARE 3/20 COV-LITE T	444,387.590	438,139.50
TIBCO SOFTWARE 3/20 COV-LITE T	809,446.670	798,065.85
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21	203,937.620	202,577.36
TIERPOINT 3/21 COV-LITE TL 0.000% 05/05/2026 DD 03/02/21	409,877.580	407,143.70
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93	35,000.000	40,121.62
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93	60,000.000	68,779.93
TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18	20,000.000	20,796.00
TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18	45,000.000	46,791.00
TORONTO-DOMINION BANK/THE 0.550% 03/04/2024 DD 03/04/21	330,000.000	329,534.70
TORONTO-DOMINION BANK/THE 0.550% 03/04/2024 DD 03/04/21	540,000.000	539,238.60
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16	418,000.000	457,899.05
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16	186,000.000	203,754.12
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20	705,000.000	704,587.58
TOTAL PLAY TELECOMUNICACI 144A 7.500% 11/12/2025 DD 11/12/20	300,000.000	299,824.50
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21	130,000.000	138,450.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21	300,000.000	319,500.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21	35,000.000	37,275.00
TOWNSQUARE MEDIA INC 144A 6.875% 02/01/2026 DD 01/06/21	80,000.000	85,200.00
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18	251,257.340	254,542.23
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18	615,462.430	615,404.27
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20	290,000.000	297,682.83
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20	105,000.000	107,781.71
TOYOTA MOTOR CORP 1.339% 03/25/2026 DD 03/25/21	846,000.000	844,249.07
TOYOTA MOTOR CORP 1.339% 03/25/2026 DD 03/25/21	2,483,000.000	2,477,861.03
TOYOTA MOTOR CORP 2.362% 03/25/2031 DD 03/25/21	1,018,000.000	1,022,003.08
TOYOTA MOTOR CORP 2.362% 03/25/2031 DD 03/25/21	355,000.000	356,395.97
TRACTOR SUPPLY CO 1.750% 11/01/2030 DD 10/30/20	210,000.000	193,588.09
TRACTOR SUPPLY CO 1.750% 11/01/2030 DD 10/30/20	130,000.000	119,840.25

Security Description	Shares/Par	Base Market Value
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20	195,000.000	200,273.91
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20	320,000.000	328,654.62
TOYOTA MOTOR CREDIT CORP 0.500% 08/14/2023 DD 08/14/20	365,000.000	365,146.79
TOYOTA MOTOR CREDIT CORP 0.500% 08/14/2023 DD 08/14/20	220,000.000	220,088.48
TOYOTA MOTOR CREDIT CORP 0.800% 10/16/2025 DD 10/16/20	230,000.000	225,896.63
TOYOTA MOTOR CREDIT CORP 0.800% 10/16/2025 DD 10/16/20	385,000.000	378,131.32
TOYOTA AUTO RECEIVABLES 2 D A2 0.230% 05/15/2023 DD 10/13/20	3,142,354.070	3,142,215.49
TOYOTA AUTO RECEIVABLES 2 D A2 0.230% 05/15/2023 DD 10/13/20	1,177,029.590	1,176,977.68
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20	1,066,000.000	1,066,872.31
TOYOTA AUTO RECEIVABLES 2 D A3 0.350% 01/15/2025 DD 10/13/20	2,847,000.000	2,849,329.70
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20	970,000.000	964,372.84
TOYOTA AUTO RECEIVABLES 2 D A4 0.470% 01/15/2026 DD 10/13/20	344,000.000	342,004.39
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20	6,099,000.000	6,185,658.25
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20	2,286,000.000	2,318,480.86
TOYOTA AUTO RECEIVABLES 2 C A4 1.980% 12/15/2022 DD 08/02/17	4,436,005.870	4,453,210.48
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19	456,188.200	463,268.20
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19	1,217,992.700	1,236,895.82
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20	377,000.000	382,248.10
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20	1,062,000.000	1,076,783.78
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20	888,000.000	913,681.85
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20	315,000.000	324,110.12
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14	80,000.000	85,811.70
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14	50,000.000	53,632.31
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19	633,698.630	628,945.89
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/16/2026 DD 10/31/19	354,909.030	352,247.21
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12	553,000.000	572,355.00
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12	1,520,000.000	1,573,200.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	170,000.000	215,071.61
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	220,000.000	278,327.97
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15	117,000.000	119,193.75
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15	177,000.000	180,318.75
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16	35,000.000	36,181.25
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16	20,000.000	20,675.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16	615,000.000	635,756.25
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16	1,482,000.000	1,532,017.50
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19	45,000.000	47,695.50
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19	3,055,000.000	3,237,994.50
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19	1,208,000.000	1,280,359.20
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19	20,000.000	21,198.00
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20	1,525,000.000	1,660,725.00
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20	659,000.000	717,651.00
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20	617,000.000	637,823.75
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20	75,000.000	77,531.25
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20	1,788,000.000	1,848,345.00
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20	30,000.000	31,012.50

Security Description	Shares/Par	Base Market Value
TRANSDIGM INC 144A 4.625% 01/15/2029 DD 01/20/21	227,000.000	223,547.33
TRANSDIGM INC 144A 4.625% 01/15/2029 DD 01/20/21	357,000.000	351,570.03
TRANSDIGM INC 144A 4.625% 01/15/2029 DD 01/20/21	202,000.000	198,927.58
TRANSDIGM INC 144A 4.625% 01/15/2029 DD 01/20/21	35,000.000	34,467.65
TRANSDIGM INC 144A 4.625% 01/15/2029 DD 01/20/21	15,000.000	14,771.85
TRANSDIGM INC 144A 4.625% 01/15/2029 DD 01/20/21	588,000.000	579,056.52
TRANSDIGM 2/20 COV-LITE TLE	188,928.320	184,894.70
TRANSDIGM 2/20 COV-LITE TLF	305,958.330	299,328.21
TRANSDIGM 2/20 COV-LITE TLF	595,516.610	582,611.77
TRANSDIGM 2/20 COV-LITE TLG	171,962.694	168,605.98
TRANSDIGM 2/20 COV-LITE TLG	350,992.335	344,140.96
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18	288,000.000	289,440.00
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18	1,125,000.000	1,130,625.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18	311,024.870	272,146.76
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18	78,299.973	68,512.48
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18	18,125.003	17,128.13
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18	39,875.005	37,681.88
TRANSOCEAN INC 144A 8.000% 02/01/2027 DD 01/17/20	94,000.000	56,165.00
TRANSOCEAN INC 144A 8.000% 02/01/2027 DD 01/17/20	367,000.000	219,282.50
TRANSOCEAN INC 144A 11.500% 01/30/2027 DD 09/11/20	15,000.000	12,865.80
TRANSOCEAN INC 144A 11.500% 01/30/2027 DD 09/11/20	30,000.000	25,731.60
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19	299,000.000	276,368.69
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19	77,000.000	71,171.87
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19	1,186,415.849	1,109,298.82
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19	574,475.036	537,134.16
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07	106,999.992	61,893.93
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07	166,999.999	96,600.82
TRAVERSE MIDSTREAM 9/17 TLB	268,526.500	265,975.50
TRAVERSE MIDSTREAM 9/17 TLB	461,026.280	456,646.53
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20	992,000.000	999,013.44
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20	2,388,000.000	2,404,883.16
TRICON AMERICAN HO SFR1 F 144A 4.882% 07/17/2038 DD 07/21/20	425,000.000	449,004.26
TRICON AMERICAN HO SFR1 F 144A 4.882% 07/17/2038 DD 07/21/20	115,000.000	121,495.27
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21	20,000.000	20,625.00
TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21	50,000.000	51,562.50
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21	179,000.000	182,580.00
TRITON WATER HOLDINGS INC 144A 6.250% 04/01/2029 DD 03/31/21	434,000.000	442,680.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19	643,000.000	674,346.25
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19	287,000.000	300,991.25
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19	531,000.000	576,241.20
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19	194,000.000	210,528.80
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20	20,000.000	21,630.00
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20	260,000.000	281,190.00
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20	10,000.000	10,815.00
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20	620,000.000	670,530.00

Security Description	Shares/Par	Base Market Value
TRONOX INC 144A 6.500% 05/01/2025 DD 05/01/20	1,310,000.000	1,404,975.00
TRONOX INC 144A 6.500% 05/01/2025 DD 05/01/20	483,000.000	518,017.50
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21	35,000.000	35,043.75
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21	15,000.000	15,018.75
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21	489,000.000	486,046.44
TRONOX FINANCE 3/21 COV-LITE T 0.000% 03/10/2028 DD 02/23/21	864,000.000	858,781.44
TRONOX FINANCE PLC 144A 5.750% 10/01/2025 DD 09/22/17	60,000.000	62,587.80
TRONOX FINANCE PLC 144A 5.750% 10/01/2025 DD 09/22/17	25,000.000	26,078.25
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03	314,000.000	61,230.00
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20	55,000.000	55,858.75
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20	956,000.000	932,198.68
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20	425,000.000	414,418.87
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21	261,000.000	258,250.99
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21	748,000.000	740,121.60
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21	50,000.000	49,473.37
TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21	105,000.000	103,894.07
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19	215,000.000	169,782.92
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19	200,000.000	157,937.60
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17	330,000.000	327,003.60
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18	2,550,000.000	2,509,582.50
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18	200,000.000	196,830.00
TWILIO INC 3.625% 03/15/2029 DD 03/09/21	365,000.000	369,500.45
TWILIO INC 3.625% 03/15/2029 DD 03/09/21	50,000.000	50,616.50
TWILIO INC 3.625% 03/15/2029 DD 03/09/21	20,000.000	20,246.60
TWILIO INC 3.625% 03/15/2029 DD 03/09/21	150,000.000	151,849.50
TWILIO INC 3.875% 03/15/2031 DD 03/09/21	25,000.000	25,534.00
TWILIO INC 3.875% 03/15/2031 DD 03/09/21	205,000.000	209,378.80
TWILIO INC 3.875% 03/15/2031 DD 03/09/21	10,000.000	10,213.60
TWILIO INC 3.875% 03/15/2031 DD 03/09/21	490,000.000	500,466.40
245 PARK AVENUE TR 245P E 144A VAR RT 06/05/2037 DD 05/01/17	356,000.000	340,510.30
245 PARK AVENUE TR 245P E 144A VAR RT 06/05/2037 DD 05/01/17	111,000.000	106,170.35
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20	335,000.000	336,932.59
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20	1,228,000.000	1,235,084.25
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20	290,000.000	291,672.99
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21	560,000.000	552,440.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21	400,000.000	394,600.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21	685,000.000	675,752.50
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21	245,000.000	241,692.50
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	403,000.000	439,255.81
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	1,934,000.000	2,107,991.92
UBS COMMERCIAL MOR NYCH F 144A VAR RT 02/15/2032 DD 02/26/18	280,000.000	257,051.20
UBS COMMERCIAL MOR NYCH F 144A VAR RT 02/15/2032 DD 02/26/18	149,000.000	136,787.96
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21	1,518,744.040	1,511,621.13
ZUFFA 1/21 COV-LITE TLB 0.000% 04/29/2026 DD 01/19/21	749,922.400	746,405.26
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20	271,000.000	274,742.36

Security Description	Shares/Par	Base Market Value
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20	200,000.000	202,761.89
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12	2,778,000.000	2,799,174.47
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12	1,029,000.000	1,036,843.24
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12	640,000.000	384,951.30
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12	797,000.000	479,384.66
UBS-BARCLAYS COMMER C4 AS 144A 3.317% 12/10/2045 DD 12/01/12	809,000.000	836,436.83
UBS-BARCLAYS COMMER C4 AS 144A 3.317% 12/10/2045 DD 12/01/12	312,000.000	322,581.32
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13	1,054,000.000	1,069,966.62
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13	2,729,000.000	2,770,340.53
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13	273,000.000	140,357.87
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13	800,000.000	411,305.12
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13	274,000.000	112,009.28
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13	800,000.000	327,034.40
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13	1,211,339.420	186,473.59
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13	414,505.205	63,808.93
UBS-BARCLAYS COMMERCIAL C5 A4 3.185% 03/10/2046 DD 02/01/13	1,032,000.000	1,071,430.55
UBS-BARCLAYS COMMERCIAL C5 A4 3.185% 03/10/2046 DD 02/01/13	3,175,000.000	3,296,310.08
UBS COMMERCIAL MORTG C4 D 144A VAR RT 10/15/2050 DD 10/01/17	220,000.000	178,382.75
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19	370,000.000	378,196.76
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19	1,017,000.000	1,039,530.01
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20	235,000.000	251,920.00
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20	410,000.000	439,520.00
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21	523,000.000	523,000.00
US FOODS INC 144A 4.750% 02/15/2029 DD 02/04/21	1,268,000.000	1,268,000.00
U.S. RENAL CARE 6/19 TLB	171,626.900	170,501.03
U.S. RENAL CARE 6/19 TLB	303,230.380	301,241.19
UBS-BARCLAYS COMMER C3 AS 144A 3.814% 08/10/2049 DD 09/01/12	269,000.000	278,925.51
UBS-BARCLAYS COMMER C3 AS 144A 3.814% 08/10/2049 DD 09/01/12	605,000.000	627,323.17
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13	1,638,942.000	1,707,486.32
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13	3,959,058.000	4,124,634.91
US FOODS 6/16 COV-LITE TLB	632,386.730	623,425.81
US FOODS 6/16 COV-LITE TLB	420,522.410	414,563.61
US FOODS 6/16 COV-LITE TLB	1,632,226.260	1,609,097.61
US FOODS 6/16 COV-LITE TLB	709,087.280	699,039.51
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21	957,753.220	952,811.21
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21	104,100.000	103,562.84
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21	58,800.000	58,496.59
UBER 2/21 TLB 0.000% 02/16/2027 DD 02/17/21	369,723.780	367,816.01
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21	332,345.640	330,544.33
UBER 2/21 COV-LITE TL 0.000% 04/04/2025 DD 02/17/21	588,387.440	585,198.38
U.S.I. 8/17 INCREMENTAL TLB	433,778.370	428,590.38
U.S.I. 8/17 INCREMENTAL TLB	197,631.500	195,267.83
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17	450,000.000	455,097.25
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17	300,000.000	303,398.17
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18	8,981,539.295	417,841.87

Security Description	Shares/Par	Base Market Value
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18	3,991,795.287	185,707.50
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18	826,000.000	894,145.00
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18	1,778,000.000	1,924,685.00
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18	537,000.000	581,302.50
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18	347,000.000	375,627.50
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20	549,000.000	592,464.33
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20	295,000.000	318,355.15
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20	1,343,000.000	1,449,325.31
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20	215,000.000	232,021.55
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20	593,000.000	639,947.81
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20	700,000.000	755,419.00
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20	718,000.000	776,294.42
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20	293,000.000	316,788.67
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21	587,000.000	609,012.50
US ACUTE CARE SOLUTIONS L 144A 6.375% 03/01/2026 DD 03/05/21	241,000.000	250,037.50
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19	349,675.000	349,080.55
ULTIMATE SOFTWARE 3/19 0.000% 05/04/2026 DD 03/28/19	707,230.000	706,027.71
ULTIMATE SOFTWARE 1/21 INCREME 0.000% 05/04/2026 DD 01/12/21	209,165.770	209,165.77
ULTIMATE SOFTWARE 1/21 INCREME 0.000% 05/04/2026 DD 01/12/21	293,900.910	293,900.91
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	195,000.000	208,092.24
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	70,000.000	74,699.78
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	50,000.000	52,345.43
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07	462,442.111	475,464.94
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18	485,903.802	496,993.92
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18	163,440.369	167,170.68
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20	1,532,045.246	1,698,317.66
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20	658,681.877	730,168.42
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14	24,521.010	24,903.56
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14	63,054.030	64,037.74
MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	200,000.000	215,836.00
MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	120,000.000	129,501.60
PLANET FITNESS/UNITED PF 12/19	483,381.480	465,738.06
PLANET FITNESS/UNITED PF 12/19	859,031.260	827,676.62
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20	370,000.000	372,612.20
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20	870,000.000	876,142.20
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16	1,230,000.000	1,287,865.35
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16	367,000.000	384,265.52
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16	590,000.000	629,235.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16	639,000.000	681,493.50
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16	127,000.000	135,445.50
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16	215,000.000	229,297.50
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17	745,000.000	784,760.65
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17	370,000.000	389,746.90
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20	705,000.000	717,513.75
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20	1,695,000.000	1,725,086.25



Security Description	Shares/Par	Base Market Value
UNITED WHOLESALE MORTGAGE 144A 5.500% 11/15/2025 DD 11/03/20	475,000.000	495,187.50
UNITED WHOLESALE MORTGAGE 144A 5.500% 11/15/2025 DD 11/03/20	270,000.000	281,475.00
US BANCORP 3.000% 07/30/2029 DD 07/29/19	388,000.000	406,858.31
US BANCORP 3.000% 07/30/2029 DD 07/29/19	873,000.000	915,431.19
US BANCORP 1.375% 07/22/2030 DD 07/20/20	240,000.000	221,743.23
US BANCORP 1.375% 07/22/2030 DD 07/20/20	145,000.000	133,969.87
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94	555,000.000	694,638.87
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	50,000.000	65,572.27
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	800,000.000	1,056,281.25
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	580,000.000	765,803.90
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11	215,000.000	289,007.03
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12	315,000.000	337,197.66
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12	180,000.000	192,684.38
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	155,000.000	165,765.23
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	585,000.000	625,630.08
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	945,000.000	1,157,108.20
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	580,000.000	710,182.81
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14	95,000.000	112,189.06
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	295,000.000	334,928.71
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14	75,000.000	83,411.13
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	425,000.000	432,819.34
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	615,000.000	626,315.04
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	405,000.000	441,165.24
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	10,000.000	10,165.23
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	715,000.000	726,870.12
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	1,180,000.000	1,199,589.84
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	65,000.000	70,814.45
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	1,140,000.000	1,214,857.03
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	440,000.000	468,892.19
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	190,000.000	202,565.23
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	250,000.000	266,533.20
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	190,000.000	212,332.42
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	165,000.000	184,393.94
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	145,000.000	165,792.77
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	90,000.000	102,905.86
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19	220,000.000	246,460.16
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19	420,000.000	404,857.03
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19	230,000.000	221,707.42
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	335,000.000	305,425.78
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20	1,360,000.000	1,106,487.50
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20	500,000.000	406,796.88
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	1,535,000.000	1,274,050.00
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	1,315,000.000	1,091,450.00
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	1,035,000.000	877,971.09
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	510,000.000	432,623.44

Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21	555,000.000	515,456.25
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21	380,000.000	352,925.00
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	1,065,000.000	1,128,151.18
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	955,000.000	1,010,285.54
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	600,000.000	634,734.37
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18	475,000.000	517,286.13
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18	75,000.000	83,812.50
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19	790,000.000	853,878.91
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19	2,285,000.000	2,469,763.68
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19	8,150,000.000	8,495,738.32
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19	2,968,000.000	3,093,908.14
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14	205,000.000	217,476.17
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15	315,000.000	335,290.43
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17	7,176,000.000	7,534,239.41
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18	605,000.000	659,639.06
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19	359,000.000	374,383.71
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19	866,000.000	903,109.45
U S TREASURY NOTE 1.375% 08/31/2026 DD 08/31/19	610,000.000	620,293.75
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19	1,099,000.000	1,127,290.67
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19	2,978,000.000	3,054,660.24
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19	202,000.000	208,896.41
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19	591,000.000	611,177.11
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19	1,450,000.000	1,499,503.90
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19	287,000.000	296,708.67
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19	721,000.000	745,390.07
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19	545,000.000	560,541.01
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19	1,377,000.000	1,423,312.38
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19	265,000.000	273,912.69
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19	3,841,000.000	3,970,183.62
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19	1,280,000.000	1,323,050.00
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20	740,000.000	730,403.13
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20	445,000.000	439,228.91
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20	1,174,000.000	1,166,020.46
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20	2,356,000.000	2,339,986.55
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20	3,275,000.000	3,252,740.22
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20	4,635,000.000	4,603,496.46
U S TREASURY NOTE 0.375% 03/31/2022 DD 03/31/20	2,655,000.000	2,662,674.60
U S TREASURY NOTE 0.375% 03/31/2022 DD 03/31/20	1,930,000.000	1,935,578.90
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20	587,000.000	579,410.27
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20	1,466,000.000	1,447,045.07
U S TREASURY NOTE 0.125% 05/15/2023 DD 05/15/20	1,075,000.000	1,073,530.27
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20	270,000.000	245,520.70
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20	140,000.000	127,307.03
U S TREASURY NOTE 0.500% 05/31/2027 DD 05/31/20	820,000.000	783,292.19
U S TREASURY NOTE 0.500% 05/31/2027 DD 05/31/20	440,000.000	420,303.13



Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20	2,370,000.000	2,324,451.56
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20	1,572,000.000	1,541,788.13
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20	4,426,000.000	4,340,937.81
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20	245,000.000	240,291.41
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20	3,406,000.000	3,335,751.25
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20	1,289,000.000	1,262,414.38
U S TREASURY NOTE 0.125% 07/15/2023 DD 07/15/20	1,230,000.000	1,227,453.52
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20	590,000.000	576,886.33
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20	590,000.000	576,886.33
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20	1,819,000.000	1,778,569.89
U S TREASURY NOTE 0.125% 07/31/2022 DD 07/31/20	1,770,000.000	1,770,207.43
U S TREASURY NOTE 0.125% 07/31/2022 DD 07/31/20	720,000.000	720,084.38
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20	300,000.000	271,640.63
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20	3,378,000.000	3,297,904.44
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20	1,122,000.000	1,095,396.33
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20	2,800,000.000	2,792,015.63
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20	1,985,000.000	1,979,339.65
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20	1,216,000.000	1,185,505.01
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20	5,033,000.000	4,906,781.82
U S TREASURY NOTE 0.125% 10/31/2022 DD 10/31/20	9,995,000.000	9,993,828.69
U S TREASURY NOTE 0.125% 10/31/2022 DD 10/31/20	26,768,000.000	26,764,863.06
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20	2,587,000.000	2,517,878.59
U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20	994,000.000	967,441.56
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20	870,000.000	823,441.41
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20	320,000.000	302,875.00
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	1,800,000.000	1,663,031.25
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	1,348,000.000	1,245,425.63
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	336,000.000	310,432.50
U S TREASURY NOTE 0.875% 11/15/2030 DD 11/15/20	415,000.000	383,421.09
U S TREASURY NOTE 0.125% 11/30/2022 DD 11/30/20	585,000.000	584,840.04
U S TREASURY NOTE 0.125% 11/30/2022 DD 11/30/20	1,300,000.000	1,299,644.53
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20	3,680,000.000	3,506,637.48
U S TREASURY NOTE 0.625% 11/30/2027 DD 11/30/20	2,320,000.000	2,210,706.24
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20	5,000,000.000	4,888,476.55
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20	790,000.000	772,379.29
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20	1,754,000.000	1,714,877.57
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20	4,115,000.000	4,016,786.51
U S TREASURY NOTE 0.375% 12/31/2025 DD 12/31/20	10,177,000.000	9,934,103.61
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21	2,155,000.000	2,143,888.28
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21	2,380,000.000	2,367,728.13
U S TREASURY NOTE 0.125% 01/15/2024 DD 01/15/21	1,034,000.000	1,028,668.44
U S TREASURY NOTE 0.125% 01/31/2023 DD 01/31/21	6,194,000.000	6,190,370.69
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21	1,941,000.000	1,891,868.44
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21	5,459,000.000	5,320,819.06
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21	8,508,000.000	8,032,083.75

Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21	1,585,000.000	1,496,339.06
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21	2,990,000.000	2,822,746.88
U S TREASURY NOTE 1.125% 02/15/2031 DD 02/15/21	960,000.000	906,300.00
U S TREASURY NOTE 0.125% 02/28/2023 DD 02/28/21	130,000.000	129,918.75
U S TREASURY NOTE 0.125% 02/28/2023 DD 02/28/21	316,000.000	315,802.50
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21	915,000.000	896,628.52
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21	2,884,000.000	2,826,094.70
U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21	485,000.000	475,262.11
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21	440,000.000	438,796.87
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21	1,865,000.000	1,859,900.38
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21	1,118,000.000	1,114,942.96
U S TREASURY NOTE 0.250% 03/15/2024 DD 03/15/21	628,000.000	628,282.81
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21	4,511,000.000	4,460,956.09
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21	1,575,000.000	1,557,527.34
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21	730,000.000	721,901.56
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21	740,000.000	731,790.63
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21	1,685,000.000	1,669,598.06
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21	590,000.000	584,607.03
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21	1,145,000.000	1,134,533.99
U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21	3,207,000.000	3,177,686.03
U S TREASURY NOTE 0.125% 03/31/2023 DD 03/31/21	1,430,000.000	1,428,994.54
U S TREASURY NOTE 0.125% 03/31/2023 DD 03/31/21	943,000.000	942,336.96
U S TREASURY NOTE 0.125% 03/31/2023 DD 03/31/21	249,000.000	248,824.92
U S TREASURY NOTE 0.125% 03/31/2023 DD 03/31/21	1,285,000.000	1,284,096.49
UNITED STATES STEEL CORP 6.875% 03/01/2029 DD 02/11/21	40,000.000	41,000.00
UNITED STATES STEEL CORP 6.875% 03/01/2029 DD 02/11/21	20,000.000	20,500.00
RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	65,000.000	87,952.17
RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	75,000.000	101,483.27
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18	890,000.000	1,001,685.33
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18	505,000.000	568,372.01
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21	416,000.000	415,480.00
UNITED WHOLESALE MORTGAGE 144A 5.500% 04/15/2029 DD 04/07/21	859,000.000	857,926.25
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	80,000.000	93,644.92
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	50,000.000	58,528.07
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20	302,000.000	296,113.85
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20	679,000.000	665,765.92
UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	200,000.000	195,576.01
UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	120,000.000	117,345.61
UNITI GROUP LP / UNITI FI 144A 7.875% 02/15/2025 DD 02/10/20	144,000.000	155,808.00
UNIVAR 11/17 (USD) COV-LITE TLB3	145,196.340	144,606.84
UNIVAR 11/17 (USD) COV-LITE TLB3	323,171.890	321,859.81
UNIVERSAL HEALTH SERVICES 144A 5.000% 06/01/2026 DD 06/03/16	871,000.000	892,775.00
UNIVERSAL HEALTH SERVICES 144A 5.000% 06/01/2026 DD 06/03/16	481,000.000	493,025.00
UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	25,000.000	31,605.28
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20	20,000.000	21,900.00

Security Description	Shares/Par	Base Market Value
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20	10,000.000	10,950.00
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	70,000.000	74,754.75
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	30,000.000	32,037.75
UNIVISION 3/17 C5 COV-LITE TL	564,228.130	559,607.10
UNIVISION 3/17 C5 COV-LITE TL	295,382.950	292,963.76
VIATRIS INC 144A 2.300% 06/22/2027 DD 06/22/20	170,000.000	170,941.24
VIATRIS INC 144A 2.300% 06/22/2027 DD 06/22/20	383,000.000	385,120.55
UPSTART SECURITIZA 3 CERT 144A 0.000% 01/21/2030 DD 12/03/19	1,300.000	453,615.97
UPSTART SECURITIZA 3 CERT 144A 0.000% 01/21/2030 DD 12/03/19	700.000	244,254.76
UPSTART SECURITIZA 3 CERT 144A 0.000% 11/20/2030 DD 10/08/20	2,000.000	990,000.00
UPSTART SECURITIZA 3 CERT 144A 0.000% 11/20/2030 DD 10/08/20	2,000.000	990,000.00
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21	40,000.000	41,413.20
URBAN ONE INC 144A 7.375% 02/01/2028 DD 01/25/21	15,000.000	15,529.95
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10	200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12	200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12	800,000.000	2,000.00
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17	360,000.000	366,300.00
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17	92,000.000	93,610.00
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18	303,000.000	310,764.38
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18	55,000.000	56,409.38
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18	133,000.000	136,408.13
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18	25,000.000	25,640.63
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19	230,000.000	236,900.00
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19	85,000.000	87,550.00
VF CORP 2.050% 04/23/2022 DD 04/23/20	260,000.000	264,252.91
VF CORP 2.050% 04/23/2022 DD 04/23/20	425,000.000	431,951.87
VIRTU 3/19 TLB	287,446.880	286,432.19
VIRTU 3/19 TLB	507,986.050	506,192.86
GENERATION BRANDS 11/17 TL	299,329.160	297,458.35
GENERATION BRANDS 11/17 TL	134,451.810	133,611.49
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15	3,670,000.000	3,762,484.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15	905,000.000	927,806.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15	142,000.000	145,578.40
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15	1,340,000.000	1,373,768.00
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18	225,000.000	222,270.75
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18	450,000.000	444,541.50
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19	3,098,935.350	3,098,349.47
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19	1,480,895.590	1,483,008.38
VMC FINANCE 2019-FL FL3 C 144A VAR RT 09/15/2036 DD 10/03/19	916,199.539	908,872.69
VMC FINANCE 2019-FL FL3 C 144A VAR RT 09/15/2036 DD 10/03/19	489,814.369	485,897.32
VMC FINANCE 2019-FL FL3 D 144A VAR RT 09/15/2036 DD 10/03/19	354,146.350	346,536.10
VMC FINANCE 2019-FL FL3 D 144A VAR RT 09/15/2036 DD 10/03/19	652,792.167	638,764.32
VOLT LXXXV LLC NPL1 A1A 144A VAR RT 01/25/2050 DD 01/10/20	0.020	0.02
VEEAM SOFTWARE 2/20 TLB	451,887.740	449,818.09
VEEAM SOFTWARE 2/20 TLB	796,731.100	793,082.07

Security Description	Shares/Par	Base Market Value
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21	785,000.000	784,629.48
VOLT XCVII LLC NPL6 A1 144A VAR RT 04/25/2051 DD 03/23/21	270,000.000	269,872.56
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21	55,000.000	56,288.65
VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21	25,000.000	25,585.75
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20	245,000.000	256,098.50
VTR COMUNICACIONES SPA 144A 5.125% 01/15/2028 DD 07/01/20	200,000.000	209,060.00
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21	250,000.000	251,000.00
VTR COMUNICACIONES SPA 144A 4.375% 04/15/2029 DD 03/18/21	200,000.000	200,800.00
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20	245,000.000	264,600.00
VTR FINANCE NV 144A 6.375% 07/15/2028 DD 07/01/20	200,000.000	216,000.00
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18	793,499.987	733,987.49
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18	668,136.390	618,026.16
VAIL RESORTS INC 144A 6.250% 05/15/2025 DD 05/04/20	1,289,000.000	1,374,396.25
VAIL RESORTS INC 144A 6.250% 05/15/2025 DD 05/04/20	475,000.000	506,468.75
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	234,000.000	240,406.92
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	455,000.000	467,457.90
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	200,000.000	205,476.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	225,000.000	231,160.50
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	1,395,000.000	1,433,195.10
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	570,000.000	585,606.60
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	475,000.000	488,005.50
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17	642,000.000	659,577.96
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17	210,000.000	228,112.50
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17	500,000.000	543,125.00
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17	143,000.000	155,333.75
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	661,000.000	786,259.50
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	95,000.000	113,002.50
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	232,000.000	275,964.00
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	60,000.000	71,370.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18	626,000.000	693,608.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18	1,223,000.000	1,355,084.00
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18	130,000.000	144,218.75
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18	502,000.000	556,906.25
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18	60,000.000	66,562.50
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18	968,000.000	1,073,875.00
VALERO ENERGY CORP 3.650% 03/15/2025 DD 03/13/15	401,000.000	430,259.93
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16	678,000.000	724,359.43
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16	240,000.000	256,410.42
VALERO ENERGY CORP 2.700% 04/15/2023 DD 04/16/20	477,000.000	495,306.81
VALERO ENERGY CORP 2.700% 04/15/2023 DD 04/16/20	194,000.000	201,445.54
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20	1,012,000.000	1,057,425.51
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20	404,000.000	422,134.30
VALERO ENERGY CORP 1.200% 03/15/2024 DD 09/10/20	997,000.000	999,720.82
VALERO ENERGY CORP 1.200% 03/15/2024 DD 09/10/20	359,000.000	359,979.71
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20	45,000.000	45,900.00

Security Description	Shares/Par	Base Market Value
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20	20,000.000	20,400.00
VELOCITY COMMERCIAL 1 M4 144A VAR RT 05/25/2047 DD 04/01/17	117,000.000	119,578.06
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20	907,000.000	909,336.34
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20	2,419,000.000	2,425,231.10
VENTURE XX CLO LTD 20A E1 144A VAR RT 04/15/2027 DD 04/15/15	350,000.000	321,615.00
VENTURE XX CLO LTD 20A E1 144A VAR RT 04/15/2027 DD 04/15/15	250,000.000	229,725.00
VEREIT OPERATING PARTNERSHIP L 4.625% 11/01/2025 DD 10/16/18	887,000.000	1,000,894.35
VEREIT OPERATING PARTNERSHIP L 4.625% 11/01/2025 DD 10/16/18	2,140,000.000	2,414,784.56
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13	1,486,000.000	1,493,430.00
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13	3,765,000.000	3,783,825.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15	299,000.000	337,511.20
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15	108,000.000	121,910.40
VERIZON COMMUNICATIONS INC 3.500% 11/01/2024 DD 10/29/14	215,000.000	233,352.94
VERIZON COMMUNICATIONS INC 3.500% 11/01/2024 DD 10/29/14	250,000.000	271,340.63
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18	280,000.000	320,447.66
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18	643,000.000	735,885.17
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	190,000.000	186,737.75
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	110,000.000	108,111.33
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	247,000.000	242,759.07
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	110,000.000	108,111.33
VERIZON COMMUNICATIONS INC 1.450% 03/20/2026 DD 03/22/21	195,000.000	195,037.74
VERIZON COMMUNICATIONS INC 1.450% 03/20/2026 DD 03/22/21	120,000.000	120,023.22
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21	55,000.000	54,853.32
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21	123,000.000	122,671.97
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	105,000.000	106,102.99
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	185,000.000	186,943.36
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19	1,128,000.000	1,143,347.57
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19	410,000.000	415,578.46
VERIZON OWNER TRUST 2020-C C A 0.410% 04/21/2025 DD 11/02/20	1,330,000.000	1,330,785.76
VERIZON OWNER TRUST 2020-C C A 0.410% 04/21/2025 DD 11/02/20	3,547,000.000	3,549,095.57
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20	837,000.000	853,750.55
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20	2,358,000.000	2,405,189.71
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18	466,319.140	470,901.43
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18	1,313,985.980	1,326,897.86
VERSCEND 8/18 TLB 0.000% 08/27/2025 DD 07/31/18	346,702.370	346,310.60
VERSCEND 8/18 TLB 0.000% 08/27/2025 DD 07/31/18	703,755.580	702,960.34
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21	205,000.000	204,768.35
VERSCEND/COTIVITI 2/21 TLB1 0.000% 08/27/2025 DD 02/11/21	270,000.000	269,694.90
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18	641,000.000	687,293.02
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18	1,567,000.000	1,680,168.74
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20	687,789.930	696,033.50
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20	287,242.530	290,685.30
VERTIV 3/21 COV-LITE TLB	49,749.060	49,324.20
VERTIV 3/21 COV-LITE TLB	568,270.760	563,417.73
VERTIV 3/21 COV-LITE TLB	1,007,839.090	999,232.14

Security Description	Shares/Par	Base Market Value
VERTIV 3/21 COV-LITE TLB	114,423.560	113,446.38
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21	581,959.950	579,760.61
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2066 DD 02/01/21	1,581,462.970	1,575,486.31
VERTICAL US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20	398,000.000	416,656.25
VERTICAL US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20	964,000.000	1,009,187.50
VERTICAL HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20	474,000.000	509,668.50
VERTICAL HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20	195,000.000	209,673.75
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20	416,747.330	415,630.11
VERUS SECURITIZATION 5 A1 144A VAR RT 05/25/2065 DD 10/01/20	1,111,642.650	1,108,662.56
VERUS SECURITIZATIO R2 A1 144A VAR RT 02/25/2064 DD 03/01/21	816,205.000	816,192.76
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20	1,346,267.800	1,358,922.31
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20	504,626.190	509,369.52
VERUS SECURITIZATION 4 B1 144A VAR RT 05/25/2065 DD 07/01/20	121,000.000	126,359.82
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19	133,000.000	139,505.70
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19	363,000.000	380,756.15
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19	147,000.000	150,393.50
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19	576,000.000	589,296.96
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19	160,000.000	165,977.60
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19	385,000.000	399,383.60
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19	460,000.000	477,185.60
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19	118,000.000	122,408.48
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20	525,000.000	534,515.63
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20	374,000.000	374,403.92
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20	206,000.000	206,222.48
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20	240,000.000	240,259.20
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20	204,000.000	205,774.80
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20	975,000.000	983,482.50
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20	2,310,000.000	2,330,097.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20	431,000.000	434,749.70
CAESARS ENTERTAINMENT	274,637.000	271,327.62
CAESARS ENTERTAINMENT	746,113.000	737,122.34
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17	85,000.000	83,087.50
VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20	125,000.000	146,953.13
VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20	133,000.000	156,358.13
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21	95,000.000	95,978.50
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21	231,000.000	233,379.30
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19	634,000.000	659,360.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19	45,000.000	46,800.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19	20,000.000	20,800.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19	1,759,000.000	1,829,360.00
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20	695,000.000	694,131.25
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20	1,670,000.000	1,667,912.50
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20	1,200,000.000	1,198,500.00
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20	491,000.000	490,386.25
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16	253,000.000	262,514.07



Security Description	Shares/Par	Base Market Value
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16	1,168,000.000	1,211,922.64
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16	1,457,000.000	1,511,790.49
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16	538,000.000	558,231.49
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19	200,000.000	212,250.00
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20	400,000.000	403,500.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18	185,000.000	191,706.25
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18	440,000.000	455,950.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18	684,000.000	708,795.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18	193,000.000	199,996.25
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19	300,000.000	311,814.00
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19	208,000.000	216,191.04
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19	495,000.000	514,493.10
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19	1,174,000.000	1,220,232.12
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19	1,698,000.000	1,776,700.13
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19	4,524,000.000	4,733,681.61
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19	185,000.000	195,395.25
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19	418,000.000	441,487.65
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	125,000.000	128,912.50
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	229,000.000	236,167.70
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	119,000.000	122,724.70
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	55,000.000	56,721.50
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	640,000.000	660,032.00
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	1,445,000.000	1,490,228.50
VIZIENT 2/20 TLB	191,100.000	188,950.13
VIZIENT 2/20 TLB	385,140.000	380,807.18
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	555,000.000	539,515.44
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	629,000.000	611,450.84
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	1,528,000.000	1,485,368.65
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20	1,320,000.000	1,283,171.87
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20	3,194,000.000	3,278,455.81
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20	1,272,000.000	1,305,634.25
VOLKSWAGEN GROUP OF AMERI 144A 3.125% 05/12/2023 DD 05/13/20	993,000.000	1,043,321.00
VOLKSWAGEN GROUP OF AMERI 144A 3.125% 05/12/2023 DD 05/13/20	2,463,000.000	2,587,814.32
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20	200,000.000	214,662.43
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20	397,000.000	426,104.92
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20	2,144,000.000	2,165,325.72
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20	888,000.000	896,832.67
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20	1,479,000.000	1,493,711.17
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20	525,000.000	530,222.02
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20	8,138,000.000	8,277,837.70
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20	593,000.000	603,189.70
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20	3,369,000.000	3,426,890.54
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20	210,000.000	213,608.49
VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18	777,682.530	787,623.26
VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18	322,105.390	326,222.70

Security Description	Shares/Par	Base Market Value
VOLT LXXXVII LLC NPL3 A1A 144A VAR RT 02/25/2050 DD 02/04/20	0.010	0.01
VERICREST OPPORT NPL5 A1A 144A VAR RT 03/25/2050 DD 02/21/20	329,645.010	330,890.94
VERICREST OPPORT NPL5 A1A 144A VAR RT 03/25/2050 DD 02/21/20	120,275.890	120,730.48
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21	232,371.650	232,178.94
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21	704,733.690	704,149.25
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21	187,785.330	186,785.58
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21	563,355.990	560,356.74
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21	243,007.110	242,720.87
VOLT XCVI LLC NPL5 A1 144A VAR RT 03/27/2051 DD 03/09/21	631,818.490	631,074.27
VONTIER CORP 144A 1.800% 04/01/2026 DD 03/10/21	130,000.000	129,321.40
VONTIER CORP 144A 1.800% 04/01/2026 DD 03/10/21	352,000.000	350,162.56
VONTIER CORP 144A 2.400% 04/01/2028 DD 03/10/21	395,000.000	388,083.55
VONTIER CORP 144A 2.400% 04/01/2028 DD 03/10/21	245,000.000	240,710.05
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14	200,000.000	211,644.23
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14	290,000.000	306,884.14
WFRBS COMMERCIAL MO C22 D 144A VAR RT 09/15/2057 DD 09/01/14	914,000.000	800,267.69
WFRBS COMMERCIAL MO C22 D 144A VAR RT 09/15/2057 DD 09/01/14	464,000.000	406,262.81
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13	1,313,000.000	911,009.69
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13	1,491,000.000	1,034,512.91
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18	675,000.000	616,794.14
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18	325,000.000	296,974.96
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17	76,000.000	77,501.83
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17	27,000.000	27,533.55
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/13/2028 DD 01/11/21	466,000.000	463,814.46
WARNER MUSIC 1/21 COV-LITE TLG 0.000% 01/13/2028 DD 01/11/21	264,000.000	262,761.84
WMG ACQUISITION CORP 144A 5.500% 04/15/2026 DD 03/14/18	180,000.000	185,058.00
WMG ACQUISITION CORP 144A 5.500% 04/15/2026 DD 03/14/18	75,000.000	77,107.50
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20	25,000.000	23,757.50
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20	80,000.000	76,024.00
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20	195,000.000	185,308.50
WMG ACQUISITION CORP 144A 3.000% 02/15/2031 DD 08/12/20	10,000.000	9,503.00
EVOQUA WATER 2/20 COV-LITE TL	482,639.020	480,076.21
EVOQUA WATER 2/20 COV-LITE TL	977,067.410	971,879.18
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14	606,000.000	646,629.69
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14	234,000.000	249,688.69
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14	1,720,000.000	1,870,280.53
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14	665,000.000	723,102.65
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14	2,819,000.000	1,365,253.54
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14	3,005,000.000	1,455,334.12
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14	879,000.000	955,152.60
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14	320,000.000	347,723.36
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19	132,000.000	131,840.10
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19	340,000.000	339,588.12
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14	847,000.000	923,043.59
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14	2,354,000.000	2,565,341.93



Security Description	Shares/Par	Base Market Value
WALTER INVESTMENT 12/13	2,343,312.870	413,993.08
WALTER INVESTMENT 12/13	1,428,298.670	252,337.53
ABRA AUTO BODY/CALIBER COLLISI	736,921.870	727,253.46
ABRA AUTO BODY/CALIBER COLLISI	363,548.130	358,778.38
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19	544,000.000	586,145.80
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19	242,000.000	260,748.68
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18	1,682,000.000	1,721,947.50
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18	693,000.000	709,458.75
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18	55,000.000	56,306.25
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18	25,000.000	25,593.75
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20	85,000.000	89,590.00
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20	40,000.000	42,160.00
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16	170,000.000	181,755.36
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16	85,000.000	90,877.68
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21	70,000.000	70,693.00
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21	160,000.000	161,584.00
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13	391,000.000	353,594.59
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13	1,138,000.000	1,029,132.09
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12	1,274,000.000	997,340.33
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12	746,000.000	583,999.91
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13	4,707,000.000	4,665,084.17
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13	2,252,000.000	2,231,945.94
WELLS FARGO COMMERCIAL M C29 D VAR RT 06/15/2048 DD 06/01/15	361,000.000	353,313.62
WELLS FARGO COMMERCIAL M C29 D VAR RT 06/15/2048 DD 06/01/15	297,000.000	290,676.31
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15	225,000.000	247,051.42
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15	620,000.000	680,763.91
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16	842,000.000	882,346.62
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16	306,000.000	320,662.79
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	1,106,000.000	1,205,188.79
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	390,000.000	424,976.16
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19	145,000.000	151,443.34
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19	60,000.000	62,666.21
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20	2,148,000.000	2,214,124.53
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20	8,910,000.000	9,184,287.49
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	115,000.000	112,457.92
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	70,000.000	68,452.65
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	112,000.000	114,740.78
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	318,000.000	325,781.86
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17	5,831,003.733	353,108.68
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17	2,591,449.543	156,930.67
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18	12,933,336.446	503,401.67
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18	5,748,149.579	223,734.08
WELLS FARGO COMMERCIAL M C48 B VAR RT 01/15/2052 DD 12/01/18	254,000.000	290,048.47
WELLS FARGO COMMERCIAL M C48 B VAR RT 01/15/2052 DD 12/01/18	111,000.000	126,753.46
WELLS FARGO COMMERCIAL M C51 C VAR RT 06/15/2052 DD 07/01/19	249,000.000	265,137.27

Security Description	Shares/Par	Base Market Value
WELLS FARGO COMMERCIAL M C51 C VAR RT 06/15/2052 DD 07/01/19	95,000.000	101,156.79
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19	700,000.000	739,967.13
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19	254,000.000	268,502.36
WELLS FARGO COMMERCIAL C54 XA VAR RT 12/15/2052 DD 12/01/19	1,346,028.426	81,223.93
WELLS FARGO COMMERCIAL C54 XA VAR RT 12/15/2052 DD 12/01/19	3,028,813.140	182,768.88
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18	202,000.000	230,865.11
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18	74,000.000	84,574.35
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16	1,160,000.000	1,181,750.00
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16	427,000.000	435,006.25
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	962,000.000	1,051,947.00
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	245,000.000	267,907.50
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	352,000.000	384,912.00
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	430,000.000	470,205.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	430,000.000	481,170.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	1,355,000.000	1,516,245.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	625,000.000	699,375.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	85,000.000	95,115.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	245,000.000	274,155.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	40,000.000	44,760.00
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18	10,000.000	11,024.50
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18	20,000.000	22,049.00
WESTERN MIDSTREAM OPERATING LP 4.000% 07/01/2022 DD 06/28/12	198,000.000	202,954.95
WESTERN MIDSTREAM OPERATING LP 4.650% 07/01/2026 DD 07/12/16	204,000.000	214,036.80
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18	1,043,000.000	1,072,579.48
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18	500,000.000	514,180.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18	555,000.000	579,975.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18	204,000.000	213,180.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20	119,000.000	128,966.25
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20	333,000.000	326,410.65
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20	1,407,000.000	1,379,158.50
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18	569,000.000	618,604.01
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18	1,315,000.000	1,429,638.45
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20	92,000.000	97,292.74
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20	894,000.000	945,431.58
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19	128,007.410	128,308.85
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19	82,326.357	82,520.23
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19	29,993.901	30,064.53
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19	309,351.254	310,079.75
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19	430,000.000	439,053.13
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19	175,000.000	178,684.42
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19	547,000.000	566,196.36
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19	211,000.000	218,404.81
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19	739,658.200	742,681.63
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19	268,743.640	269,842.16
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19	500,000.000	505,854.20

Security Description	Shares/Par	Base Market Value
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19	1,043,000.000	1,055,211.86
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19	528,000.000	538,432.54
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19	1,315,000.000	1,340,982.56
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20	2,769,303.030	2,776,937.72
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20	6,688,955.180	6,707,395.96
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20	2,469,000.000	2,472,712.64
WESTLAKE AUTOMOBILE 3A A2 144A 0.560% 05/15/2024 DD 10/14/20	876,000.000	877,317.24
WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20	236,000.000	218,991.25
WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20	103,000.000	95,576.69
WRKCO INC 3.000% 09/15/2024 DD 09/15/18	1,850,000.000	1,965,392.92
WRKCO INC 3.000% 09/15/2024 DD 09/15/18	669,000.000	710,728.57
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15	354,000.000	391,170.00
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15	91,000.000	100,555.00
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13	293,000.000	259,336.94
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13	666,000.000	589,482.59
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13	679,000.000	386,558.50
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13	973,000.000	553,934.35
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13	73,000.000	24,141.47
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13	214,000.000	70,770.87
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13	1,069,000.000	160,350.00
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13	366,000.000	54,900.00
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20	396,000.000	420,429.24
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20	960,000.000	1,019,222.40
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20	35,000.000	37,159.15
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20	15,000.000	15,925.35
WHITE CAP 10/20 COV-LITE TL	14,962.500	14,925.09
WHITE CAP 10/20 COV-LITE TL	39,900.000	39,800.25
WIDOPENWEST 6/17 TLB	1,108,483.110	1,104,536.91
WIDOPENWEST 6/17 TLB	625,120.770	622,895.34
IMG WORLDWIDE 5/18 TLB	918,823.400	865,099.80
IMG WORLDWIDE 5/18 TLB	1,621,027.583	1,526,246.10
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20	1,517,000.000	1,617,948.77
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20	558,000.000	595,132.11
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	542,000.000	528,122.79
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	1,554,000.000	1,514,211.83
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	55,000.000	63,784.47
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	105,000.000	121,770.36
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18	103,000.000	104,540.99
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18	268,000.000	272,009.57
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19	92,000.000	94,308.53
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19	38,000.000	38,953.52
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19	1,271,000.000	1,305,567.51
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19	531,000.000	545,441.66
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18	36,538.260	36,654.93
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18	94,390.510	94,691.92

Security Description	Shares/Par	Base Market Value
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18	304,000.000	312,785.54
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18	119,000.000	122,439.08
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19	1,256,000.000	1,277,887.94
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19	457,000.000	464,964.00
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19	492,665.580	499,561.62
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19	1,354,613.130	1,373,574.19
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18	767,707.710	781,742.56
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18	279,166.430	284,270.01
WORLD OMNI AUTOMOBILE LEA A A3 2.940% 05/16/2022 DD 03/13/19	434,944.730	437,490.03
WORLD OMNI AUTOMOBILE LEA A A3 2.940% 05/16/2022 DD 03/13/19	1,050,281.310	1,056,427.56
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19	102,000.000	105,166.96
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19	65,000.000	67,018.16
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19	420,000.000	430,912.15
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19	217,000.000	222,637.94
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20	414,000.000	414,571.82
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20	147,000.000	147,203.04
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20	646,000.000	644,330.03
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20	229,000.000	228,408.01
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20	1,035,972.990	1,036,717.75
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20	367,284.540	367,548.58
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20	172,000.000	172,426.53
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20	484,000.000	485,200.22
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20	604,000.000	604,843.37
WORLD OMNI AUTOMOBILE LEA B A3 0.450% 02/15/2024 DD 10/14/20	1,612,000.000	1,614,250.84
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14	583,000.000	646,401.25
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14	215,000.000	238,381.25
WPX ENERGY INC 8.250% 08/01/2023 DD 07/22/15	111,000.000	127,372.50
WPX ENERGY INC 8.250% 08/01/2023 DD 07/22/15	299,000.000	343,102.50
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18	273,000.000	285,885.60
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18	760,000.000	795,872.00
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19	20,000.000	21,310.40
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19	919,000.000	979,212.88
WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20	84,000.000	90,450.36
WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20	35,000.000	37,687.65
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB	273,000.000	269,928.75
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB	565,500.000	559,138.13
TRAVEL + LEISURE CO VAR RT 10/01/2025 DD 09/15/15	168,000.000	188,160.00
TRAVEL + LEISURE CO VAR RT 10/01/2025 DD 09/15/15	63,000.000	70,560.00
TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19	165,000.000	171,032.40
TRAVEL + LEISURE CO 144A 4.625% 03/01/2030 DD 12/13/19	295,000.000	305,785.20
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20	1,145,000.000	1,299,975.75
TRAVEL + LEISURE CO 144A 6.625% 07/31/2026 DD 07/24/20	505,000.000	573,351.75
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18	77,000.000	78,732.50
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18	1,330,000.000	1,359,925.00
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18	141,000.000	144,172.50

Security Description	Shares/Par	Base Market Value
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18	556,000.000	568,510.00
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20	611,000.000	618,026.50
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20	515,000.000	520,922.50
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20	215,000.000	217,472.50
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20	223,000.000	225,564.50
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	1,836,000.000	1,868,589.00
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	678,000.000	690,034.50
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	190,000.000	193,372.50
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	744,000.000	786,036.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	160,893.000	169,983.45
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	205,000.000	216,582.50
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	449,507.000	474,904.15
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19	25,000.000	25,587.50
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19	60,000.000	61,410.00
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20	20,000.000	21,681.70
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20	204,000.000	221,153.34
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20	10,000.000	10,840.85
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20	75,000.000	81,306.38
XPO LOGISTICS 2/18 COV-LITE	975,000.000	968,126.25
XPO LOGISTICS 2/18 COV-LITE	350,000.000	347,532.50
XPO LOGISTICS 2/18 COV-LITE	216,000.000	214,477.20
XPO LOGISTICS 2/18 COV-LITE	382,000.000	379,306.90
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12	609,000.000	641,438.45
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12	289,000.000	304,393.62
XEROX HOLDINGS CORP 144A 5.000% 08/15/2025 DD 08/06/20	40,000.000	41,550.00
XEROX HOLDINGS CORP 144A 5.000% 08/15/2025 DD 08/06/20	95,000.000	98,681.25
XEROX HOLDINGS CORP 144A 5.500% 08/15/2028 DD 08/06/20	970,000.000	1,004,255.45
XEROX HOLDINGS CORP 144A 5.500% 08/15/2028 DD 08/06/20	2,315,000.000	2,396,753.99
YORK CLO-2 LTD 1A BR 144A VAR RT 01/22/2031 DD 12/12/17	2,527,412.000	2,523,494.51
YORK CLO-2 LTD 1A BR 144A VAR RT 01/22/2031 DD 12/12/17	6,744,494.000	6,734,040.03
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19	2,495,000.000	2,637,963.50
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19	1,040,000.000	1,099,592.00
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19	90,000.000	95,157.00
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19	40,000.000	42,292.00
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20	116,000.000	127,020.00
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20	129,000.000	141,255.00
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20	615,000.000	591,316.35
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20	1,485,000.000	1,427,812.65
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21	685,000.000	699,840.53
YUM! BRANDS INC 4.625% 01/31/2032 DD 04/01/21	290,000.000	296,282.85
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15	1,268,000.000	1,296,530.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15	474,000.000	484,665.00
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15	1,923,000.000	2,064,398.19
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15	1,058,000.000	1,135,794.74
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20	507,000.000	498,888.00

Security Description	Shares/Par	Base Market Value
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20	1,240,000.000	1,220,160.00
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20	581,000.000	597,529.45
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20	10,000.000	10,284.50
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20	1,420,000.000	1,460,399.00
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20	20,000.000	20,569.00
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20	577,835.530	572,767.91
ZAYO 2/20 (USD) COV-LITE TL 0.000% 03/09/2027 DD 02/05/20	1,021,506.580	1,012,547.97
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21	261,694.120	260,495.56
ZELIS/REDCARD 2/21 COV-LITE TL 0.000% 09/30/2026 DD 01/25/21	523,388.250	520,991.13
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20	275,000.000	281,187.50
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20	769,000.000	786,302.50
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16	1,802,000.000	1,876,332.50
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16	805,000.000	838,206.25
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16	589,000.000	614,032.50
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16	1,324,000.000	1,380,270.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19	347,000.000	354,680.85
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19	307,000.000	314,205.40
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20	281,000.000	270,523.38
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20	632,000.000	608,436.93
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21	30,000.000	29,325.00
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21	511,000.000	499,502.50
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21	75,000.000	73,312.50
ZOOMINFO TECHNOLOGIES LLC 144A 3.875% 02/01/2029 DD 02/02/21	1,239,000.000	1,211,122.50
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16	270,009.004	270,009.00
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16	92,133.990	92,133.99
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16	1,856,624.593	2,065,407.30
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16	635,120.966	706,542.12
FLINT GROUP 5/14 (USD)	124,452.560	121,341.25
FLINT GROUP 5/14 (USD)	55,385.210	54,000.58
FLINT GROUP 5/14 (USD)	752,835.160	734,014.28
FLINT GROUP 5/14 (USD)	335,035.300	326,659.42
MONARCH 5/16 (USD) COV-LITE	114,971.340	114,491.91
MONARCH 5/16 (USD) COV-LITE	258,685.580	257,606.86
MONARCH 5/16 (USD) COV-LITE	343,347.360	341,915.60
MONARCH 5/16 (USD) COV-LITE	152,598.780	151,962.44
TRADER 3/17 TL	204,384.800	203,362.88
TRADER 3/17 TL	91,820.280	91,361.18
EAB/ADVISORY BOARD 9/17 COV-LITE TL	349,674.080	347,488.62
EAB/ADVISORY BOARD 9/17 COV-LITE TL	572,846.990	569,266.70
BELRON 10/17 USD COV-LITE TLB	154,800.000	154,510.52
BELRON 10/17 USD COV-LITE TLB	343,462.510	342,820.24
TACALA 1/18 COV-LITE TL	399,681.320	396,296.02
TACALA 1/18 COV-LITE TL	705,201.440	699,228.38
PARK PLACE LLC	619,310.067	997,360.28
PARK PLACE LLC	211,881.520	341,221.99



Security Description	Shares/Par	Base Market Value
REDROOF INN MEZZ 2.0 LLC	316,636.980	818,357.71
REDROOF INN MEZZ 2.0 LLC	107,944.447	278,985.64
RESTON PLAZA LLC	1,014,070.390	851,532.29
RESTON PLAZA LLC	346,767.190	291,186.35
K-MAC 3/18 TL	173,563.430	170,526.07
K-MAC 3/18 TL	308,165.690	302,772.79
AVOLON GLENCAR VI	4,693,916.080	1,091,198.85
AVOLON GLENCAR VI	1,606,286.966	373,414.96
129 W TRADE ST LLC	411,394.820	355,609.27
129 W TRADE ST LLC	1,201,354.870	1,038,449.95
CASCADE FUND S 4 LLC	2,137,147.299	2,561,380.93
CASCADE FUND S 4 LLC	732,912.191	878,398.65
ATLANTIC DEV LLC	97,367.709	532,838.28
PLAZA MEXICO PREF LLC	555,935.264	672,967.09
PLAZA MEXICO PREF LLC	191,274.758	231,540.66
WSA (DELTA) GLENCAR VIII	732,359.260	558,920.19
WSA (DELTA) GLENCAR VIII	2,132,010.670	1,627,102.81
LOGAN QUAKER LLC	1,283,320.270	1,175,167.94
LOGAN QUAKER LLC	2,035,917.500	1,864,339.74
DIVVYPAY INC WARRANTS	8,208.000	306,322.56
DIVVYPAY INC WARRANTS	16,334.000	609,584.88
CATALINA MARKETING 2/19 COMMON STOCK EQUITY	488.000	8.95
CATALINA MARKETING 2/19 COMMON STOCK EQUITY	1,706.000	31.27
FOUR POINTS LLC	1,129,623.289	1,059,642.05
FOUR POINTS LLC	883,066.239	828,359.45
MILFORD CROSSING LLC	563,350.357	589,979.02
MILFORD CROSSING LLC	283,332.086	296,724.73
DIVVYPAY INC SERIES C	2,946.000	116,779.44
DIVVYPAY INC SERIES C	1,480.000	58,667.20
TEXAS CROSSING LLC	40.238	197,694.45
TEXAS CROSSING LLC	79.743	391,787.57
PREMIER DISTRIBUTION LLC	1,508,294.127	1,481,701.80
PREMIER DISTRIBUTION LLC	760,656.371	747,245.44
WF ACP LLC	1,056,888.828	1,443,269.67
WF ACP LLC	534,780.676	730,287.53
POWERSCOURT	18,217,497.544	20,416,092.63
POWERSCOURT	8,662,440.299	9,707,874.70
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19	118,500.000	117,611.25
BELRON 10/19 (USD) TLB 0.000% 10/30/2026 DD 10/21/19	212,312.500	210,720.16
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06	418,924.981	361,030.19
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06	829,076.664	714,499.53
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19	1,381,411.371	1,424,592.05
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19	697,347.091	719,145.03
ADV FIN REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18	308,343.496	774,601.91
ADV FIN REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18	105,936.502	266,127.28

Security Description	Shares/Par	Base Market Value
GVC HOLDINGS 2/20 COV-LITE TLB	135,800.000	135,672.35
GVC HOLDINGS 2/20 COV-LITE TLB	300,700.000	300,417.34
WF POST OAK LLC	773,903.124	782,462.86
WF POST OAK LLC	1,587,581.039	1,605,140.43
VNU 5/20 B5 TLB 0.000% 06/04/2025 DD 05/07/20	359,966.650	360,585.79
VNU 5/20 B5 TLB 0.000% 06/04/2025 DD 05/07/20	242,586.220	243,003.47
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18	1,138,996.791	1,383,410.87
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18	557,671.751	677,340.94
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06	2,019,484.044	2,345,911.14
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06	1,009,742.023	1,172,955.57
188 INVERNESS LLC	698,679.000	727,456.68
188 INVERNESS LLC	338,661.000	352,610.01
WORLDSTRIDES / LAKELAND TOURS	134,755.440	62,436.24
WORLDSTRIDES / LAKELAND TOURS	273,388.510	126,669.10
WF SFG IND LLC	1,584,345.000	1,705,659.98
WF SFG IND LLC	767,011.000	825,741.85
MEGA BROADBAND 10/20 TLB 0.000% 10/19/2027 DD 10/07/20	403,987.500	402,642.22
MEGA BROADBAND 10/20 TLB 0.000% 10/19/2027 DD 10/07/20	229,425.000	228,661.01
E2OPEN 10/20 TLB 0.000% 10/29/2027 DD 10/15/20	410,000.000	409,233.30
E2OPEN 10/20 TLB 0.000% 10/29/2027 DD 10/15/20	232,000.000	231,566.16
UTEX INDUSTRIES 11/20 EQUITY 0.000% 12/31/2023 DD 11/03/20	53,000.000	21,730.00
UTEX INDUSTRIES 11/20 EQUITY 0.000% 12/31/2023 DD 11/03/20	20,000.000	8,200.00
COMMERCEHUB 12/20 COV-LITE TLB	501,742.500	502,058.60
COMMERCEHUB 12/20 COV-LITE TLB	284,287.500	284,466.60
FLEX REVOLVING NOTE LLC 0.000% 12/31/2024 DD 03/31/06	1,823,395.942	2,861,108.57
FLEX REVOLVING NOTE LLC 0.000% 12/31/2024 DD 03/31/06	883,583.935	1,386,440.27
CASCADE FUNDING LP SERIES 7 0.000% 12/31/2024 DD 03/31/06	3,914,652.739	4,142,231.35
CASCADE FUNDING LP SERIES 7 0.000% 12/31/2024 DD 03/31/06	8,080,513.135	8,550,274.33
DIVVYPAY INC. SERIES D 0.000% 12/31/2024 DD 03/31/06	1,990.000	80,813.90
DIVVYPAY INC. SERIES D 0.000% 12/31/2024 DD 03/31/06	1,000.000	40,610.00
POPULUS HOLDINGS LLC PREF	270,480.000	270,480.00
POPULUS HOLDINGS LLC PREF	92,240.000	92,240.00
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/21/2026 DD 01/11/21	370,000.000	368,612.50
STYROLUTION/INEOS QUATTRO 1/21 0.000% 01/21/2026 DD 01/11/21	210,000.000	209,212.50
COVIA/UNIMIN 12/20 EQUITY 0.000% 12/31/2024 DD 12/29/20	29,834.000	2,349.43
COVIA/UNIMIN 12/20 EQUITY 0.000% 12/31/2024 DD 12/29/20	14,793.000	1,164.95
KIK CUSTOM PRODUCTS 1/21 COV-L 0.000% 12/22/2026 DD 01/21/21	322,192.500	317,243.62
KIK CUSTOM PRODUCTS 1/21 COV-L 0.000% 12/22/2026 DD 01/21/21	569,572.500	560,823.87
RACKSPACE HOSTING 1/21 COV-LIT 0.000% 02/03/2028 DD 01/26/21	650,000.000	643,701.50
RACKSPACE HOSTING 1/21 COV-LIT 0.000% 02/03/2028 DD 01/26/21	1,145,000.000	1,133,904.95
NUTRITION & BIOSCIENCES 1/20 ( 0.000% 01/17/2023 DD 01/17/20	386,685.000	386,443.32
NUTRITION & BIOSCIENCES 1/20 ( 0.000% 01/17/2023 DD 01/17/20	1,050,837.000	1,048,209.91
CENTEREACH LLC 0.000% 12/31/2024 DD 03/31/06	311,110.620	310,831.77
CENTEREACH LLC 0.000% 12/31/2024 DD 03/31/06	641,317.540	640,742.73
REALPAGE 2/21 TL 0.000% 12/31/2021 DD 02/10/21	350,000.000	348,201.00



Security Description	Shares/Par	Base Market Value
REALPAGE 2/21 TL 0.000% 12/31/2021 DD 02/10/21	616,000.000	612,833.76
ATOTECH 3/21 (USD) TL 0.000% 12/31/2024 DD 02/25/21	594,000.000	591,772.50
ATOTECH 3/21 (USD) TL 0.000% 12/31/2024 DD 02/25/21	336,000.000	334,740.00
CONSOLIDATED COMMUNICATIONS 3/ 0.000% 10/02/2027 DD 03/01/21	296,180.000	296,025.99
CONSOLIDATED COMMUNICATIONS 3/ 0.000% 10/02/2027 DD 03/01/21	543,919.000	543,636.16
CAMPBELL CENTRE LLC 0.000% 12/31/2024 DD 03/31/06	53,550.000	53,386.09
CAMPBELL CENTRE LLC 0.000% 12/31/2024 DD 03/31/06	26,010.010	25,930.40
SINGAPORE AIR JUNIOR LOAN 21 0.000% 12/31/2024 DD 03/31/06	2,694,352.000	2,694,352.00
SINGAPORE AIR JUNIOR LOAN 21 0.000% 12/31/2024 DD 03/31/06	1,325,091.000	1,325,091.00
AVAST SOFTWARE 3/21 (USD) COV- 0.000% 03/15/2028 DD 03/03/21	268,000.000	267,665.00
AVAST SOFTWARE 3/21 (USD) COV- 0.000% 03/15/2028 DD 03/03/21	151,000.000	150,811.25
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/17/2028 DD 03/04/21	1,408,000.000	1,401,396.48
TRITON WATER 3/21 COV-LITE TLB 0.000% 03/17/2028 DD 03/04/21	796,000.000	792,266.76
HESS 3/20 TL	577,412.000	571,637.88
HESS 3/20 TL	1,568,298.000	1,552,615.02
L&W/AUTOKINION GROUP (AGG) 3/ 0.000% 03/26/2028 DD 03/16/21	208,000.000	208,260.00
L&W/AUTOKINION GROUP (AGG) 3/ 0.000% 03/26/2028 DD 03/16/21	368,000.000	368,460.00
NUTRITION & BIOSCIENCES 1/20 ( 0.000% 01/17/2025 DD 01/17/20	1,853,535.000	1,848,901.16
NUTRITION & BIOSCIENCES 1/20 ( 0.000% 01/17/2025 DD 01/17/20	682,058.000	680,352.86
KENAN ADVANTAGE 3/21 COV-LITE 0.000% 12/31/2024 DD 03/03/21	448,875.000	445,647.59
KENAN ADVANTAGE 3/21 COV-LITE 0.000% 12/31/2024 DD 03/03/21	254,362.500	252,533.63
PODS 3/21 COV-LITE TLB 0.000% 03/17/2028 DD 03/10/21	781,000.000	776,704.50
PODS 3/21 COV-LITE TLB 0.000% 03/17/2028 DD 03/10/21	442,000.000	439,569.00
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21	370,000.000	369,075.00
SKYSCRAPER PERFORMANCE/MBCC 3/ 0.000% 09/29/2027 DD 03/08/21	656,000.000	654,360.00
WRIGHT EXPRESS 3/21 TLB 0.000% 03/15/2026 DD 03/15/21	564,000.000	561,885.00
WRIGHT EXPRESS 3/21 TLB 0.000% 03/15/2026 DD 03/15/21	320,000.000	318,800.00
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21	904,304.380	896,771.52
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/19/2028 DD 03/15/21	512,240.260	507,973.30
GOLDEN EAGLE 0.000% 09/16/2024 DD 09/16/19	60,900.000	60,900.00
GOLDEN EAGLE 0.000% 09/16/2024 DD 09/16/19	132,300.000	132,300.00
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16	793,898.966	951,213.00
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16	68,119.178	197,420.90
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16	874,767.220	1,330,400.41
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16	300,971.935	457,736.84
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16	705,846.905	789,598.12
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16	1,399,913.323	1,566,017.95
TELENET 1/20 (USD) AR TL	890,000.000	877,985.00
TELENET 1/20 (USD) AR TL	500,000.000	493,250.00
CELESTICA 6/18 COV-LITE TLB	198,323.220	196,266.61
DENTALCORP 5/18 COV-LITE TL	510,244.260	505,299.99
DENTALCORP 5/18 COV-LITE TL	286,958.720	284,178.09
GATEWAY CASINOS 3/18 (USD) TLB	250,310.800	245,825.23
GATEWAY CASINOS 3/18 (USD) TLB	485,602.950	476,900.95
GARDA WORLD 3/21 TLB	302,308.760	302,181.79

Security Description	Shares/Par	Base Market Value
GARDA WORLD 3/21 TLB	713,052.850	712,753.37
ENBRIDGE/GRIZZLY ACQUISITIONS	287,625.010	283,356.65
ENBRIDGE/GRIZZLY ACQUISITIONS	585,000.030	576,318.63
MACDONALD DETTWILER (MDA) 7/17 TLB	529,534.920	522,751.58
MACDONALD DETTWILER (MDA) 7/17 TLB	767,382.250	757,552.08
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19	231,399.550	226,989.07
BURGER KING/RESTAURANT BRANDS 0.000% 11/19/2026 DD 11/07/19	410,790.820	402,961.15
POWER SOLUTIONS 2/21 (USD) COV-LITE TLB	705,686.670	697,747.69
POWER SOLUTIONS 2/21 (USD) COV-LITE TLB	349,272.360	345,343.05
XPLORNET 5/20 COV-LITE TLB	227,282.505	227,105.22
XPLORNET 5/20 COV-LITE TLB	399,977.513	399,665.53
HUSKY IMS 3/18 COV-LITE TLB	50,000.000	48,916.50
HUSKY IMS 3/18 COV-LITE TLB	20,000.000	19,566.60
VALEANT 5/18 TLB	777,026.630	774,081.70
VALEANT 5/18 TLB	470,346.904	468,564.29
THYSSENKRUPP ELEVATOR 7/20 (US 0.000% 07/30/2027 DD 06/22/20	407,952.570	408,564.50
THYSSENKRUPP ELEVATOR 7/20 (US 0.000% 07/30/2027 DD 06/22/20	228,851.430	229,194.71
NUMERICABLE / YPSO / ALTICE	650,037.500	647,762.37
NUMERICABLE / YPSO / ALTICE	317,687.500	316,575.59
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB	105,752.280	105,487.90
MAGICLAB/BUZZ MERGER/BUMBLE 10 NCREMENTAL COV-LITE TLB	186,070.450	185,605.27
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL	521,062.500	513,533.15
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL	292,787.500	288,556.72
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17	239,414.822	128,046.95
ELIX AVIATION 2/17 SERIES B TL 0.000% 12/31/2021 DD 02/16/17	569,231.124	304,443.59
ELIX AVIATION 2/17 SERIES C TL	197,211.195	73,954.20
ELIX AVIATION 2/17 SERIES C TL	555,634.707	208,363.02
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19	1,160,000.000	1,148,666.80
VIRGIN MEDIA 10/19 COV-LITE 0.000% 01/31/2028 DD 10/15/19	575,000.000	569,382.25
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB	534,135.300	461,492.90
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB	240,601.450	207,879.65
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB	245,437.500	240,187.59
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB	57,750.000	56,514.73
CLARIVATE ANALYTICS 10/19 COV-	814,687.500	807,811.54
CLARIVATE ANALYTICS 10/19 COV-	515,474.990	511,124.38
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2027 DD 09/16/20	60,847.500	60,786.65
CLARIVATE ANALYTICS 9/20 0.000% 10/30/2027 DD 09/16/20	20,947.500	20,926.55
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21	663,300.000	660,534.04
CONNECT FINCO/INMARSAT 1/21 CO 0.000% 12/11/2026 DD 01/19/21	1,361,250.000	1,355,573.59
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB	1,647,468.660	1,642,756.90
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB	665,762.060	663,857.98
FORMULA ONE 1/18 (USD)	510,000.000	504,420.60
FORMULA ONE 1/18 (USD)	294,904.594	291,678.34
ORTHO-CLINICAL 5/18 TLB	29,189.090	29,123.41
ORTHO-CLINICAL 5/18 TLB	11,675.650	11,649.38

Security Description	Shares/Par	Base Market Value
DIVERSEY 9/17 (USD) COV-LT TL	15,000.000	14,914.05
DIVERSEY 9/17 (USD) COV-LT TL	30,000.000	29,828.10
AMAYA 6/18 (USD) TL	876,490.740	876,981.57
AMAYA 6/18 (USD) TL	425,527.380	425,765.68
AMAYA 6/18 (USD) TL	431,160.580	431,402.03
AMAYA 6/18 (USD) TL	938,468.530	938,994.07
UPC FINANCING/SUNRISE 8/20 (US COV-LITE TL	231,500.000	230,756.89
UPC FINANCING/SUNRISE 8/20 (US COV-LITE TL	137,000.000	136,560.23
UPC FINANCING/SUNRISE 11/20 B1 COV-LITE TL	231,500.000	230,756.89
UPC FINANCING/SUNRISE 11/20 B1 COV-LITE TL	137,000.000	136,560.23
BRITISH TRANSCO INTERNATI REGS 0.000% 11/04/2021	2,170,000.000	2,161,962.91
BRITISH TRANSCO INTERNATI REGS 0.000% 11/04/2021	840,000.000	836,888.87
CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053	200,000.000	200,000.00
ABN AMRO BANK NV REGS 6.250% 04/27/2022	1,741,000.000	1,839,460.51
ABN AMRO BANK NV REGS 6.250% 04/27/2022	600,000.000	633,932.40
EGYPT GOVERNMENT INTERNAT REGS 6.125% 01/31/2022	525,000.000	539,067.90
COUNTRY GARDEN HOLDINGS C REGS 7.125% 01/27/2022	200,000.000	206,800.00
COUNTRY GARDEN HOLDINGS C REGS 7.125% 01/27/2022	440,000.000	454,960.00
ISRAEL ELECTRIC CORP LTD 144A 4.250% 08/14/2028	1,223,000.000	1,357,530.00
ISRAEL ELECTRIC CORP LTD 144A 4.250% 08/14/2028	428,000.000	475,080.00
CSN RESOURCES SA REGS 7.625% 02/13/2023	535,000.000	555,067.85
QNB FINANCE LTD REGS 3.500% 03/28/2024	330,000.000	351,037.50
QNB FINANCE LTD REGS 3.500% 03/28/2024	200,000.000	212,750.00
UBS AG REGS 5.125% 05/15/2024	1,417,000.000	1,558,700.00
UBS AG REGS 5.125% 05/15/2024	3,127,000.000	3,439,700.00
UBS GROUP AG REGS VAR RT 12/31/2049	208,000.000	220,324.83
UBS GROUP AG REGS VAR RT 12/31/2049	426,000.000	451,242.20
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024	975,000.000	1,114,348.95
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024	365,000.000	417,166.53
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024	232,000.000	260,575.44
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024	739,000.000	830,022.63
CARNIVAL 6/20 (USD) TLB	3,155,638.280	3,250,307.43
CARNIVAL 6/20 (USD) TLB	1,167,937.780	1,202,975.91
TRADE ME 2/20 TL	434,643.330	433,556.72
TRADE ME 2/20 TL	214,984.900	214,447.44
CCP_CD.X BP UL CDX.EM.33_V2 CM PAY 100BPS 2025 JUN 20	394,250.000	0.00
CCP_CD.X SP UL CDX.NA.HY.34_V6 REC 500BPS 2025 JUN 20	2,624,760.000	0.00
CCP_CD.X SP UL CDX.NA.HY.34_V6 REC 500BPS 2025 JUN 20	5,816,330.000	0.00
CMBX.NA.A.6 R 200 BPS 2063 MAY 11	770,000.000	-60,907.00
CMBX.NA.A.6 R 200 BPS 2063 MAY 11	1,732,000.000	-137,001.20
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	310,000.000	-24,521.00
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	698,000.000	-55,211.80
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	534,000.000	-42,239.40
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	1,200,000.000	-94,920.00
CMBX.NA.A.6 SP. R 200 BPS 2063 MAY 11	175,000.000	-13,842.50

Security Description	Shares/Par	Base Market Value
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	193,000.000	-15,266.30
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	133,000.000	-10,520.30
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	54,000.000	-4,271.40
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	1,133.900	1,133.90
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	39,000.000	2,601.30
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	1,000.000	66.70
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	2,000.000	133.40
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	126,000.000	-9,966.60
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	59,000.000	-4,666.90
CMBX.NA.BBB_10 BP P 300 BPS 2059 NOV 17	41,000.000	5,141.40
CMBX.NA.BBB_10 BP P 300 BPS 2059 NOV 17	94,000.000	11,787.60
TRS_FL GSGLPHCL EQUITY R US0001M 2025 DEC 15	2,398,250.670	24,750.91
TRS_FL GSGLPHCL EQUITY R US0001M 2025 DEC 15	5,395,891.560	55,687.76
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	9,000.000	-711.90
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	85,000.000	-6,723.50
CMBX SP CMBX.NA.A.6 200 BPS 2063 MAY 11	43,000.000	-3,401.30
CMBX SP CMBX.NA.A.6 200 BPS 2063 MAY 11	97,000.000	-7,672.70
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	10,000.000	-791.00
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11	19,000.000	-1,502.90
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	75,000.000	5,002.50
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	34,000.000	2,267.80
CMBX.NA.A.6 SP 200 BPS 2063 MAY 11	14,000.000	-1,107.40
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	9,000.000	600.30
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	21,000.000	1,400.70
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	14,000.000	933.80
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061	13,000.000	916.50
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058	18,000.000	-4,840.20
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058	8,000.000	-2,151.20
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058	18,000.000	-4,840.20
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058	8,000.000	-2,151.20
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	8,000.000	533.60
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	4,000.000	266.80
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	61,000.000	4,068.70
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	28,000.000	1,867.60
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	15,000.000	1,881.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	33,000.000	4,138.20
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	31,000.000	3,887.40
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	69,000.000	8,652.60
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	6,000.000	-474.60
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	2,000.000	-158.20
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	2,000.000	-158.20
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	6,000.000	-474.60
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	29,000.000	3,636.60
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	62,000.000	7,774.80
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	35,000.000	-2,768.50

Security Description	Shares/Par	Base Market Value
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	92,000.000	-7,277.20
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	19,000.000	-1,502.90
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	49,000.000	-3,875.90
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	30,000.000	3,762.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	66,000.000	8,276.40
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	37,000.000	-2,926.70
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	99,000.000	-7,830.90
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	126,000.000	-9,966.60
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	48,000.000	-3,796.80
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	63,000.000	-4,983.30
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	24,000.000	-1,898.40
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	26,000.000	-2,056.60
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	10,000.000	-791.00
CMB BP CMBX.NA.BB.12 P 500 BPS 2061 AUG 17	27,000.000	3,707.10
CMB BP CMBX.NA.BB.12 P 500 BPS 2061 AUG 17	12,000.000	1,647.60
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17	47,000.000	5,893.80
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17	106,000.000	13,292.40
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	13,000.000	1,630.20
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	29,000.000	3,636.60
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	14,000.000	933.80
CMB BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061	6,000.000	400.20
CCP_CD.X SP UL CDX.NA.HY.35_V1 REC 500BPS 2025 DEC 20	16,053,000.000	1,317,309.18
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	20,000.000	2,508.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	44,000.000	5,517.60
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	23,000.000	2,884.20
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	50,000.000	6,270.00
CMB_BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057	15,000.000	5,115.00
CMB_BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057	33,000.000	11,356.19
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	14,000.000	1,755.60
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	31,000.000	3,887.40
CMB BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057	21,000.000	7,161.00
CMB BP CMBX.NA.BB.8 P 500 BPS 17 OCT 2057	46,000.000	15,829.85
CMB SP CMBX.NA.A.13 R 200BPS 2072 DEC 16	59,000.000	236.00
CMB SP CMBX.NA.A.13 R 200BPS 2072 DEC 16	23,000.000	92.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	2,000.000	250.80
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	1,000.000	125.40
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	15,000.000	1,881.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	33,000.000	4,138.20
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	12,000.000	-949.20
CMB SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	32,000.000	-2,531.20
CMB BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17	30,000.000	3,762.00
CMB BP CMBX.NA.BBB_10 R 300 BPS 2059 NOV 17	69,000.000	8,652.60
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17	18,000.000	2,257.20
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17	41,000.000	5,141.40
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.9% 2031 MAR 17	29,340,000.000	1,765,387.80

Security Description	Shares/Par	Base Market Value
CMB SP CMBX.NA.A.6 200 BPS 2063 MAY 11	25,000.000	-1,977.50
CMB SP CMBX.NA.A.6 200 BPS 2063 MAY 11	64,000.000	-5,062.40
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17	14,000.000	1,755.60
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17	32,000.000	4,012.80
CMB BP CMBX.NA.BBB_10 300 BPS 2059 NOV 17	7,000.000	877.80
CMBX BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	9,000.000	1,128.60
CMBX BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	4,000.000	501.60
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.94% 2031 JAN 07	1,800,000.000	-97,272.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.94% 2031 JAN 07	3,601,000.000	-194,598.04
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.21% 2023 JAN 08	500,000.000	-250.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.21% 2023 JAN 08	1,499,000.000	-749.50
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.21% 2023 JAN 11	1,077,000.000	-344.64
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.21% 2023 JAN 11	431,000.000	-137.92
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.07% 2031 JAN 11	1,000.000	-41.55
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.13% 2031 JAN 13	3,457,000.000	124,728.56
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.21% 2023 JAN 13	1,608,000.000	-530.64
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.21% 2023 JAN 13	804,000.000	-265.32
TRS FL GSGLPWDS EQUITY R US0001M -0.15BPS 2025 DEC 15	188,954.170	0.00
TRS FL GSGLPWDS EQUITY R US0001M -0.15BPS 2025 DEC 15	83,259.700	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.21% 2031 FEB 08	2,325,000.000	66,727.50
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.26% 2031 FEB 10	509,000.000	-12,653.74
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.35% 2031 FEB 18	4,948,000.000	77,040.36
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.4% 2031 FEB 19	2,583,500.000	30,175.28
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.4% 2031 FEB 19	1,366,500.000	15,960.72
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.4% 2031 FEB 23	553,000.000	-6,083.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.43% 2031 FEB 24	3,689,000.000	31,725.40
CMBX BP.NA.A 6 PAY 200BPS 11 MAY 2063	46,000.000	3,638.60
CMBX BP.NA.A 6 PAY 200BPS 11 MAY 2063	20,000.000	1,582.00
CMBX SP CMBX.NA.A.6 R 200 BPS 2063 MAY 11	9,000.000	-711.90
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	19,000.000	2,973.50
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	48,000.000	0.00
CDX_BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17	31,000.000	4,851.50
CDX_BA CMBX.NA.BBB_8 300 BPS 2057 OCT 17	79,000.000	12,363.50
CCP TRS_FL CPURNSA INDEX R 2.286% 2031 FEB 24	1,918,000.000	0.00
CCP TRS_FL CPURNSA INDEX R 2.286% 2031 FEB 24	4,354,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.43% 2031 FEB 24	4,336,000.000	139,272.32
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.43% 2031 FEB 24	9,844,000.000	316,198.14
CCP TRS_FL CPURNSA EQUITY R 2.281% 2031 FEB 24	1,918,000.000	0.00
CCP TRS_FL CPURNSA EQUITY R 2.281% 2031 FEB 24	4,354,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.44% 2031 FEB 24	4,922,000.000	152,340.33
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.44% 2031 FEB 24	2,168,000.000	67,099.60
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.45% 2031 FEB 25	1,693,500.000	10,990.82
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.44% 2031 FEB 25	3,963,000.000	124,858.28
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.44% 2031 FEB 25	1,746,000.000	55,016.46
CCP TRS_FL CPURNSA INDEX R 2.28% 2031 FEB 25	1,526,000.000	0.00

Security Description	Shares/Par	Base Market Value
CCP TRS_FL CPURNSA INDEX R 2.28% 2031 FEB 25	3,465,000.000	0.00
CCP TRS_FL CPURNSA INDEX R 2.278% 2031 FEB 25	1,918,000.000	0.00
CCP TRS_FL CPURNSA INDEX R 2.278% 2031 FEB 25	4,354,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.44% 2031 FEB 25	4,962,000.000	154,010.56
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.44% 2031 FEB 25	2,185,000.000	67,822.40
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.45% 2031 FEB 25	4,942,000.000	148,996.36
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.45% 2031 FEB 25	2,177,000.000	65,636.55
CCP TRS_FL CPURNSA INDEX R 2.2675% 2031 FEB 25	1,918,000.000	0.00
CCP TRS_FL CPURNSA INDEX R 2.2675% 2031 FEB 25	4,355,000.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.44% 2031 FEB 26	1,457,000.000	-11,291.75
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.44% 2031 FEB 26	729,000.000	-5,649.75
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.44% 2031 FEB 26	1,590,000.000	-11,670.60
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	18,000.000	2,817.00
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	45,000.000	0.00
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	18,000.000	0.00
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	8,000.000	1,252.00
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	22,000.000	0.00
CMBX BP CMBX.NA.BBB_8 P 300 BPS 2057 OCT 17	24,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.53% 2031 MAR 02	2,715,500.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.53% 2031 MAR 02	1,274,500.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.53% 2031 MAR 02	2,715,500.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.53% 2031 MAR 02	1,274,500.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.3% 2023 JUN 16	27,252,000.000	16,623.72
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.3% 2023 JUN 16	48,589,000.000	29,833.65
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 2.0% 2051 JUN 16	1,636,000.000	-85,644.60
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 2.0% 2051 JUN 16	3,517,000.000	-184,121.63
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.55% 2031 MAR 05	3,500,000.000	-30,100.00
TRS FL GSGLPWDS EQUITY R US0001M -0.15BPS 2025 DEC 15	27,631,447.240	56,536.70
TRS FL GSGLPWDS EQUITY R US0001M -0.15BPS 2025 DEC 15	12,235,639.130	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.67% 2031 MAR 19	1,281,000.000	0.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	49,000.000	6,144.60
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	22,000.000	2,758.80
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	27,000.000	3,385.80
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17	12,000.000	1,504.80
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.26% 2023 MAR 22	346,000.000	22.49
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.26% 2023 MAR 22	691,000.000	44.91
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.73% 2031 MAR 22	637,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.73% 2031 MAR 22	1,274,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.26% 2023 MAR 23	646,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.72% 2031 MAR 23	2,466,500.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.71% 2031 MAR 23	2,466,500.000	0.00
TRS FL CPURNSA EQUITY R 2.445% 2026 MAR 23	5,659,000.000	0.00
TRS FL CPURNSA EQUITY R 2.445% 2026 MAR 23	6,475,000.000	-29,642.55
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.72% 2031 MAR 23	3,559,250.000	-21,632.77
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.72% 2031 MAR 23	3,153,000.000	-19,170.24



Security Description	Shares/Par	Base Market Value
TRS FL CPURNSA EQUITY R 2.4625% 2026 MAR 24	5,558,000.000	0.00
TRS FL CPURNSA EQUITY R 2.4625% 2026 MAR 24	12,618,000.000	-45,828.58
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.7% 2031 MAR 24	1,328,500.000	1,727.05
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.7% 2031 MAR 24	2,963,000.000	3,851.90
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.66% 2031 MAR 26	2,778,000.000	-6,667.20
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.66% 2031 MAR 26	1,304,000.000	-3,129.60
CCP_CDX. BP UL CDX.EM.35_V1 CM PAY 100BPS 2026 JUN 20	16,296,000.000	682,036.49
CCP_CDX. BP UL CDX.EM.35_V1 CM PAY 100BPS 2026 JUN 20	7,179,000.000	300,441.15
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.73% 2031 MAR 31	3,193,000.000	16,414.89
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.73% 2031 MAR 31	1,462,000.000	7,514.68
CCP_CDX. SP UL CDX.NA.HY.36_V1 REC 500BPS 2026 JUN 20	29,200,000.000	2,604,289.60
CCP_CDX. SP UL CDX.NA.HY.36_V1 REC 500BPS 2026 JUN 20	12,773,000.000	1,139,223.87
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.77% 2031 APR 01	1,355,000.000	-2,100.25
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.77% 2031 APR 01	3,075,000.000	-4,756.72
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.74% 2031 APR 01	443,000.000	-1,896.04
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.74% 2031 APR 01	1,008,000.000	-4,311.22
<b>TOTAL U.S. DOLLAR</b>		<b>5,039,780,144.87</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>5,138,282,857.55</b>
<b>FUTURES CONTRACTS</b>		
<b>EURO CURRENCY UNIT</b>		
EURO-BUND FUTURE (EUX) EXP JUN 21	-19.000	17,657.00
EURO-BUND FUTURE (EUX) EXP JUN 21	-8.000	7,225.51
EURO-BTP FUTURE (EUX) EXP JUN 21	18.000	-2,384.23
EURO-BTP FUTURE (EUX) EXP JUN 21	6.000	-794.73
<b>TOTAL EURO CURRENCY UNIT</b>		<b>21,703.55</b>
<b>U.S. DOLLAR</b>		
US 10YR ULTRA FUTURE (CBT) EXP JUN 21	9.000	-47,250.00
US 10YR ULTRA FUTURE (CBT) EXP JUN 21	19.000	-99,750.00
US LONG BOND FUTURE (CBT) EXP JUN 21	3.000	-18,046.88
US LONG BOND FUTURE (CBT) EXP JUN 21	-128.000	400,900.51
US LONG BOND FUTURE (CBT) EXP JUN 21	7.000	-42,109.38
US LONG BOND FUTURE (CBT) EXP JUN 21	-302.000	934,700.04
US LONG BOND FUTURE (CBT) EXP DEC 20	1.000	-5,375.00
US 10YR NOTE FUTURE (CBT) EXP JUN 21	-61.000	135,820.70
US 10YR NOTE FUTURE (CBT) EXP JUN 21	34.000	-117,937.50
US 10YR NOTE FUTURE (CBT) EXP JUN 21	15.000	-52,031.25
US 10YR NOTE FUTURE (CBT) EXP JUN 21	-27.000	60,687.70
US 5YR NOTE FUTURE (CBT) EXP JUN 21	-2,177.000	3,174,140.97
US 5YR NOTE FUTURE (CBT) EXP JUN 21	-188.000	35,942.47
US 5YR NOTE FUTURE (CBT) EXP JUN 21	-422.000	13,302.19
US 5YR NOTE FUTURE (CBT) EXP JUN 21	-822.000	1,199,620.46
US 2YR NOTE FUTURE (CBT) EXP JUN 21	42.000	-9,507.79
US 2YR NOTE FUTURE (CBT) EXP JUN 21	95.000	-21,484.33
US 2YR NOTE FUTURE (CBT) EXP JUN 21	3,679.000	-778,841.00



Security Description	Shares/Par	Base Market Value
US 2YR NOTE FUTURE (CBT) EXP JUN 21	1,460.000	-309,703.48
NASDAQ 100 E-MINI IND FUT (CME EXP JUN 21	8.000	55,892.93
NASDAQ 100 E-MINI IND FUT (CME EXP JUN 21	19.000	132,745.71
S&P500 EMINI FUTURE (CME) EXP JUN 21	-117.000	-346,924.71
S&P500 EMINI FUTURE (CME) EXP JUN 21	-265.000	-783,541.81
US ULTRA BOND (CBT) EXP JUN 21	23.000	-202,507.80
US ULTRA BOND (CBT) EXP JUN 21	52.000	-457,976.54
MSCI EAFE FUTURE (NYF) EXP JUN 21	24.000	15,300.00
MSCI EAFE FUTURE (NYF) EXP JUN 21	27.000	3,982.50
MSCI EMGMKT FUTURE (NYF) EXP JUN 21	123.000	-186,132.51
MSCI EMGMKT FUTURE (NYF) EXP JUN 21	54.000	-81,716.71
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 21	-14.000	13,860.00
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 21	108.000	-482,335.42
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 21	301.000	-1,356,816.06
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 21	48.000	-218,022.56
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 21	226.000	-1,018,738.96
<b>TOTAL U.S. DOLLAR</b>		<b>-459,853.51</b>
<b>TOTAL FUTURES CONTRACTS</b>		<b>-438,149.96</b>
<b>NATURAL RESOURCES</b>		
<b>U.S. DOLLAR</b>		
TAURUS MINING FINANCE FD LLC	13,729,556.540	13,729,556.54
TAURUS MINING FINANCE FD LLC	6,058,052.030	6,058,052.03
KAYNE ANDERSON ENER FD VII LP	13,574,468.000	13,574,468.00
KAYNE ANDERSON ENER FD VII LP	13,574,468.000	13,574,468.00
BTG PACTUAL BRAZIL TIMBERLAND IB LP	10,531,342.300	10,531,342.30
BTG PACTUAL BRAZIL TIMBERLAND IB LP	23,440,729.560	23,440,729.56
<b>TOTAL U.S. DOLLAR</b>		<b>80,908,616.43</b>
<b>TOTAL NATURAL RESOURCES</b>		<b>80,908,616.43</b>
<b>PREFERRED SECURITIES</b>		
<b>BRAZIL REAL</b>		
CIA PARANAENSE DE ENERGIA	3,424,000.000	4,332,333.88
CIA PARANAENSE DE ENERGIA	1,515,000.000	1,916,905.91
ITAU UNIBANCO HOLDING SA	260,700.000	1,291,257.31
ITAU UNIBANCO HOLDING SA	577,400.000	2,859,884.82
CIA ENERGETICA DE MINAS GERAIS	1,134,580.000	2,617,797.56
CIA ENERGETICA DE MINAS GERAIS	2,129,994.000	4,914,499.73
<b>TOTAL BRAZIL REAL</b>		<b>17,932,679.21</b>
<b>EURO CURRENCY UNIT</b>		
VOLKSWAGEN AG	58,526.000	16,412,246.02
VOLKSWAGEN AG	200.000	56,085.32
VOLKSWAGEN AG	26,209.000	7,349,700.24
VOLKSWAGEN AG	455.000	127,594.09
SARTORIUS AG	225.000	112,440.95

Security Description	Shares/Par	Base Market Value
SARTORIUS AG	99.000	49,474.02
PORSCHE AUTOMOBIL HOLDING SE	1,325.000	140,808.58
PORSCHE AUTOMOBIL HOLDING SE	93,800.000	9,968,184.72
PORSCHE AUTOMOBIL HOLDING SE	42,100.000	4,473,993.35
PORSCHE AUTOMOBIL HOLDING SE	3,009.000	319,768.31
<b>TOTAL EURO CURRENCY UNIT</b>		<b>39,010,295.60</b>
<b>SOUTH KOREAN WON</b>		
SAMSUNG ELECTRONICS CO LTD	206.000	13,287.38
SAMSUNG ELECTRONICS CO LTD	465.000	29,993.36
<b>TOTAL SOUTH KOREAN WON</b>		<b>43,280.74</b>
<b>U.S. DOLLAR</b>		
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19	284,000.000	300,898.00
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19	640,000.000	678,080.00
CHIMERA INVESTMENT CORP PFD 8.000% CUMULATIVE	875.000	22,487.50
CHIMERA INVESTMENT CORP PFD 8.000% CUMULATIVE	1,350.000	34,695.00
CHIMERA INVESTMENT CORP PFD 8.000% CUMULATIVE	875.000	21,323.75
CHIMERA INVESTMENT CORP PFD 8.000% CUMULATIVE	875.000	21,323.75
CHIMERA INVESTMENT CORP PFD 7.750% CUMULATIVE	2,425.000	57,933.25
CHIMERA INVESTMENT CORP PFD 7.750% CUMULATIVE	1,311.000	31,319.79
CHIMERA INVESTMENT CORP PFD 8.000% CUMULATIVE	668.000	16,239.08
CHIMERA INVESTMENT CORP PFD 8.000% CUMULATIVE	1,375.000	33,426.25
MFA FINANCIAL INC PFD 6.500% CUMULATIVE	3,447.000	77,591.97
MFA FINANCIAL INC PFD 6.500% CUMULATIVE	4,775.000	107,485.25
NEXPOINT REAL ESTATE FINANCE I PFD 8.500% CUMULATIVE	10,500.000	274,050.00
NEXPOINT REAL ESTATE FINANCE I PFD 8.500% CUMULATIVE	22,510.000	587,511.00
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD	24,700.000	0.00
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE	815.045	16,341.65
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE	461.825	9,259.59
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06	801,000.000	768,960.00
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06	305,000.000	292,800.00
VINEBROOK HOMES TRUST INC 144A PFD 6.500% CUMULATIVE	4,925.000	125,587.50
VINEBROOK HOMES TRUST INC 144A PFD 6.500% CUMULATIVE	20,625.000	525,937.50
<b>TOTAL U.S. DOLLAR</b>		<b>4,003,250.83</b>
<b>TOTAL PREFERRED SECURITIES</b>		<b>60,989,506.38</b>
<b>PRIVATE EQUITY</b>		
<b>EURO CURRENCY UNIT</b>		
KEYHAVEN CAPITAL PARTNERS IV	3,689,238.580	4,335,962.10
KEYHAVEN CAPITAL PARTNERS IV	5,375,230.820	6,317,508.78
KEYHAVEN IV CO-INVEST LP	3,068,198.270	3,606,053.43
KEYHAVEN IV CO-INVEST LP	4,470,373.820	5,254,030.35
BARINGS RE EUR VAL ADD I SCSP	59,656,356.880	70,114,116.24
BARINGS RE EUR VAL ADD I SCSP	25,567,008.640	30,048,905.25
CVC CAPITAL PARTNERS VI LP	26,525,446.120	31,175,356.82
CVC CAPITAL PARTNERS VI LP	14,015,984.350	16,472,986.41

Security Description	Shares/Par	Base Market Value
TRITON FUND IV LP	13,506,226.340	15,873,867.82
TRITON FUND IV LP	7,119,424.970	8,367,460.17
KEYHAVEN CAPITAL PARTNERS III GP LP	13,540,357.750	15,913,982.46
KEYHAVEN CAPITAL PARTNERS III GP LP	1,504,484.860	1,768,221.06
<b>TOTAL EURO CURRENCY UNIT</b>		<b>209,248,450.89</b>
<b>U.S. DOLLAR</b>		
OAK HILL CAP PT II	929,638.710	929,638.71
OAK HILL CAP PT II	103,294.070	103,294.07
NEW MOUNTAIN PARTNERS II LP	294,136.000	294,136.00
NEW MOUNTAIN PARTNERS II LP	58,830.000	58,830.00
MERIT MEZZANINE FUND IV LP	250,824.920	250,824.92
MERIT MEZZANINE FUND IV LP	27,869.440	27,869.44
HIG VENTURE PARTNERS II LP	486,637.160	486,637.16
HIG VENTURE PARTNERS II LP	4,379,734.470	4,379,734.47
SUN CAPITAL PARTNERS IV LP	285,197.000	285,197.00
JW CHILDS EQUITY PTNRS III LP	20,869.000	20,869.00
JW CHILDS EQUITY PTNRS III LP	2,321.000	2,321.00
WARBURG PINCUS PE IX LP	330,035.000	330,035.00
WARBURG PINCUS PE IX LP	1,650,173.040	1,650,173.04
TCV VI LP	42,858.120	42,858.12
DAG VENTURE II	188,728.570	188,728.57
DAG VENTURE II	1,698,634.820	1,698,634.82
MHR INSTITUTIONAL PARTNERS III	1,774,271.000	1,774,271.00
HELLMAN & FRIEDMAN VI L P	334,754.000	334,754.00
HELLMAN & FRIEDMAN VI L P	125,551.000	125,551.00
GREEN EQUITY INVESTORS V LP	4,043,833.000	4,043,833.00
GREEN EQUITY INVESTORS V LP	36,394,506.000	36,394,506.00
DAG VENTURES III LP	34,380.590	34,380.59
DAG VENTURES III LP	309,540.950	309,540.95
NEW MOUNTAIN PTNRS III LP	4,067,379.000	4,067,379.00
NEW MOUNTAIN PTNRS III LP	18,303,215.000	18,303,215.00
INSTITUTIONAL VENTURE PARTNERS XII LP	98,977.000	98,977.00
INSTITUTIONAL VENTURE PARTNERS XII LP	892,001.000	892,001.00
WARBURG PINCUS PRIVATE EQUITY X LP	3,292,378.000	3,292,378.00
WARBURG PINCUS PRIVATE EQUITY X LP	637,187.000	637,187.00
WAYZATA OPPORTUNITIES FUND II	1,842,177.000	1,842,177.00
WAYZATA OPPORTUNITIES FUND II	204,687.000	204,687.00
OAK HILL III	2,674,382.000	2,674,382.00
OAK HILL III	7,220,830.000	7,220,830.00
CRESTVIEW CAPITAL PARTNERS II LP	3,803,817.000	3,803,817.00
CRESTVIEW CAPITAL PARTNERS II LP	34,234,421.000	34,234,421.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II	148,545.000	148,545.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II	1,336,910.000	1,336,910.00
COLUMBIA CAP EQUITY PTRS IV	399,703.000	399,703.00

Security Description	Shares/Par	Base Market Value
COLUMBIA CAP EQUITY PTRS IV	3,597,315.000	3,597,315.00
HARVEST PARTNERS V LP	14,520.000	14,520.00
HARVEST PARTNERS V LP	130,677.000	130,677.00
MATLIN PATTERSON GLOB PTRS III	110,733.000	110,733.00
MATLIN PATTERSON GLOB PTRS III	996,403.000	996,403.00
BLACKSTONE CAP PARTNERS VI LP	24,559,957.970	24,559,957.97
BLACKSTONE CAP PARTNERS VI LP	36,839,933.630	36,839,933.63
DAG VENTURES IV LP	48,655,442.020	48,655,442.02
DAG VENTURES IV LP	5,406,160.210	5,406,160.21
ESSEX WOODLANDS HEALTH VENT FD VIII LP	4,553,047.980	4,553,047.98
ESSEX WOODLANDS HEALTH VENT FD VIII LP	1,011,788.210	1,011,788.21
HORSLEY BRIDGE INTERNATIONAL V	9,926,374.000	9,926,374.00
HORSLEY BRIDGE INTERNATIONAL V	89,337,359.000	89,337,359.00
VANTAGE POINT VENTURE PARTNER 2006(Q) LP	919,822.250	919,822.25
VANTAGE POINT VENTURE PARTNER 2006(Q) LP	8,278,375.000	8,278,375.00
VANTAGEPOINT VENTURE PART IV-Q	639,361.230	639,361.23
VANTAGEPOINT VENTURE PART IV-Q	279,854.110	279,854.11
VISTA EQUITY PARTNERS FUND III	3,735,088.000	3,735,088.00
VISTA EQUITY PARTNERS FUND III	415,019.000	415,019.00
ARES SPECIAL SIT IV LP	24,689,739.410	24,689,739.41
ARES SPECIAL SIT IV LP	13,016,033.160	13,016,033.16
CERBERUS KRS LEVERED LOAN OPP	133,538,771.000	133,538,771.00
CERBERUS KRS LEVERED LOAN OPP	57,230,901.000	57,230,901.00
OBERLAND CAP HEALTHCARE LP	3,693,780.000	3,693,780.00
OBERLAND CAP HEALTHCARE LP	8,221,636.000	8,221,636.00
BDCM OPPORTUNITY FD IV LP	32,508,587.000	32,508,587.00
BDCM OPPORTUNITY FD IV LP	22,311,973.000	22,311,973.00
AMERRA-KRS AGRI HOLDING CO LP	45,836,480.370	45,836,480.37
AMERRA-KRS AGRI HOLDING CO LP	24,681,184.020	24,681,184.02
HARVEST PARTNERS VII LP	23,513,845.000	23,513,845.00
HARVEST PARTNERS VII LP	23,513,845.000	23,513,845.00
MARATHON BLUEGRASS LP	183,396,939.270	183,396,939.27
MARATHON BLUEGRASS LP	458,318,244.740	458,318,244.74
VISTA EQUITY PTNRS FD VI LP	32,795,325.000	32,795,325.00
VISTA EQUITY PTNRS FD VI LP	32,795,325.000	32,795,325.00
GREEN EQUITY INVESTORS VII LP	32,430,300.000	32,430,300.00
GREEN EQUITY INVESTORS VII LP	32,430,300.510	32,430,300.51
DCM VI LP	1,740,865.000	1,740,865.00
DCM VI LP	15,667,786.000	15,667,786.00
HIG BIOVENTURES II	12,786,904.070	12,786,904.07
HIG BIOVENTURES II	15,010,714.550	15,010,714.55
MILL ROAD CAPITAL I LP	3,334,217.564	3,334,217.56
MILL ROAD CAPITAL I LP	370,468.520	370,468.52
DAG VENTURES V LP	5,492,693.930	5,492,693.93
DAG VENTURES V LP	4,806,097.780	4,806,097.78

Security Description	Shares/Par	Base Market Value
VISTA EQUITY PARTNERS FUND IV LP	14,561,121.000	14,561,121.00
VISTA EQUITY PARTNERS FUND IV LP	17,093,490.000	17,093,490.00
HARVEST PARTNERS VI LP	3,534,125.000	3,534,125.00
HARVEST PARTNERS VI LP	8,652,507.000	8,652,507.00
GREEN EQUITY INVESTORS VI LP	33,501,502.000	33,501,502.00
GREEN EQUITY INVESTORS VI LP	38,287,416.420	38,287,416.42
AMERRA AGRI FUND II	10,024,001.760	10,024,001.76
AMERRA AGRI FUND II	24,854,869.680	24,854,869.68
WAYZATA OPPORTUNITIES FUND III	2,825,649.000	2,825,649.00
WAYZATA OPPORTUNITIES FUND III	5,360,617.000	5,360,617.00
HIG CAPITAL PARTNERS V L P	15,809,732.720	15,809,732.72
HIG CAPITAL PARTNERS V L P	8,327,264.880	8,327,264.88
LEVINE LEICHTMAN V CAPITAL PARTNERS LP	27,070,677.710	27,070,677.71
LEVINE LEICHTMAN V CAPITAL PARTNERS LP	51,885,465.020	51,885,465.02
TPF II LP	773,085.000	773,085.00
TPF II LP	85,901.000	85,901.00
ARBOR INVESTMENTS II LP	7,800.700	7,800.70
ARBOR INVESTMENTS II LP	70,201.800	70,201.80
ARCANO FUND LP	2,343,901.040	2,343,901.04
ARCANO FUND LP	21,095,100.180	21,095,100.18
BAY HILLS EMERGING PARTNERS I LP	5,908,602.710	5,908,602.71
BAY HILLS EMERGING PARTNERS I LP	656,512.300	656,512.30
BAY HILLS EMERGING PARTNERS II LP	8,699,086.000	8,699,086.00
BAY HILLS EMERGING PARTNERS II LP	78,291,771.000	78,291,771.00
BLACKSTONE CAPITAL V LP	686,020.410	686,020.41
BLACKSTONE CAPITAL V LP	180,240.810	180,240.81
CM GROWTH CAPITAL PARTNERS LP	1,172,138.000	1,172,138.00
CM GROWTH CAPITAL PARTNERS LP	10,549,233.000	10,549,233.00
OCM OPP FUND VIIB (CAYMAN) LTD	14,300.000	14,300.00
RIVERSIDE CAPITAL APPREC FUND VI LP	9,444,553.000	9,444,553.00
RIVERSIDE CAPITAL APPREC FUND VI LP	17,917,590.000	17,917,590.00
MESA WEST CORE LENDING FUND LP	40,909,512.000	40,909,512.00
MESA WEST CORE LENDING FUND LP	58,214,766.230	58,214,766.23
NEW MOUNTAIN PTNRS IV LP	13,254,601.000	13,254,601.00
NEW MOUNTAIN PTNRS IV LP	25,276,223.000	25,276,223.00
DANIEL BOONE LLC	40,757,589.030	40,757,589.03
DANIEL BOONE LLC	98,109,835.280	98,109,835.28
CRESTVIEW PARTNERS III LP	25,171,988.000	25,171,988.00
CRESTVIEW PARTNERS III LP	13,554,141.000	13,554,141.00
BAY HILLS EMERGING PARTNERS III LP	57,983,634.930	57,983,634.93
BAY HILLS EMERGING PARTNERS III LP	67,800,087.250	67,800,087.25
SECONDARY OPP FUND III LP	12,613,599.440	12,613,599.44
SECONDARY OPP FUND III LP	37,840,795.290	37,840,795.29
BSP COINVEST VEHICLE K LP	12,218,892.000	12,218,892.00
BSP COINVEST VEHICLE K LP	25,857,720.000	25,857,720.00

Security Description	Shares/Par	Base Market Value
CS ADJ INVEST PTNS PARALLEL LP	41,975,208.570	41,975,208.57
CS ADJ INVEST PTNS PARALLEL LP	17,989,375.060	17,989,375.06
ADAMS STREET SPC II A1	18,328,382.000	18,328,382.00
ADAMS STREET SPC II A1	42,766,224.000	42,766,224.00
ADAMS STREET SPC II B1	43,215,573.000	43,215,573.00
ADAMS STREET SPC II B1	18,520,962.000	18,520,962.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP	24,277,516.000	24,277,516.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP	48,443,128.010	48,443,128.01
LEVINE LEICHTMAN CAP PTNRS VI LP	22,393,982.980	22,393,982.98
LEVINE LEICHTMAN CAP PTNRS VI LP	22,393,982.980	22,393,982.98
BAY HILLS EMERGING PTNRS II-B LP	6,498,852.710	6,498,852.71
BAY HILLS EMERGING PTNRS II-B LP	58,489,682.260	58,489,682.26
WHITE OAK YIELD SPECTRUM PARALLEL FD LP	162,663,264.900	162,663,264.90
WHITE OAK YIELD SPECTRUM PARALLEL FD LP	76,553,166.730	76,553,166.73
BSP PRIVATE CREDIT FUND	87,671,632.000	87,671,632.00
BSP PRIVATE CREDIT FUND	43,835,815.000	43,835,815.00
H&F SPOCK 1 LP	7,213,240.000	7,213,240.00
H&F SPOCK 1 LP	2,704,962.000	2,704,962.00
BLUE TORCH CREDIT OPP FD I LP	67,957,876.000	67,957,876.00
BLUE TORCH CREDIT OPP FD I LP	29,124,803.000	29,124,803.00
<b>TOTAL U.S. DOLLAR</b>		<b>3,408,728,904.15</b>
<b>TOTAL PRIVATE EQUITY</b>		<b>3,617,977,355.04</b>
<b>REAL ESTATE</b>		
<b>EURO CURRENCY UNIT</b>		
PATRON CAPITAL V LP	7,479,964.000	8,791,201.69
PATRON CAPITAL V LP	19,233,738.000	22,605,412.27
BARINGS EURO REAL ESTATE II	172,775.000	203,062.46
BARINGS EURO REAL ESTATE II	403,143.000	473,813.97
<b>TOTAL EURO CURRENCY UNIT</b>		<b>32,073,490.39</b>
<b>U.S. DOLLAR</b>		
LUBERT-ADLER RE FD VII LP	23,179,233.860	23,179,233.86
LUBERT-ADLER RE FD VII LP	10,172,180.270	10,172,180.27
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP	154,335,028.990	154,335,028.99
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP	59,756,935.790	59,756,935.79
H/2 CREDIT PARTNERS LP	89,045,868.820	89,045,868.82
H/2 CREDIT PARTNERS LP	34,628,948.950	34,628,948.95
STOCKBRIDGE FUND LP	43,443,910.260	43,443,910.26
STOCKBRIDGE FUND LP	89,350,024.810	89,350,024.81
GREENFIELD ACQUI PTNRS VI LP	328,838.000	328,838.00
GREENFIELD ACQUI PTNRS VI LP	144,536.000	144,536.00
HARRISON STREET CORE PROPERTY FUND LP	40,803,470.000	40,803,470.00
HARRISON STREET CORE PROPERTY FUND LP	83,830,549.000	83,830,549.00
RUBENSTEIN PROPERTIES FUND II LP	16,450,038.320	16,450,038.32
RUBENSTEIN PROPERTIES FUND II LP	7,275,977.510	7,275,977.51

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2021

Accounting Status : FINAL

Security Description	Shares/Par	Base Market Value
WALTON STREET REAL ESTATE FUND VI LP	1,252,108.000	1,252,108.00
WALTON STREET REAL ESTATE FUND VI LP	11,268,970.000	11,268,970.00
WALTON STREET RE FD VII-Q LP	3,729,679.820	3,729,679.82
WALTON STREET RE FD VII-Q LP	8,485,549.800	8,485,549.80
PERIMETER PARK WEST 1260 LOUISVILLE	7,300,000.000	7,300,000.00
GREENFIELD ACQUI RTNRS VII LP	5,919,044.000	5,919,044.00
GREENFIELD ACQUI RTNRS VII LP	13,487,649.000	13,487,649.00
DIVCOWEST FUND IV REIT LLC	1,239,310.310	1,239,310.31
DIVCOWEST FUND IV REIT LLC	2,801,910.160	2,801,910.16
MESA WEST FUND IV	8,098,627.330	8,098,627.33
MESA WEST FUND IV	20,832,427.940	20,832,427.94
FUNDAMENTAL PARTNERS III	23,643,657.000	23,643,657.00
FUNDAMENTAL PARTNERS III	55,168,523.000	55,168,523.00
LUBERT-ADLER RE FUND VII-B LP	12,960,504.290	12,960,504.29
LUBERT-ADLER RE FUND VII-B LP	30,220,342.570	30,220,342.57
IFM US INFRA DEBT FUND	19,543,989.770	19,543,989.77
IFM US INFRA DEBT FUND	45,602,641.470	45,602,641.47
MIDDLEGROUND PARTNERS I LP	16,146,049.000	16,146,049.00
MIDDLEGROUND PARTNERS I LP	32,292,094.000	32,292,094.00
<b>TOTAL U.S. DOLLAR</b>		<b>972,738,618.04</b>
<b>TOTAL REAL ESTATE</b>		<b>1,004,812,108.43</b>
<b>Grand Total</b>		<b>23,043,160,857.51</b>